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Statistical 1986 Annual

Interest rates Metals Stock indices

Options on financial futures Options on metals futures

Futures DATA

- GNMA CDR Futures
- Cash-Settled GNMA Futures
- U.S. Treasury Bond Futures
- Options on Treasury Bond Futures
- U.S. Treasury Note Futures
- Options on Treasury Note Futures
- NASDAQ-100 Futures

- Major Market Index Futures
- Major Market Index MAXI Futures
- Municipal Bond Index Futures
- 1,000-Ounce Silver Futures
- Options on Silver Futures
- Kilo Gold Futures

Statistical 1986 Annual

Interest rates
Metals
Stock indices
Options on financial futures
Options on metals futures

Futures DATA

Chicago Board of Trade

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Note:
Each section covering a specific contract
(e.g., U.S. Treasury Bond Futures) includes the following:

Contract Highlights
Open, High, Low, Close Prices
Volume of Sales
Open Contracts

Introduction

The 1986 Statistical Annual has been published in three volumes. Two volumes contain volume, open interest, and price data for financial futures/options and agricultural futures/options. The third book contains market commentaries, cash prices, and other fundamental trade data. In past years, the Statistical Annual was published in one or two volumes, and the trade data was placed in the appropriate book.

Highlights

	GNMA CDR futures Chicago Board of Trade
Basic trading unit	$100,000 principal balance of GNMA 8% coupon or equivalent
Deliverable grade	Modified pass-through mortgage-backed certificates guaranteed by GNMA, based on the assumption of a 30-year certificate prepaid in the 12th year. GNMA coupons with an equivalent principal balance based on an 8% coupon yielding 7.96% at par
Delivery method	GNMA Collateralized Depositary Receipt (CDR)
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Daily price limit	96/32 ($3,000 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	M

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1986						June 1986						September 1986			
Jan	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**			
2	86-26		87-09	86-26	87-01		85-30		86-12	85-30	86-04					85-10**N**
3	86-20		87-03	86-20	86-31		86-03		86-05	86-00	86-05		85-10	85-12	85-07	85-12
6	86-30		87-00	86-22	86-29		86-05		86-07	85-30	86-05		85-09	85-16	85-08	85-14
7	87-08		88-00	87-07	88-00		86-15		87-08**H**	86-14	87-08					86-17**N**
8	87-31		88-05**H**	86-04	86-04	86-06					85-13**N**					84-22**N**
9	85-16		85-16	84-26	85-15		84-17		84-25	84-03	84-23					84-00**N**
10	85-09		85-21	84-30	84-31		84-25		85-00	84-09	84-09		83-31	84-08	83-17	83-17
13	84-09		84-09	83-18**L**	83-18		83-13		83-13	82-28**L**	82-28					82-04**N**
14	84-08		84-14	84-00	84-11		83-18		83-24	83-10	83-21		82-27	83-01	82-19**L**	82-29
15	84-25		85-11	84-10	85-04		84-08		84-16	83-29	84-13		83-17	83-24	83-06	83-21
16	85-08		85-08	84-18	85-06		84-08		84-16	84-06	84-15		83-18	83-24	83-18	83-23
17	85-30		85-30	85-14	85-19		85-07		85-07	84-23	84-28					84-04**N**
20	84-22		85-15	84-22	85-15		84-26		84-26	84-26	84-26					84-02**N**
21	85-27		85-30	85-22	85-26		84-27		85-05	84-27	85-05					84-13**N**
22	86-03		86-03	85-06	85-08		85-11	85-10	85-11	84-16	84-18		84-00	84-04	83-26	83-27
23	85-00		85-18	85-00	85-18		84-19		84-28	84-10	84-28					84-04**N**
24	85-14		85-18	85-09	85-18		84-22		84-28	84-18	84-28					84-04**N**
27	86-06		86-21	86-00	86-20	86-21	85-08		85-29	85-08	85-28	85-29				85-04**N**
28	86-30	86-31	87-11	86-21	87-09		86-09		86-21	85-31	86-19		85-20	85-29	85-20	85-28
29	87-10		87-14	86-24	86-30		86-21		86-25	86-02	86-09		86-00	86-03**H**	85-12	85-18
30	87-00		87-03	86-18	86-24	86-25	86-09		86-13	85-28	86-02	86-03				85-12**N**
31	86-29		87-13	86-27	87-00		86-16		86-22	86-06	86-10					85-19**N**

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	TOTAL
1	**HOLIDAY**			
2	45	1**L**		46
3	123	93	10	226
6	137	124	5	266
7	158	123		281
8	155			155
9	108	6		114
10	160	1	2	163
13	109	27		136
14	70	10	18	98
15	24	14	22**H**	60
16	38	38	20	96
17	9	3		12
20	5	1		6
21	51	4		55
22	219**H**	212**H**	1**L**	432**H**
23	6	1		7
24	1**L**	3		4**L**
27	126	17		143
28	10	15	3	28
29	99	7	14	120
30	43	1		44
31	19	17		36
TOTAL	1,715	718	95	2,528

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	TOTAL
1	**HOLIDAY**			
2	2,046**H**	647**L**	163**L**	2,856
3	1,964	722	168	2,854
6	1,857	830	172	2,859
7	1,744	945	172	2,861
8	1,715	945	172	2,832
9	1,697	951	172	2,820
10	1,690	951	173	2,814**L**
13	1,697	947	173	2,817
14	1,699	937	182	2,818
15	1,707	935	193	2,835
16	1,693	948	203	2,844
17	1,695	950	203	2,848
20	1,695	950	203	2,848
21	1,694	950	203	2,847
22	1,591	1,052	204	2,847
23	1,592	1,053	204	2,849
24	1,591	1,055**H**	204	2,850
27	1,570**L**	1,055	204	2,829
28	1,571	1,054	207**H**	2,832
29	1,618	1,047	202	2,867
30	1,626	1,047	202	2,875**H**
31	1,622	1,039	202	2,863

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GHMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1986						June 1986						September 1986					
Feb	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
3	87-20		87-21	87-20	87-21		87-00		87-01	87-00	87-01		86-00		86-10	86-00	86-10	
4	87-28		88-14	87-28	88-05		87-12		87-25	87-09	87-17		86-29		87-03	86-18	86-27	
5	87-30		88-13	87-18	87-20	87-23	87-19		87-25	87-00	87-03	87-04	86-17		86-18	86-13	86-17	86-18
6	87-23		87-23	86-28	87-05		87-00		87-00	86-10	86-19		85-29		86-04	85-20	85-29	
7	86-05		86-19	85-25**L**	86-16		85-19		86-01	85-09**L**	85-30						85-08**N**	
10	86-19		87-06	86-14	87-06		86-07		86-19	86-04	86-19		85-16		85-29	85-16**L**	85-29	
11	87-28		87-31	87-17	87-30		87-14		87-14	87-01	87-13						86-23**N**	
12	87-22		88-04	87-19	88-02		87-17		87-18	87-01	87-16		86-27	86-28	86-30	86-13	86-28	
13	88-17		88-18	88-06	88-16		87-26		88-00	87-19	87-28						87-08**N**	
14	89-07		89-27	89-01	89-25		88-18		89-07	88-14	89-04						88-16**N**	
17	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
18	90-05	90-04	90-05	89-13	90-03		89-11		89-14	88-25	89-14						88-26**N**	
19	89-13		89-27	89-09	89-15		88-24		89-07	88-22	88-27		88-15		88-15	88-06	88-10	
20	89-11		89-22	89-04	89-22		88-27		89-04	88-19	89-03						88-18**N**	
21	90-12		91-02	90-04	90-26		89-28		90-16	89-20	90-12						89-27**N**	
24	90-22		92-05	90-17	91-23	91-19	90-12		91-21	90-01	91-07	91-03					90-20**N**	
25	91-14		91-16	91-01	91-16	91-14	91-00		91-00	90-17	90-30	90-28	90-17		90-17	90-01	90-14	
26	91-00		91-23	90-29	91-23		90-16		91-09	90-13	91-09		90-05		90-28	90-03	90-28	
27	92-15		93-15	92-15	93-11		92-02		93-01	92-02	93-00		92-10		92-17	91-30	92-17	
28	93-15		94-02**H**	93-12	93-28		94-05		94-05**H**	92-25	93-19		93-11		93-11**H**	92-13	93-07	

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	TOTAL
3	300	300	1**L**	601
4	340	272	41	653
5	73	63	1	137
6	56	45	1	102
7	101	78		179
10	24	21	10	55
11	16	19		35
12	58	4	12	74
13	66	66		132
14	60	55		115
17	**HOLIDAY**			
18	14**L**	3**L**		17**L**
19	79	14	2	95
20	80	86		166
21	360**H**	329**H**		689**H**
24	93	74		167
25	47	52	4	103
26	23	72	20	115
27	139	81	14	234
28	150	124	69**H**	343
TOTAL	2,079	1,758	175	4,012

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	TOTAL
3	1,536**H**	1,339**L**	202**L**	3,077**L**
4	1,404	1,604	233	3,241
5	1,340	1,661	233	3,234
6	1,336	1,651	233	3,220
7	1,335	1,667	233	3,235
10	1,340	1,650	238**H**	3,228
11	1,327	1,647	238	3,212
12	1,287	1,647	234	3,168
13	1,278	1,664	234	3,176
14	1,284	1,686	234	3,204
17	**HOLIDAY**			
18	1,277	1,685	234	3,196
19	1,281	1,681	234	3,196
20	1,262**L**	1,719	234	3,215
21	1,493	1,761	234	3,488
24	1,476	1,802	234	3,512
25	1,484	1,825	232	3,541**H**
26	1,475	1,831	226	3,532
27	1,413	1,860	225	3,498
28	1,415	1,874**H**	235	3,524

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Mar	Open		High	Low	Close
3	94-07		94-28	94-00	94-28
4	95-25	95-23	96-14	95-04	95-04
5	95-00		95-00	92-22	93-00
6	93-25		93-26	93-02	93-02
7	92-28		94-03	91-30**L**	93-29
10	95-26		95-29	95-13	95-28
11	96-14		96-14	96-08	96-08
12	96-01		96-15	96-01	96-08
13	95-09		95-22	95-09	95-22
14					96-00**N**
17	96-12		96-17**H**	95-13	95-21
18	95-00		96-10	94-19	95-04**B**
19	95-21		95-26	95-19	95-19
20					
21					
24					
25					
26					
27					
28	**HOLIDAY**				
31					

June 1986

Mar	Open		High	Low	Close	
3	93-08		94-18	93-07	94-18	
4	95-19		96-07	94-29	94-29	
5	94-17		95-00	92-29	92-29	
6	92-24		93-20	92-24	92-27	
7	92-16		93-28	91-14**L**	93-22	
10	94-18		95-22	94-16	95-22**B**	
11	96-15		96-15	96-04	96-06	
12	96-20		96-20	95-22	96-06	
13	95-14		95-18	94-20	95-18	
14	96-17		96-23	95-09	95-28	
17	96-01		96-12	95-08	95-15	
18	94-24		96-01	94-11	94-29**B**	
19	95-06		95-18	94-27	95-10	
20	95-16		95-29	95-10	95-14	95-16
21	95-30		96-03	94-31	95-00	
24	95-21	95-24	95-29	95-19	95-26	
25	95-24		96-01	95-11	95-18	
26	95-28		96-13	95-28	96-10	
27	97-08		98-10	97-08	98-10	
28	**HOLIDAY**					
31	98-16		100-10**H**	98-16	100-10	100-02

September 1986

Mar	Open	High	Low	Close	
3	93-10	94-06	93-10	94-04	
4	95-08	95-22	94-15	94-15	
5	94-05	94-05	92-15	92-15	
6	94-10	94-10	92-13	92-15	
7	92-12	93-12	92-12**L**	93-06	
10				95-06**N**	
11	95-26	95-30	95-17	95-22	
12				95-22**N**	
13	94-25	95-06	94-10	95-06	
14				95-16**N**	
17	95-06	95-10	94-28	95-03	
18				94-17**N**	
19				94-30**N**	
20	95-09	95-17	94-30	95-02	95-01
21	95-05	95-05	94-18	94-19	
24	95-14	95-16	95-07	95-13	
25	95-10	95-19	94-29	95-04	
26	95-14	96-00	95-14	95-28	
27	96-28	97-28**H**	96-28	97-28	
28	**HOLIDAY**				
31				99-24**N**	

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	TOTAL
3	63	149	7**H**	219
4	37	82	2	121
5	32	108	2	142
6	7**L**	21	2	30
7	147	238**H**	4	389**H**
10	120	122		242
11	14	64	3	81
12	150	160		310
13	13	36	2	51
14		28		28
17	151**H**	214	4	369
18	39	184		223
19	86	135		221
20		182	5	187
21		13	6	19
24		3**L**	1**L**	4**L**
25		8	2	10
26		17	5	22
27		63	6	69
28	**HOLIDAY**			
31		7		7
TOTAL	859	1,834	51	2,744

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	TOTAL
3	1,377**H**	1,884	233**H**	3,494
4	1,356	1,872	233	3,461
5	1,352	1,857	231	3,440
6	1,357	1,856	231	3,444
7	1,275	1,854**L**	229	3,358
10	1,265	1,948	229	3,442
11	1,265	1,972	231	3,468
12	1,117**L**	2,120	231	3,468
13	1,117	2,109	229	3,455
14	1,117	2,110	229	3,456
17	1,266	2,050	226	3,542
18	1,261	2,141	226	3,628
19	1,336	2,149**H**	226	3,711**H**
20	1,336	2,139	222	3,697
21	1,336	2,137	219**L**	3,692
24	1,336	2,135	219	3,690
25	1,336	2,130	219	3,685
26	1,334	2,121	220	3,675
27		2,121	221	2,342
28	**HOLIDAY**			
31		2,115	221	2,336**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1986					**September 1986**				
Apr	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	101-16	101-16	99-18	99-20		100-24	101-18**H**	99-06	99-08	
2	99-00	99-02	98-00	98-24		98-00	98-20	98-00	98-12	
3	99-14	99-17	98-07	98-07		98-13	98-24	97-29	97-29	
4	98-00	98-20	97-15	98-08		98-00	98-09	97-00	97-25	
7	96-30	98-13	96-28	98-04		96-31	97-30	96-31	97-24	
8	99-00	100-02	98-25	100-00		98-30	99-22	98-30	99-22	
9	100-16	100-30	100-08	100-11		100-20	100-20	100-01	100-01	
10	100-16	100-24	100-16	100-24					100-14**N**	
11	100-20	101-00	100-00	100-02	100-05	100-10	100-22	99-22	99-24	99-27
14	100-16	100-30	100-12	100-28	100-30	100-08	100-18	100-00	100-18	
15	100-13	100-27	99-30	100-02					99-20**N**	
16	101-25	102-02	101-16	102-02**B**					101-20**B**	
17	101-12	102-03**H**	101-12	101-21		100-28	101-18	100-28	101-05	
18	101-03	101-03	100-26	100-26					100-09**N**	
21	100-00	101-08	100-00	101-00					100-15**N**	
22	99-27	99-27	99-00	99-00**A**		99-16	99-16	98-15	98-15**A**	
23	97-12	98-12	96-26**L**	98-00		96-20	97-29	96-16**L**	97-16	
24	97-24	98-02	97-00	97-10		97-15	97-16	96-28	96-28	
25	97-14	97-20	97-05	97-05		97-00	97-06	96-23	96-23	
28	97-14	98-12	97-14	98-12		97-00	97-28	97-00	97-28	
29	99-00	99-10	98-19	99-10					98-26**N**	
30	99-00	99-16	98-23	99-03	99-04				98-20**N**	

Volume of sales Reported in contracts

Apr	**86Jun**	**86Sep**	**TOTAL**
1	139	37	176
2	156	13	169
3	780**H**	106**H**	886**H**
4	184	15	199
7	18	2	20
8	190	13	203
9	179	7	186
10	16		16
11	18	4	22
14	15	1**L**	16
15	332		332
16	394		394
17	5	2	7
18	2**L**		2**L**
21	22		22
22	54	4	58
23	167	3	170
24	127	4	131
25	74	1	75
28	202	1	203
29	61		61
30	174		174
TOTAL	3,309	213	3,522

Open contracts Reported in contracts

Apr	**86Jun**	**86Sep**	**TOTAL**
1	2,147	200**H**	2,347
2	2,157	191	2,348
3	2,187	191	2,378
4	2,259	181	2,440
7	2,242	181	2,423
8	2,311**H**	170	2,481**H**
9	2,302	167	2,469
10	2,289	167	2,456
11	2,283	163	2,446
14	2,280	162	2,442
15	2,280	162	2,442
16	2,276	162	2,438
17	2,276	161	2,437
18	2,276	161	2,437
21	2,274	161	2,435
22	2,274	158	2,432
23	2,213	157	2,370
24	2,203	153	2,356
25	2,196	152**L**	2,348
28	1,998	152	2,150
29	1,946	152	2,098
30	1,926**L**	152	2,078**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close in points and 32nds of a point

	June 1986					September 1986					
May	**Open**	**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	98-23	98-30	98-23	98-30						98-14**N**	
2	97-30	98-16	97-24	98-14						97-30**N**	
5	99-10	100-14	99-00	100-14**B**		98-20		99-30	98-14	99-30**B**	
6	100-18	100-18**H**	99-26	99-26		100-06		100-06**H**	99-08	99-08	
7	99-00	99-22	98-12	99-22**B**		98-16		99-04	97-28	99-04**B**	
8	100-00	100-10	100-00	100-07						99-21**N**	
9	99-07	99-07	98-07	99-00	98-24	98-20		98-21	98-08	98-16	98-08
12	97-24	97-24	97-13	97-13		97-08		97-08	97-00	97-00	
13	98-09	98-09	97-27	98-06		96-01		97-22	96-01	97-22	
14	98-10	98-20	97-17	98-03		97-14		97-21	97-02	97-19	
15	96-20	96-20	96-03	96-07		96-00		96-00	95-20	95-26	
16	95-11	95-20	95-11	95-20		95-00		95-07	95-00**L**	95-04	
19				95-25**B**		95-13		95-13	95-02	95-10	
20	95-00	97-04	95-00**L**	97-04		95-18		96-20	95-16	96-20	
21	96-30	97-13	96-12	96-18		96-14		96-28	96-00	96-04	
22	96-30	97-02	96-26	97-02		96-12		96-16	96-08	96-16	
23	97-00	97-30	97-00	97-30		97-00		97-12	97-00	97-12	
26	**HOLIDAY**					**HOLIDAY**					
27	98-14	99-10	98-13	99-04	99-10	97-28		98-25	97-28	98-21	98-25
28	99-12	99-12	99-10	99-10		98-00		98-26	98-00	98-24	
29	98-06	98-10	97-10	97-10		98-01	98-10	98-10	96-24	96-24	
30	96-14	96-24	96-10	96-10		96-00		96-08	95-25	95-25	

Volume of sales Reported in contracts

May	86Jun	86Sep	TOTAL
1	2		2**L**
2	104		104
5	643**H**	621**H**	1,264**H**
6	55	38	93
7	30	1**L**	31
8	10		10
9	35	6	41
12	206	236	442
13	1**L**	6	7
14	127	67	194
15	85	129	214
16	21	42	63
19		4	4
20	29	26	55
21	173	142	315
22	5	5	10
23	11	10	21
26	**HOLIDAY**		
27	152	151	303
28	35	30	65
29	9	27	36
30	7	26	33
TOTAL	1,740	1,567	3,307

Open contracts Reported in contracts

May	86Jun	86Sep	TOTAL
1	1,924**H**	152**L**	2,076
2	1,858	152	2,010**L**
5	1,304	713	2,017
6	1,304	742	2,046
7	1,280	743	2,023
8	1,280	743	2,023
9	1,311	745	2,056
12	1,342	693	2,035
13	1,341	696	2,037
14	1,273	763	2,036
15	1,267	763	2,030
16	1,269	769	2,038
19	1,269	766	2,035
20	1,243	788	2,031
21	1,261	900	2,161
22	1,266	905	2,171
23	1,266	915	2,181
26	**HOLIDAY**		
27	1,195	1,060	2,255**H**
28	1,160	1,086	2,246
29	1,154	1,091	2,245
30	1,153**L**	1,095**H**	2,248

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1986				September 1986				December 1986			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	96-15	96-15	95-07	95-08	95-25	95-29	94-22	94-23				
3	95-09	96-06	94-16	96-06	94-25	95-26	94-00	95-26				
4	96-05	96-05	94-10**L**	94-14	95-28	95-28	93-26	93-30				
5	94-16	95-07	94-10	95-07	94-06	94-26	93-26	94-20 94-22				
6	96-04	97-07	96-04	97-07	95-20	96-21	95-20	96-21**B**				
9				95-06**N**	96-23	96-23	93-21**L**	94-20				
10	95-18	96-02	95-18	96-02	94-06	95-16	93-25	95-16				
11	95-09	97-14	94-16	97-12	95-00	96-26	94-00	96-26				
12	96-26	97-12	96-26	97-04	96-08	96-26	95-18	96-24				
13	98-16	99-00	98-16	99-00	97-23	98-20	97-20	98-20				
16				100-12**N**	99-16	100-07	99-15	100-00				
17	100-09	100-19**H**	100-08	100-19 100-17	100-19	100-19	99-24	100-01 99-31				
18				100-19**N**	100-01	100-01	99-16	100-01				
19	99-20	99-20	99-16	99-16	99-04	99-04	98-17	98-20				
20					100-07	100-12	100-07	100-12				
23					99-30	101-17	99-27	101-14 101-17**B**	100-28 100-30	101-00	100-28	100-28 101-00
24					101-15	101-26	101-00	101-26	100-28	101-06**H**	100-13**L**	101-06
25					102-13	102-13	101-19	101-20				101-01**N**
26					101-16	101-21	101-04	101-21				101-02**N**
27					102-08	102-15	102-08	102-15				101-28**N**
30					102-15	102-20**H**	102-07	102-20				102-01**N**

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	TOTAL
2	20	17		37
3	192**H**	245**H**		437**H**
4	29	170		199
5	4	151		155
6	2	2**L**		4**L**
9		70		70
10	10	9		19
11	11	32		43
12	65	86		151
13	2	27		29
16		4		4
17	22	23		45
18	1**L**	71		72
19	31	33		64
20		5		5
23		92	4**H**	96
24		22	4	26
25		10		10
26		40		40
27		33		33
30		108		108
TOTAL	389	1,250	8	1,647

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	TOTAL
2	640**H**	1,103**L**		1,743
3	452	1,292		1,744
4	435	1,310		1,745**H**
5	434	1,294		1,728
6	434	1,296		1,730
9	434	1,302		1,736
10	434	1,307		1,741
11	423	1,307		1,730
12	393	1,315		1,708
13	392	1,314		1,706
16	392	1,315		1,707
17	373	1,337		1,710
18	372	1,336		1,708
19	346	1,362		1,708
20	346	1,366		1,712
23	208	1,428**H**	4**H**	1,640
24	208	1,423	4	1,635
25	203**L**	1,423	4	1,630
26	203	1,423	4	1,630
27		1,413	4	1,417
30		1,360	4	1,364**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986					December 1986			
Jul	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	103-00	103-00	101-30	102-22					102-03**N**
2	101-24	102-23	101-24	102-23					102-04**N**
3	103-04	103-24	103-04	103-24					103-05**N**
4	**HOLIDAY**					**HOLIDAY**			
7	103-29	104-00	103-11	103-11					102-24**N**
8	102-01	102-01	101-13	101-15					100-28**N**
9	101-15	102-31	101-15	102-31					102-12**N**
10	103-14	103-14	102-07	102-26	102-30				102-09**N**
11	102-00	102-24	102-00	102-20	102-24				102-05**N**
14				103-23**N**					103-04**N**
15	103-14	104-20	103-08	104-20		104-01	104-01**H**	104-01	104-01
16	104-01	104-25**H**	103-18	103-18					102-31**N**
17				103-04**N**					102-17**N**
18	102-24	103-08	102-18	103-08					102-21**N**
21	103-11	103-15	103-11	103-15					102-28**N**
22	102-13	102-20	102-00	102-00	102-02				101-14**N**
23	100-26	101-08	100-23	100-29	100-30				100-11**N**
24	100-16	100-16	100-02	100-02					99-15**N**
25	100-14	100-14	100-00	100-12		99-28	99-28	99-18	99-26
28	99-15	99-15	98-12**L**	98-14					97-28**N**
29	98-28	99-30	98-24	99-30		98-10	99-12	98-06**L**	99-12
30	99-17	100-04	99-17	100-04					99-18**N**
31	100-08	101-00	100-08	101-00**B**		99-23	100-15	99-23	100-15

Volume of sales Reported in contracts

Jul	86Sep	86Dec	TOTAL
1	14		14
2	40		40
3	2**L**		2**L**
4	**HOLIDAY**		
7	14		14
8	78		78
9	5		5
10	12		12
11	2		2
14			
15	18	1**L**	19
~~16~~	~~6~~		6
17			
18	15		15
21	2		2
22	14		14
23	7		7
24	27		27
25	102	101	203
28	5		5
29	10	6	16
30	16		16
31	246**H**	234**H**	480**H**
TOTAL	635	342	977

Open contracts Reported in contracts

Jul	86Sep	86Dec	TOTAL
1	1,360	4**L**	1,364
2	1,360	4	1,364
3	1,360	4	1,364
4	**HOLIDAY**		
7	1,361	4	1,365
8	1,360	4	1,364
9	1,360	4	1,364
10	1,357	4	1,361
11	1,357	4	1,361
14	1,357	4	1,361
15	1,374**H**	5	1,379**H**
16	1,368	5	1,373
17	1,368	5	1,373
18	1,364	5	1,369
21	1,363	5	1,368
22	1,359	5	1,364
23	1,359	5	1,364
24	1,359	5	1,364
25	1,258	105	1,363
28	1,261	105	1,366
29	1,262	109	1,371
30	1,257	109	1,366
31	1,127**L**	226**H**	1,353**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986						December 1986					
Aug	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	100-30		100-30	100-20	100-25						100-08**N**	
4					101-06**N**						100-21**N**	
5	100-00		100-00	100-00	100-00						99-14**N**	
6					99-21**N**						99-04**N**	
7	99-10		100-19	99-00**L**	100-19						100-02**N**	
8	102-19		102-19	102-19	102-19						102-02**N**	
11					103-10**N**						102-25**N**	
12					103-06**N**						102-23**N**	
13					104-16**N**						103-31**N**	
14	104-08		104-12	104-02	104-09		103-24		103-27	103-18	103-23	
15	104-12		104-20	104-04	104-13		103-29		104-02	103-18	103-27	
18	103-26		104-30	103-24	104-30		103-10		104-14	103-08**L**	104-14	
19	105-07		105-31	105-07	105-31		104-23		105-15	104-23	105-15	
20	106-08		106-09	106-04	106-04	106-05	105-20	105-21	105-21	105-20	105-20	105-21
21	105-31		106-08	105-17	105-20		105-15		105-23	105-00	105-04	
22	104-27		104-27	104-10	104-20		104-00		104-04	104-00	104-04	
25	104-20		105-07	104-15	105-05	105-07	104-04		104-24	104-00	104-21	104-24
26	105-10		106-10**H**	105-07	106-10		104-26		105-26**H**	104-23	105-26	
27	105-22		105-30	105-07	105-07		105-06		105-14	104-23	104-23	
28	105-29		105-29	104-31	105-25		105-14		105-14	104-16	105-09	
29					106-17**N**						106-01**N**	

Volume of sales Reported in contracts

Aug	86Sep	86Dec	TOTAL
1	1**L**		1**L**
4			
5	1		1
6			
7	11		11
8	6		6
11			
12			
13			
14	17	5	22
15	13	3**L**	16
18	308**H**	306**H**	614**H**
19	19	13	32
20	10	3	13
21	20	14	34
22	11	5	16
25	32	26	58
26	37	24	61
27	91	85	176
28	39	25	64
29			
TOTAL	616	509	1,125

Open contracts Reported in contracts

Aug	86Sep	86Dec	TOTAL
1	1,127**H**	226**L**	1,353**H**
4	1,127	226	1,353
5	1,126	226	1,352
6	1,126	226	1,352
7	1,121	226	1,347
8	1,120	226	1,346
11	1,120	226	1,346
12	1,120	226	1,346
13	1,120	226	1,346
14	1,113	228	1,341
15	1,112	229	1,341
18	812	535	1,347
19	804	540	1,344
20	803	543	1,346
21	793	554	1,347
22	784	559	1,343
25	762	579	1,341
26	741	601	1,342
27	662	681	1,343
28	623**L**	705**H**	1,328**L**
29	623	705	1,328

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986				December 1986			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2	105-27	105-27**H**	104-12	104-17				104-01**N**
3	103-17	103-17	102-26	103-08	103-01	103-01	102-10	102-24
4	103-14	103-20	102-28	103-17	102-10	103-02**H**	102-10	102-31
5	102-01	102-03	102-01	102-03	101-15	101-17	101-15	101-17
8				101-16**N**	100-23	100-30	100-23	100-30
9	102-08	102-16	102-02	102-16	101-22	101-30	101-16	101-30
10	102-04	102-19	102-04	102-19	101-16	101-31	101-16	101-31
11	101-19	101-19	100-18	100-18	100-31	100-31	99-31	99-31**A**
12				99-14**N**	99-00	99-00	98-26	98-26
15	100-13	100-15	100-04	100-15	99-26	99-28	99-17	99-28
16	99-30	100-15	99-30	100-15	99-10	99-28	99-10	99-28
17	101-02	101-05	101-02	101-05	100-14	100-17	100-14	100-17
18	101-08	101-08	99-28	99-28	100-26	100-26	99-08	99-08
19	98-20	98-20	98-18**L**	98-18	97-30	98-01	97-24**L**	98-01
22					98-10	98-25	98-10	98-25
23								99-02**N**
24								100-25**N**
25					100-15	100-25	100-10	100-16
26								101-00**N**
29								100-02**N**
30								102-00**N**

Volume of sales Reported in contracts

Sep	86Sep	86Dec	TOTAL
1	**HOLIDAY**		
2	3**L**		3
3	181**H**	119	300**H**
4	103	100	203
5	25	25	50
8		4	4
9	9	1**L**	10
10	129	136**H**	265
11	32	33	65
12		4	4
15	55	55	110
16	58	61	119
17	4	7	11
18	118	124	242
19	25	28	53
22		1	1**L**
23			
24			
25		1	1
26			
29			
30			
TOTAL	742	699	1,441

Open contracts Reported in contracts

Sep	86Sep	86Dec	TOTAL
1	**HOLIDAY**		
2	624**H**	705**L**	1,329
3	544	763	1,307
4	445	859	1,304
5	421	883	1,304
8	421	883	1,304
9	421	884	1,305
10	292	1,013	1,305
11	260	1,043	1,303
12	260	1,043	1,303
15	228	1,096	1,324
16	228	1,157	1,385
17	225	1,161	1,386
18	223	1,273	1,496**H**
19	198**L**	1,295**H**	1,493
22	198	1,294	1,492
23	198	1,294	1,492
24	198	1,294	1,492
25	198	1,293	1,491
26	198	1,293	1,491
29		1,293	1,293**L**
30		1,293	1,293

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Oct	Open	High	Low	Close
1				102-01**N**
2	101-18	101-20	101-16	101-20
3				102-20**N**
6				102-17**N**
7				102-28**N**
8				101-31**N**
9	101-24	102-03	101-24	102-03
10				101-15**N**
13	101-05	101-17	101-05	101-17
14	100-20	100-24	100-10	100-10
15				100-25**N**
16				100-00**N**
17				99-25**N**
20	99-02	99-02	99-00**L**	99-00
21	99-20	99-31	99-20	99-31
22				100-29**N**
23				101-20**N**
24	101-01	101-07	101-01	101-07
27	101-10	101-28	101-10	101-28
28				101-14**N**
29	101-20	102-14	101-20	102-14
30	103-07	103-18**H**	103-07	103-18
31	103-05	103-17	103-00	103-12

Volume of sales Reported in contracts

Oct	86Dec	TOTAL
1		
2	5	5
3		
6		
7		
8		
9	1**L**	1**L**
10		
13	1	1
14	3	3
15		
16		
17		
20	1	1
21	6	6
22		
23		
24	19	19
27	105**H**	105**H**
28		
29	1	1
30	1	1
31	1	1
TOTAL	144	144

Open contracts Reported in contracts

Oct	86Dec	TOTAL
1	1,293	1,293
2	1,288	1,288
3	1,288	1,288
6	1,288	1,288
7	1,288	1,288
8	1,288	1,288
9	1,288	1,288
10	1,288	1,288
13	1,288	1,288
14	1,285	1,285
15	1,285	1,285
16	1,285	1,285
17	1,285	1,285
20	1,285	1,285
21	1,279	1,279
22	1,279	1,279
23	1,279	1,279
24	1,276**L**	1,276**L**
27	1,374	1,374
28	1,374	1,374
29	1,375**H**	1,375**H**
30	1,374	1,374
31	1,374	1,374

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1986				March 1987			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				103-30**N**				
4				103-28**N**				
5				103-28**N**				
6				102-17**N**				
7	101-21	101-21	101-12**L**	101-17				
10				101-26**N**				
11	101-22	101-22	101-21	101-21				
12	101-23	102-07	101-13	102-07				
13	102-16	102-22	102-08	102-18				
14				103-10**N**				
17	104-17	104-17	104-17	104-17				
18	104-01	104-01	103-20	103-23	103-14	103-14	103-01**L**	103-04
19				104-31**N**				104-12**N**
20				104-19**N**				104-00**N**
21				104-21**N**				104-01**N**
24	105-13	105-14**H**	104-30	105-14	104-23	104-24**H**	104-08	104-24
25	105-12	105-12	104-20	104-20	104-22	104-22	103-30	104-00
26	104-26	104-26	104-26	104-26	104-04	104-04	104-04	104-04
27	**HOLIDAY**				**HOLIDAY**			
28				104-22**N**	104-05	104-05	104-00	104-00

Volume of sales Reported in contracts

Nov	86Dec	87Mar	TOTAL
3			
4			
5			
6			
7	1**L**		1**L**
10			
11	9		9
12	16		16
13	2		2
14			
17	1		1
18	113	30	143
19			
20			
21			
24	15	15	30
25	927**H**	927**H**	1,854**H**
26	6	6	12
27	**HOLIDAY**		
28		2**L**	2
TOTAL	1,090	980	2,070

Open contracts Reported in contracts

Nov	86Dec	87Mar	TOTAL
3	1,374**H**		1,374**H**
4	1,374		1,374
5	1,374		1,374
6	1,374		1,374
7	1,374		1,374
10	1,374		1,374
11	1,374		1,374
12	1,360		1,360
13	1,358		1,358
14	1,358		1,358
17	1,357		1,357
18	1,244	30**L**	1,274
19	1,244	30	1,274
20	1,244	30	1,274
21	1,244	30	1,274
24	1,229	38	1,267
25	302	965	1,267
26	296	968	1,264
27	**HOLIDAY**		
28	220**L**	969**H**	1,189**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

GNMA CDR

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1986				March 1987				
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	
1	104-07	104-13	104-07	104-13	103-17	103-23	103-17	103-23	
2	105-10	105-30	105-10	105-30	104-20	105-08	104-20	105-08	
3	106-19	106-19**H**	106-04	106-04	105-29	105-29	105-14	105-14	
4				106-25**N**	105-14	106-03**H**	105-14	106-03	
5	106-05	106-05	104-26	104-26	105-15	105-15	103-29	103-29	104-10
8	104-24	105-18	104-01**L**	105-18	104-02	104-30	103-13**L**	104-30	
9	105-18	105-18	105-13	105-13	104-28	104-28	104-23	104-23	
10	105-06	105-28	105-06	105-28	104-16	105-06	104-16	105-06	
11				104-26**N**				104-04**N**	
12				104-26**N**				104-04**N**	
15	104-21	104-24	104-21	104-24	103-31	104-02	103-31	104-02	
16	105-08	105-08	104-31	105-05	104-18	104-18	104-09	104-15	
17				105-08**N**				104-18**N**	
18	105-08	105-15	105-07	105-12	104-18	104-25	104-17	104-22	
19				105-13**N**				105-04**N**	
22					104-29	105-17	104-29	105-17	
23								105-25**N**	
24								105-28**N**	
25	**HOLIDAY**				**HOLIDAY**				
26					105-28	105-28	105-28	105-28	
29					104-18	104-18	104-18	104-18	
30					104-02	104-02	104-02	104-02	
31					104-02	104-02	103-26	103-26	

Volume of sales Reported in contracts

Dec	86Dec	87Mar	TOTAL
1	7	7	14
2	6	6	12
3	126**H**	126**H**	252**H**
4		1**L**	1**L**
5	1**L**	2	3
8	3	3	6
9	65	65	130
10	15	15	30
11			
12			
15	19	19	38
16	20	20	40
17			
18	2	7	9
19			
22		2	2
23			
24			
25	**HOLIDAY**		
26		4	4
29		5	5
30		5	5
31		10	10
TOTAL	264	297	561

Open contracts Reported in contracts

Dec	86Dec	87Mar	TOTAL
1	206**H**	976**L**	1,182
2	200	982	1,182
3	141	1,068	1,209
4	141	1,068	1,209
5	140	1,068	1,208
8	132	1,071	1,203
9	67	1,134	1,201
10	50	1,149	1,199
11	50	1,149	1,199
12	50	1,149	1,199
15	50	1,168	1,218**H**
16	11	1,188	1,199
17	11	1,188	1,199
18	9**L**	1,195**H**	1,204
19	9	1,195	1,204
22	9	1,193	1,202
23	9	1,193	1,202
24	9	1,193	1,202
25	**HOLIDAY**		
26	9	1,189	1,198
29	9	1,184	1,193
30		1,179	1,179**L**
31		1,182	1,182

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Cash-Settled GNMA futures **Chicago Board of Trade**
Basic trading unit	$100,000 par value
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Delivery method	The futures contract is settled in cash on the last trading day based on a price determined by a survey of approved cash market dealers who are actually trading GNMAs
Daily price limit	96/32 ($3,000 per contract) above and below the previous day's settlement price
Last trading day	The Monday prior to the third Wednesday of the month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	GT

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

May	Open	High	Low	Close	
1					
2					
5					
6	93-05	93-06	93-00	93-03	
7	92-25	93-00	92-23	92-31	93-00
8	93-14	93-14**H**	93-04	93-09	
9	92-14	93-03	92-14	92-29	
12	92-10	92-19	92-09	92-09	
13	91-27	92-12	91-27	92-08	
14	92-15	92-22	92-00	92-03	
15	92-02	92-11	91-01	91-04	
16	90-26	90-30	90-17	90-17	
19	90-26	91-03	90-18	90-18**A**	
20	90-06	90-26	89-31	90-23	90-26
21	90-28	91-00	90-16	90-23	90-20
22	90-28	90-29	90-14	90-15	
23	90-22	90-30	90-21	90-30**B**	
26	**HOLIDAY**				
27	91-06	91-08	91-05	91-07	
28	91-07	91-10	91-00	91-01	91-00
29	90-19	90-19	90-00	90-02	
30	89-26	90-06	89-20**L**	89-20	

July 1986

May	Open	High	Low	Close	
1					
2					
5					
6	92-22	92-27**H**	92-21	92-21	
7				92-16**N**	
8	92-25	92-27	92-22	92-27	
9	92-10	92-20	92-05	92-17	
12	92-06	92-06	91-29	91-29	
13	91-30	91-30	91-25	91-26	
14				91-21**N**	
15	91-02	91-02	90-23	90-23	
16	90-17	90-17	90-05	90-05	
19				90-06**A**	
20	89-20	90-12	89-18**L**	90-09	90-12
21				90-08**N**	
22	90-12	90-12	90-02	90-02	
23	90-08	90-16	90-08	90-16**B**	
26	**HOLIDAY**				
27	90-26	90-26	90-26	90-26	
28	90-21	90-21	90-20	90-21	90-20**A**
29				89-22**N**	
30				89-08**N**	

August 1986

May	Open	High	Low	Close	
1					
2					
5					
6	92-12	92-16**H**	92-08	92-08	
7				92-05**N**	
8	92-12	92-14	92-09	92-14	
9	91-31	92-07	91-31	92-02	
12	91-24	91-24	91-15	91-15	
13	91-17	91-17	91-13	91-14	
14				91-09**N**	
15	90-21	90-21	90-10	90-10	
16	90-05	90-05	89-25	89-25	
19				89-26**N**	
20	89-07	90-00	89-07**L**	89-29	90-00
21				89-28**N**	
22	89-22	89-22	89-22	89-22	
23				90-04**N**	
26	**HOLIDAY**				
27	90-13	90-13	90-13	90-13	
28	90-08	90-08	90-08	90-08	
29				89-10**N**	
30				88-28**N**	

September 1986

May	Open	High	Low	Close
1				
2				
5				
6	91-28	91-30	91-23	91-27
7				91-24**N**
8	91-31	92-01**H**	91-28	92-01
9	91-15	91-26	91-10	91-21
12				91-01**N**
13	90-26	90-30	90-26	90-28
14				90-26**N**
15				89-13**N**
16	89-04	89-04	88-25**L**	88-25
19				88-22**N**
20				88-31**N**
21				88-28**N**
22				88-22**N**
23				89-04**N**
26	**HOLIDAY**			
27				89-13**N**
28				89-08**N**
29				88-10**N**
30				87-26**N**

Volume of sales Reported in contracts

May	86Jun	86Jul	86Aug	86Sep	TOTAL
1					
2					
5					
6	364**H**	4	4**H**	59**H**	431
7	239				239
8	272	1**L**	2	1**L**	276
9	268	9	1**L**	1	299
12	124	2	2		128
13	203	6	1	10	220
14	272				272
15	140	3	3		146
16	109			10	119
19	43	1			44
20	138	82	1		221
21	140				140
22	55	500**H**			555**H**
23	28	56	1		85
26	**HOLIDAY**				
27	28	1	1		30
28	24	1	1		26
29	90				90
30	19**L**				19**L**
TOTAL	2,576	666	17	81	3,340

Open contracts Reported in contracts

May	86Jun	86Jul	86Aug	86Sep	TOTAL
1					
2					
5					
6	142**L**	4	4	57**L**	207**L**
7	148	4	4	57	213
8	196	3**L**	2**L**	58	259
9	307	7	3	57	374
12	216	7	2	57	282
13	246	7	2	67**H**	322
14	411	7	2	67	487
15	447	7	5**H**	67	526
16	455	7	5	57	524
19	452	7	5	57	521
20	480	77	4	57	618
21	504**H**	77	4	57	642
22	494	577	4	57	1,132
23	500	632**H**	3	57	1,192**H**
26	**HOLIDAY**				
27	483	632	3	57	1,175
28	498	632	2	57	1,189
29	479	632	2	57	1,170
30	485	632	2	57	1,176

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1986				July 1986				August 1986			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	89-20	89-24	88-25	88-26	89-11	89-12	88-13	88-14				88-02N
3	88-25	88-26	88-17	88-25	88-11	88-13	88-05	88-11				87-31N
4	89-14	89-14	87-27L	88-02	89-00	89-01	87-10L	87-19				87-07N
5	88-10	88-17	88-09	88-16	87-30	88-03	87-26	88-02				87-21N
6	89-06	89-28	89-03	89-28	88-25	89-15	88-22	89-14				89-02N
9	89-28	89-31	88-20	88-21	89-14	89-19	88-07	88-07				87-27N
10	88-21	89-05	88-21	89-05	88-07	88-23	88-07	88-23				88-11N
11	89-02	89-08	88-26	89-08	88-19	88-29	88-15	88-29				88-14N
12	89-08	89-15	89-07	89-07	88-29	89-04	88-27	88-27				88-13N
13	89-24	90-12	89-24	90-12	89-12	89-31	89-12	89-31				89-17N
16	90-25	90-25H	90-25	90-25	90-02	90-18	90-02	90-14				90-00N
17					90-14	90-18	90-10	90-18				90-04N
18					90-15	90-20	90-15	90-17				90-03N
19					89-31	89-31	89-31	89-31				89-19N
20					89-30	90-05	89-24	90-02				89-21N
23					90-00	90-00	89-24	90-00				89-19N
24					90-07	90-10	90-06	90-06				89-25N
25					90-28	90-28	90-09	90-09				89-28N
26					90-05	90-18	90-05	90-16				90-04N
27					91-01	91-06	90-30	90-30				90-18N
30					91-05	91-09H	91-04	91-09				90-29N

September 1986

Jun	Open	High	Low	Close
2	87-16	87-16	86-25	86-25
3				86-26N
4				86-02N
5	86-06	86-16	86-06L	86-16
6				87-29N
9				86-22N
10				87-06N
11				87-09N
12	87-19	87-24H	87-14	87-20
13				88-24N
16				89-07N
17				89-11N
18				89-10N
19				88-20N
20				88-22N
23				88-20N
24				88-26N
25				88-29N
26				89-00N
27				89-15N
30				89-26N

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	35	58		25H	118
3	250H	7			257H
4	51	30			81
5	12	20		23	55
6	23	22			45
9	35	36			71
10	3	203H			206
11	57	55			112
12	2L	32		2	36
13	43	75			118
16	5	68		10	83
17		35			35
18		29			29
19		1L		1L	2L
20		27			27
23		27			27
24		22			22
25		50			50
26		2			2
27		29			29
30		9			9
TOTAL	516	837		61	1,414

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	469H	632	2H	82H	1,185H
3	239	625L	2	82	948
4	230	638	2	82	952
5	225	638	2	80	945
6	217	638	2	80	937
9	189	638	2	80	909
10	190	638	2	80	910
11	137	633	2	80	852
12	137	643	2	78	860
13	96	685	2	78	861
16	91L	720	2	68L	881
17		748	2	68	818L
18		769	2	68	839
19		769	2	68	839
20		776	2	68	846
23		780	2	68	850
24		795	2	68	865
25		838H	2	68	908
26		836	2	68	906
27		818	2	68	888
30		822	2	68	892

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	July 1986				August 1986					September 1986			
Jul	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
1	91-02	91-04	91-02	91-04				90-24N					89-21N
2	90-25	91-02	90-25L	91-02				90-23N					89-19N
3	91-16	91-16	91-16	91-16				91-05N					90-01N
4	HOLIDAY				HOLIDAY					HOLIDAY			
7	91-19	91-19	91-16	91-16	91-04	91-04	91-04	91-04					90-00N
8	91-03	91-03	90-28	90-28	90-16	90-16	90-16L	90-16					89-12N
9	91-04	91-13	91-04	91-12	90-31	91-01	90-31	90-31	91-01				89-29N
10	91-16	91-19	91-15	91-15	91-03	91-06	91-02	91-02					89-31N
11	91-24	91-24	91-20	91-23	91-11	91-11	91-07	91-10					90-07N
14	92-00	92-02H	92-00	92-02	91-11	91-21	91-11	91-21					90-18N
15					92-00	92-05	91-30	92-03					91-00N
16					92-04	92-08H	92-01	92-01					90-30N
17					92-01	92-01	92-01	92-01					90-30N
18								92-04N					91-01N
21					92-08	92-03	92-08	92-08					91-05N
22					91-27	92-00	91-26	91-26					90-23N
23					91-18	91-24	91-17	91-24					90-19N
24					91-18	91-18	91-13	91-13					90-05N
25					91-19	91-20	91-13	91-13					90-02N
28					90-30	91-00	90-16	90-16					89-05N
29					90-25	91-06	90-24	91-06					89-27N
30					91-07	91-17	91-07	91-17		89-27	89-30H	89-27L	89-30
31					91-23	91-31	91-23	91-31					90-12N

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	2			2
2	1L			1L
3	1			1
4	HOLIDAY			
7	118	116		234
8	26	20		46
9	242	250		492
10	20	5	10H	35
11	438H	438H		876H
14	5	12		17
15		3		3
16		1L		1
17		2		2
18				
21		1		1
22		9		9
23		3		3
24		2		2
25		2		2
28		2		2
29		10		10
30		1	2L	3
31		9		9
TOTAL	853	886	12	1,751

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	822	2L	68H	892
2	822	2	68	892
3	823H	2	68	893
4	HOLIDAY			
7	707	118	68	893
8	687	138	68	893
9	448	388	68	904
10	442	378	68	888L
11	83	816	68	967H
14	78L	821	68	967
15		822	68	890
16		822	68	890
17		822	68	890
18		822	68	890
21		823	68	891
22		830	68	898
23		831	68	899
24		831	68	899
25		831	68	899
28		831	68	899
29		834H	68	902
30		834	66L	900
31		834	66	900

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	August 1986				September 1986			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	91-26	91-26	91-23	91-25				90-06**N**
4	91-18	91-26	91-18	91-26	90-06	90-08	90-06**L**	90-08
5	91-16	91-28	91-16**L**	91-26	90-10	90-10	90-08	90-08
6	91-24	91-26	91-22	91-26	90-09	90-10	90-06	90-10
7	91-23	92-07	91-23	92-07	90-07	90-23	90-07	90-23
8	92-27	92-27	92-24	92-26				91-10**N**
11	92-26	92-31	92-26	92-31				91-15**N**
12	93-03	93-06	93-03	93-06				91-22**N**
13	93-04	93-07	93-04	93-07	91-18	91-20	91-18	91-20
14	93-10	93-10**H**	93-08	93-08	91-22	91-22	91-20	91-20
15	93-06	93-06	93-06	93-06	91-19	91-19	91-19	91-19
18	93-03	93-10	93-03	93-10				91-25**N**
19					92-05	92-06	92-04	92-04
20					92-13	92-13**H**	92-07	92-11
21								92-11**N**
22								92-02**N**
25								92-06**N**
26								92-18**N**
27								92-10**N**
28								92-14**N**
29								92-28**N**

Volume of sales Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	22		22
4	2**L**	2**L**	4
5	34	32	66
6	53	50	103
7	56	120**H**	176
8	2		2**L**
11	3		3
12	2		2
13	45	5	50
14	110**H**	100	210**H**
15	18	38	56
18	2		2
19		102	102
20		2	2
21			
22			
25			
26			
27			
28			
29			
TOTAL	349	451	800

Open contracts Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	814**H**	66	880
4	814	64**L**	878
5	798	74	872
6	748	124	872
7	721	184	905**H**
8	721	184	905
11	721	184	905
12	721	184	905
13	716	179	895
14	606	250	856
15	588**L**	268	856
18	588	268	856
19		359**H**	359**L**
20		359	359
21		359	359
22		359	359
25		359	359
26		359	359
27		359	359
28		359	359
29		359	359

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986				October 1986				November 1986			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2	92-31	92-31**H**	92-25	92-25								
3	92-07	92-07	92-01	92-01								
4	92-13	92-13	92-04	92-08								
5	91-29	91-29	91-29	91-29								
8	91-23	91-24	91-22	91-22								
9	91-24	91-25	91-24	91-25								
10	91-30	91-30	91-30	91-30								
11	91-07	91-09	91-07	91-09								
12	91-02	91-02	91-00**L**	91-00								
15	91-12	91-16	91-12	91-16	91-01	91-01	91-01	91-01	90-19	90-19**H**	90-19**L**	90-19
16					90-28	90-28	90-28**L**	90-28				90-14**N**
17					91-13	91-13**H**	91-13	91-13				90-31**N**
18								90-25**N**				90-11**N**
19								90-14**N**				90-00**N**
22								90-20**N**				90-06**N**
23								90-26**N**				90-12**N**
24								91-14**N**				91-00**N**
25								91-14**N**				91-00**N**
26								91-20**N**				91-06**N**
29								91-08**N**				90-26**N**
30								91-18**N**				91-04**N**

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Nov	TOTAL
1	**HOLIDAY**			
2	2**L**			2**L**
3	2			2
4	3**H**			3
5	2			2
8	2			2
9	2			2
10	2			2
11	2			2
12	3			3
15	2	5**H**	5**H**	12**H**
16		2**L**		2
17		2		2
18				
19				
22				
23				
24				
25				
26				
29				
30				
TOTAL	22	9	5	36

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Nov	TOTAL
1	**HOLIDAY**			
2	359**H**			359
3	359			359
4	359			359
5	359			359
8	359			359
9	359			359
10	359			359
11	359			359
12	359			359
15	359	5**H**	5**H**	369**H**
16		5	5	10**L**
17		5	5	10
18		5	5	10
19		5	5	10
22		5	5	10
23		5	5	10
24		5	5	10
25		5	5	10
26		5	5	10
29		5	5	10
30		5	5	10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close In points and 32nds of a point

	October 1986				November 1986			
Oct	Open	High	Low	Close	Open	High	Low	Close
1				91-18**N**				91-04**N**
2				91-18**N**				91-04**N**
3				92-01**N**				91-19**N**
6				92-06**N**				91-24**N**
7				92-03**N**				91-21**N**
8				91-25**N**				91-11**N**
9				91-25**N**				91-11**N**
10	92-00	92-00**H**	92-00**L**	92-00	91-18	91-18**H**	91-18**L**	91-18
13				92-00**N**				91-18**N**
14				92-02**N**				91-08**N**
15								91-12**N**
16								91-06**N**
17								91-06**N**
20								90-23**N**
21								91-00**N**
22								91-04**N**
23								91-08**N**
24								91-06**N**
27								91-10**N**
28								91-08**N**
29								91-14**N**
30								91-22**N**
31								91-22**N**

Volume of sales Reported in contracts

Oct	86Oct	86Nov	TOTAL
1			
2			
3			
6			
7			
8			
9			
10	5**H**	5**H**	10**H**
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28			
29			
30			
31			
TOTAL	5	5	10

Open contracts Reported in contracts

Oct	86Oct	86Nov	TOTAL
1	5**H**	5**H**	10**H**
2	5	5	10
3	5	5	10
6	5	5	10
7	5	5	10
8	5	5	10
9	5	5	10
10			
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28			
29			
30			
31			

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CASH-SETTLED GNMA

Futures prices Open, high, low, and close in points and 32nds of a point

November 1986

Nov	Open	High	Low	Close
3				91-28**N**
4				91-28**N**
5				91-28**N**
6				91-20**N**
7				91-12**N**
10				91-12**N**
11				91-12**N**
12				91-16**N**
13				91-18**N**
14				91-26**N**
17				94-12**N**
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

Volume of sales Reported in contracts

Nov	86Nov	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		
TOTAL		

Open contracts Reported in contracts

Nov	86Nov	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		

Highlights

	U.S. Treasury Bond futures **Chicago Board of Trade**
Basic trading unit	U.S. Treasury bonds with $100,000 face value
Deliverable grade	U.S. T-bonds, maturing at least 15 years from delivery day if not callable, and, if callable, not so for at least 15 years from delivery day
Delivery method	Federal Reserve book entry wire transfer system; invoice adjusted for coupon rates and maturity or call dates
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Daily price limit	96/32 ($3,000 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	US

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	85-02	84-29	85-14	84-23	85-01	84-31
3	84-25	84-22	85-10	84-21	85-00	84-29
6	84-26	84-24	85-06	84-24	84-28	84-29
7	85-13	85-11	86-06	85-10	86-04	86-06
8	86-04	86-00	86-13**H**	84-09	84-10	84-13
9	83-23	83-27	83-28	83-00	83-20	83-18
10	83-10	83-19	83-27	83-01	83-05	83-03
13	82-14	82-10	82-18	81-24**L**	81-24	81-26
14	82-13	82-18	82-22	82-03	82-18	82-17
15	82-25	82-28	83-19	82-16	83-08	83-11
16	83-20	83-27	83-27	82-23	83-10	83-12
17	83-19	83-25	84-06	83-18	83-24	83-22
20	82-19	82-16	83-19	82-15	83-18	83-17
21	83-30	84-02	84-06	83-16	83-27	83-29
22	84-13	84-11	84-13	83-08	83-10	83-11
23	83-14	83-12	83-24	83-03	83-21	83-22
24	83-10	83-12	83-23	83-09	83-19	83-21
27	84-06	84-08	84-21	84-00	84-19	84-21
28	85-02	84-31	85-12	84-22	85-12	85-10
29	85-11	85-09	85-20	84-25	84-28	84-31
30	85-00	84-29	85-07	84-22	84-25	84-27
31	84-27	84-24	85-19	84-23	85-04	85-05

June 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	84-03	84-00	84-13	83-24	83-31	
3	83-23	83-21	84-06	83-20	83-29	83-27
6	83-23		84-03	83-23	83-27	83-25
7	84-09	84-12	85-03	84-07	85-01	85-03
8	85-01	84-31	85-10**H**	83-05	83-07	83-06
9	82-19	82-22	82-24	81-29	82-16	82-15
10	82-08	82-11	82-23	81-30	82-01	81-31
13	81-08	81-05	81-13	80-20**L**	80-20	80-21
14	81-08	81-11	81-18	80-31	81-12	81-13
15	81-23	81-21	82-13	81-12	82-05	82-03
16	82-17	82-15	82-18	81-19	82-06	82-04
17	82-14	82-16	83-00	82-13	82-17	82-18
20	81-11	81-08	82-13	81-07	82-11	82-13
21	82-28	82-30	83-00	82-12	82-22	82-23
22	83-08	83-10	83-10	82-02	82-05	82-05
23	82-12	82-09	82-18	81-30	82-17	82-16
24	82-06	82-04	82-18	82-04	82-14	82-15
27	83-01	83-03	83-17	82-27	83-15	83-17
28	83-30	83-27	84-09	83-19	84-08	84-07
29	84-11	84-08	84-17	83-23	83-25	83-28
30	84-00	83-28	84-03	83-18	83-22	83-23
31	83-24	83-23	84-18	83-21	84-03	84-04

September 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	83-03		83-14	82-30	83-02	
3	82-24		83-08	82-24	82-29	82-30
6	82-29		83-04	82-28	82-29	82-28
7	83-10		84-04	83-10	84-02	84-04
8	84-01	83-31	84-09**H**	82-09	82-10	82-09
9	81-21		81-24	81-00	81-18	81-17
10	81-10		81-23	80-30	81-01	81-03
13	80-10	80-12	80-14	79-23**L**	79-24	79-23
14	80-12	80-13	80-18	80-01	80-14	
15	80-23		81-13	80-14	81-05	81-04
16	81-15		81-15	80-20	81-06	
17	81-16		82-00	81-14	81-18	
20	80-12	80-13	81-12	80-12	81-12	
21	81-26		81-30	81-14	81-24	81-23
22	82-08		82-08	81-03	81-05	81-06
23	81-13		81-18	80-31	81-17	81-16
24	81-05		81-16	81-04	81-14	81-15
27	82-00	82-01	82-16	81-27	82-15	82-16
28	82-28	82-30	83-09	82-21	83-09	83-08
29	83-06	83-09	83-19	82-26	82-29	82-28
30	82-29		83-05	82-20	82-24	82-23
31	82-24		83-18	82-22	83-04	

December 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	82-10		82-21	82-06	82-10	82-09
3	82-01		82-14	82-01	82-03	
6	82-01		82-09	82-00	82-00	82-01
7	82-17		83-07	82-16	83-07	83-06
8	83-11		83-11**H**	81-10	81-13	81-14
9	80-29		80-29	80-07	80-21	80-22
10	80-20		80-27	80-05	80-05	80-08
13	79-15		79-18	78-28**L**	78-29	78-28
14	79-14		79-22	79-08	79-18	
15	79-29		80-18	79-18	80-08	
16	80-16		80-16	79-24	80-10	
17	80-18		81-02	80-18	80-22	80-21
20	79-10		80-15	79-10	80-15	
21	81-01		81-01	80-17	80-26	
22	81-06		81-06	80-07	80-08	
23	80-05		80-19	80-02	80-19	
24	80-10		80-19	80-10	80-16	80-18
27	81-05		81-19	81-00	81-17	81-19
28	81-29	81-31	82-14	81-25	82-14	82-12
29	82-15		82-24	82-00	82-03	82-01
30	82-04		82-07	81-24	81-28	81-27
31	81-29		82-21	81-29	82-09	

March 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	81-16		81-31	81-16	81-20	81-19
3	81-11		81-20	81-09	81-09	81-11
6	81-11		81-17	81-10	81-11	81-10
7	81-24		82-13	81-24	82-13	
8	82-12		82-16**H**	80-23	80-24	80-23
9	80-00		80-01	79-18	80-01	79-30
10	80-00		80-04	79-16	79-18	79-16
13	78-21		78-28	78-04**L**	78-08	78-04
14	78-20		78-29	78-17	78-26	78-25
15	79-04		79-21	78-25	79-17	79-15
16	79-22		79-22	79-00	79-15	79-17
17	80-04		80-07	79-24	79-28	79-27
20	78-30		79-22	78-30	79-20	79-22
21	80-01		80-08	79-24	80-01	80-00
22	80-05		80-06	79-13	79-13	79-14
23	79-10		79-25	79-09	79-24	
24	79-15		79-23	79-15	79-21	79-23
27	80-07		80-25	80-06	80-23	80-25
28	81-04		81-20	81-01	81-20	81-19
29	81-20		82-00	81-09	81-11	81-09
30	81-12		81-14	81-01	81-03	81-02
31	81-06		81-29	81-06	81-16	81-17

June 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	80-29		81-11	80-29	81-01	80-31
3	80-23		80-31	80-22	80-22	
6	80-26		80-27	80-20	80-20	80-21
7	81-03		81-24	81-03	81-24	81-23
8	81-28		81-28**H**	80-03	80-05	80-03
9	79-00		79-12	79-00	79-12	79-10
10	79-08		79-08	78-26	78-30	78-28
13	78-03		78-05	77-16**L**	77-20	77-16
14	78-04		78-11	77-29	78-07	78-04
15	78-14		78-28	78-05	78-27	78-25
16	78-25		78-27	78-10	78-24	78-27
17	79-16		79-16	79-02	79-06	79-04
20	78-29		78-31	78-29	78-29	78-31
21	79-13	79-14	79-14	79-01	79-12	79-09
22	79-03		79-06	78-22	78-22	
23	78-22		79-01	78-21	79-00	
24	78-21		79-02	78-21	78-30	78-31
27	79-17		80-02	79-15	80-02	
28	80-10		80-29	80-10	80-29	80-28
29	80-30		81-11	80-20	80-22	80-20
30	80-20		80-24	80-12	80-13	80-12
31	80-29		81-08	80-25	80-27	

September 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	80-16		80-26	80-12	80-16	80-13
3	80-15		80-15	80-03	80-07	80-03
6	80-07		80-07	80-03	80-06	80-03
7	80-19		81-04	80-19	81-02	81-04
8	81-08		81-08**H**	79-16	79-16	79-17
9	78-10		78-24	78-10	78-24**B**	
10	78-18		78-19	78-10	78-12	78-10
13	77-13		77-18	76-30**L**	77-02	76-30
14	77-07		77-23	77-07	77-20	77-18
15	78-00		78-10	77-29	78-10	78-06
16	78-14		78-14	77-24	78-08	
17	78-18		78-22	78-16	78-20	78-16
20	77-25		78-11	77-25	78-09	78-11
21					78-21**N**	
22	78-25		78-26	78-01	78-02	78-01
23	78-01		78-12	78-01	78-12	78-11
24	78-01		78-10	78-01	78-08	78-10
27	78-23		79-14	78-23	79-10	79-14
28	80-04		80-09	79-26	80-09	80-08
29	80-14		80-22	80-01	80-02	80-01
30	80-05		80-05	79-23	79-25	
31	79-26		80-22	79-26	80-09	80-08

December 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2					79-29**N**	
3	79-22		79-27	79-19	79-23	79-19
6	79-23		79-23	79-19	79-22	79-19
7					80-19**N**	
8	80-22	80-25	80-25**H**	79-01	79-05	79-01
9	77-31		78-08	77-31	78-03	78-08
10					77-26**N**	
13	76-30		77-02	76-14**L**	76-18	76-14
14	77-05		77-06	77-02	77-03	77-02
15	77-07		77-30	77-04	77-25	77-22
16	77-26		77-26	77-08	77-21	77-23
17	78-01		78-10	77-30	78-04	77-31
20	77-07		77-26	77-07	77-24	77-26
21					78-04**N**	
22	78-18		78-18	77-15	77-17	77-15
23					77-25**N**	
24	77-22		77-24	77-17	77-22	77-24
27	78-22		78-29	78-22	78-24	78-29
28	79-07		79-24	79-07	79-24	79-23
29	80-00		80-06	79-17	79-17	
30	79-18		79-21	79-08	79-09	79-08
31	79-12		80-05	79-12	79-25	79-24

March 1988

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	79-14		80-00	79-14	79-16	
3	79-10		79-12	79-05	79-10	79-05
6	79-09		79-09	79-05	79-08	79-05
7	80-02		80-04**H**	80-02	80-03	80-04
8					78-19**N**	
9					77-26**N**	
10					77-12**N**	
13	76-29		76-29	76-00**L**	76-04	76-00
14	76-23		76-23	76-18	76-21	76-20
15	76-29		77-16	76-23	77-11	77-06
16	77-08		77-09	76-26	77-07	77-09
17					77-16**N**	
20					77-11**N**	
21					77-21**N**	
22					77-00**N**	
23	77-00		77-11	77-00	77-08	77-10
24					77-09**N**	
27	78-01		78-14	77-31	78-10	78-14
28	79-04		79-09	78-25	79-09	79-08
29	79-16		79-25	79-02	79-02	79-04
30	79-04		79-08	78-26	78-28	78-26
31					79-10**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

Jan	June 1988						September 1988					
	Open		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	**HOLIDAY**						**HOLIDAY**					
2					79-05**N**						78-28**N**	
3	78-30		79-01	78-25	78-31	78-25					78-15**N**	
6	78-28		78-28	78-25	78-28	78-25					78-15**N**	
7					79-23**N**						79-12**N**	
8	79-28	79-31	79-31**H**	78-05	78-05	78-07					77-29**N**	
9					77-14**N**						77-04**N**	
10	77-10		77-10	77-00	77-02	77-00					76-22**N**	
13					75-20**N**						75-10**N**	
14					76-08**N**						75-30**N**	
15					76-28**N**						76-18**N**	
16					76-29**N**						76-19**N**	
17					77-03**N**						76-24**N**	
20					76-30**N**						76-19**N**	
21					77-08**N**						76-29**N**	
22					76-19**N**						76-08**N**	
23					76-29**N**		76-12		76-18**H**	76-08**L**	76-16	76-18
24	76-19		76-28	76-19**L**	76-26	76-26	76-13		76-17	76-12	76-15	76-17
27	77-29		78-01	77-29	77-29	78-01					77-22**N**	
28					78-27**N**						78-16**N**	
29					78-25**N**						78-16**N**	
30					78-14**N**						78-04**N**	
31					78-30**N**						78-20**N**	

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
1	**HOLIDAY**											
2	129,044	4,346	1,389	687	316	212	35		10			136,039
3	133,216	4,966	1,350	585	501	130	50	10	30	5		140,843
6	113,488	2,557	871	261	220	196	32	54	20	1**L**		117,700
7	226,023	8,951	1,466	941	280	399**H**	73		2			238,135
8	345,496**H**	13,805	2,241	343	363	74	19	1**L**		10**H**		362,352**H**
9	341,065	11,095	1,420	509	232	144	107**H**	2				354,574
10	192,597	6,439	337	244	10**L**	2	24			1		199,654
13	216,923	9,604	2,593	454	46	14	11	2	7			229,654
14	221,729	13,803	8,114**H**	6,929**H**	2,123**H**	26	10	13				252,747
15	305,314	13,082	1,132	343	167	14	6	21	53			320,132
16	215,603	14,468**H**	554	125	121	12	23	5	1**L**			230,912
17	172,724	4,390	362	271	102	38	21	3				177,911
20	67,471**L**	3,149	895	384	162	36	37	2				72,136**L**
21	184,399	4,084	456	99	97	53						189,188
22	289,945	11,260	1,615	65**L**	81	42	7	5				303,020
23	183,760	5,431	410	69	97	1**L**	1**L**		7		2**L**	189,778
24	132,434	2,202**L**	592	562	400	10	21	6		1	4**H**	136,232
27	159,711	11,409	2,582	173	341	9	2	2	16	10		174,255
28	198,605	5,248	1,867	234	240	99	45	2	24			206,364
29	191,503	6,468	838	134	274	27	21	134**H**	134**H**			199,533
30	179,007	8,182	297**L**	75	47	4	5	27	21			187,665
31	210,458	9,988	606	113	160	21	1	2				221,349
TOTAL	4,410,515	174,927	31,987	13,600	6,380	1,563	551	291	325	28	6	4,640,173

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
1	**HOLIDAY**											
2	216,395	49,170**L**	16,758**H**	9,733**H**	5,877**H**	2,291	1,626**H**	498	81	15		302,444**L**
3	220,642	49,658	16,358	9,262	5,772	2,251	1,573	498	71	11**L**		306,096
6	226,577	50,210	16,685	9,180	5,611	2,186**L**	1,575	459**L**	71	12		312,566
7	222,654	53,119	16,685	8,998	5,593	2,444**H**	1,512	459	69	12		311,545
8	223,897	56,540	16,528	8,999	5,638	2,418	1,506	459	69	20		316,074
9	224,357	59,536	16,499	9,003	5,674	2,412	1,485	461	69	20		319,516
10	225,391	60,316	16,522	8,998	5,669	2,410	1,482	461	69	20		321,338
13	232,231**H**	60,774	16,093	8,735	5,628	2,405	1,482	459	62**L**	20		327,889
14	229,442	62,606	11,543	6,115	5,297	2,410	1,483	464	62	20		319,442
15	228,699	66,372	11,240**L**	6,131	5,267	2,419	1,484	474	89	20		322,195
16	223,016	68,722	11,467	6,040	5,250	2,408	1,494	474	89	20		318,980
17	226,687	69,187	11,375	6,046	5,230	2,402	1,483	473	89	20		322,992
20	226,623	69,848	11,729	5,908	5,155	2,403	1,467**L**	475	89	20		323,717
21	229,615	70,204	11,566	5,893	5,148	2,401	1,467	475	89	20		326,878
22	231,487	74,029	12,097	5,895	5,166	2,384	1,473	475	89	20		333,115**H**
23	223,422	76,467	12,061	5,884**L**	5,125**L**	2,384	1,474	475	94	20		327,406
24	218,823	73,908	11,599	6,064	5,126	2,387	1,489	473	94	21	1**H**	319,985
27	217,183	75,517	13,558	6,037	5,230	2,386	1,487	473	106	31**H**	1	322,009
28	215,407	76,313	13,688	6,125	5,149	2,423	1,497	473	128	31	1	321,235
29	216,342	75,270	13,675	6,184	5,308	2,433	1,497	583**H**	161**H**	31	1	322,485
30	214,824	76,564	13,660	6,156	5,362	2,433	1,495	560	140	31	1	321,226
31	213,469**L**	78,436**H**	13,734	6,142	5,313	2,439	1,496	560	140	31	1	321,761

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Feb	Open		High	Low	Close	
3	85-13	85-15	85-28	85-07	85-25	85-27
4	86-06	86-09	86-23	86-03	86-12	86-14
5	86-11	86-09	86-21	85-25	85-28	85-27
6	85-31	85-29	85-31	85-01	85-11	85-10
7	84-08	84-06	84-27	83-28**L**	84-20	84-22
10	84-23	84-25	85-15	84-21	85-13	85-15
11	85-24	85-27	86-05	85-22	86-04	86-05
12	85-27	85-29	86-15	85-25	86-07	86-10
13	86-21	86-18	86-28	86-13	86-25	86-26
14	87-19	87-15	88-10	87-09	88-09	88-05
17	**HOLIDAY**					
18	88-24	88-20	88-26	87-27	88-17	88-19
19	87-26	87-28	89-00	87-26	88-02	88-00
20	88-02	87-31	88-13	87-23	88-10	88-13
21	89-08	89-02	90-10	89-00	90-08	90-05
24	90-13	90-14	92-04	89-28	91-15	91-13
25	91-05	91-02	91-22	90-30	91-16	91-14
26	91-08	91-06	92-11	91-06	92-09	92-10
27	93-14	93-00	94-09	93-00	94-09	94-09**B**
28	96-13	97-00	97-00**H**	94-00	94-24	94-27

June 1986

Feb	Open		High	Low	Close	
3	84-14	84-13	84-29	84-06	84-26	84-27
4	85-07	85-09	85-25	85-04	85-13	85-15
5	85-10	85-13	85-22	84-24	84-27	84-28
6	85-00	84-30	85-00	83-30	84-09	84-08
7	83-05	83-03	83-27	82-26**L**	83-20	83-21
10	83-23	83-25	84-14	83-20	84-14	84-12
11	84-26	84-24	85-05	84-21	85-03	85-05
12	84-28	84-29	85-15	84-25	85-07	85-09
13	85-18	85-21	85-28	85-13	85-25	85-27
14	86-16	86-18	87-10	86-11	87-09	87-07
17	**HOLIDAY**					
18	87-24	87-20	87-27	86-29	87-21	87-20
19	86-28	86-31	88-04	86-28	87-04	87-02
20	87-06	87-03	87-14	86-25	87-11	87-14
21	88-10	88-00	89-10	88-00	89-06	89-08
24	89-15	89-11	91-05	88-30	90-15	90-14
25	90-06	90-03	90-23	89-30	90-17	90-14
26	90-07	90-10	91-14	90-07	91-11	91-14
27	92-14	92-06	93-12	92-06	93-12	93-12**B**
28	95-22	95-26	96-01**H**	93-03	94-02	93-30

September 1986

Feb	Open		High	Low	Close	
3	83-14		84-01	83-07	83-31	83-30
4	84-10	84-11	84-30	84-10	84-18	84-19
5	84-17		84-26	83-27	83-30	84-00
6	83-31		84-01	82-30	83-10	
7	82-06	82-04	82-29	81-29**L**	82-23	82-22
10	82-25		83-16	82-24	83-14	83-16
11	83-28	83-29	84-07	83-24	84-07	84-06
12	83-28		84-16	83-28	84-10	84-11
13	84-22	84-23	84-30	84-16	84-29	84-28
14	85-19	85-20	86-11	85-16	86-10	86-09
17	**HOLIDAY**					
18	86-28	86-27	87-00	86-00	86-25	86-28
19	86-02		87-05	86-02	86-08	86-09
20	86-11		86-17	85-29	86-16	86-17
21	87-08	87-10	88-13	87-07	88-10	88-11
24	88-19		90-09	88-05	89-20	
25	89-09	89-10	89-28	89-04	89-24	89-23
26	89-14		90-20	89-14	90-18	90-20
27	91-23		92-19	91-18	92-19**B**	
28	94-29		95-13**H**	92-14	93-08	93-12

December 1986

Feb	Open		High	Low	Close	
3	82-12		33-09	82-12	83-07	83-05
4	83-21		84-06	83-21	83-26	83-27
5	83-27		84-02	83-05	83-07	
6	83-11		83-11	82-03	82-15	
7	81-08		82-00	81-03**L**	81-31	81-28
10	82-02		82-23	81-30	82-20	82-23
11	83-01	83-02	83-12	82-29	83-12	83-10
12	83-05		83-20	83-00	83-15	83-14
13	83-24	83-27	84-02	83-22	84-02	84-01
14	84-21		85-16	84-21	85-12	85-16
17	**HOLIDAY**					
18	86-02	86-03	86-04	85-08	86-03	86-02
19	85-09		86-12	85-09	85-16	
20	85-16		85-24	85-08	85-21	85-24
21	86-17	86-18	87-21	86-17	87-19	87-17
24	87-26		89-17	87-13	88-27	88-29
25	88-15		89-05	88-15	89-02	89-01
26	88-29		90-00	88-26	90-00	89-30
27	90-31	91-02	91-30	90-31	91-30**B**	
28	94-23		94-23**H**	92-05	92-27	92-23

March 1987

Feb	Open		High	Low	Close	
3	81-28		82-17	81-22	82-16	82-14
4	83-01		83-17	82-30	83-03	83-05
5	83-05		83-16	82-15	82-15	82-17
6	82-18		82-18	81-00	81-21	81-23
7	80-27		81-08	80-13**L**	81-05	81-08
10	81-10		81-28	81-07	81-26	81-28
11	82-09		82-17	82-04	82-14	82-16
12	82-07		82-26	82-07	82-20	
13	83-00		83-08	82-30	83-08	
14	84-08		84-22	84-02	84-22	
17	**HOLIDAY**					
18	84-26		85-13	84-13	85-11	85-12
19	84-26		85-18	84-25	84-26	
20	84-23		85-01	84-14	84-31	85-01
21	85-20		86-31	85-20	86-31	86-27
24	87-03		88-27	86-27	88-11	88-09
25	88-01	88-00	88-17	88-00	88-17	88-14
26	88-10		89-12	88-10	89-12	
27	90-09		91-12	90-08	91-12**B**	
28	94-10		94-10**H**	91-20	92-00	92-06

June 1987

Feb	Open		High	Low	Close	
3	81-01		81-27	81-00	81-27	81-25
4	82-09		83-03	82-09	82-17	82-18
5	82-20		82-25	81-29	82-00	81-29
6	81-25		81-27	80-17	81-04	81-01
7	79-28		80-16	79-28**L**	80-16	
10	80-23		81-06	80-20	81-05	81-06
11	81-22		81-25	81-16	81-18	81-25
12	81-29		82-01	81-19	81-27	81-28
13	82-11		82-17	82-07	82-17	
14	83-12		84-01	83-12	84-01	83-31
17	**HOLIDAY**					
18	84-07		84-28	83-28	84-27	84-24
19	84-05		84-30	84-05	84-08	84-06
20	84-06		84-12	83-30	84-06	84-12
21	85-09		86-09	85-09	86-09	86-07
24	86-16		88-07	86-07	87-23	87-24
25	87-18		88-00	87-15	87-31	87-30
26	87-24		88-29	87-24	88-20	88-29
27	90-00		90-29	90-00	90-29**B**	
28	93-11		93-11**H**	91-07	91-10	91-23

September 1987

Feb	Open		High	Low	Close	
3	80-22		81-08	80-22	81-08	81-07
4	81-24		82-15	81-24	82-00	82-02
5	82-08	82-09	82-09	81-10	81-13	81-12
6	81-08		81-11	80-00	80-12	80-14
7	79-16		79-31	79-14**L**	79-31	79-30
10	80-10		80-19	80-10	80-19	
11	81-03		81-05	80-29	80-31	81-04
12	81-09		81-15	80-30	81-06	81-07
13	81-25		81-29	81-18	81-28	81-29
14	82-23		83-14	82-23	83-14	83-10
17	**HOLIDAY**					
18	83-19		84-06	83-07	84-05	84-06
19	84-05		84-06	83-20	83-22	83-20
20	83-20		83-25	83-12	83-24	83-25
21	84-14		85-22	84-14	85-22	
24	85-30		87-22	85-22	87-12	87-09
25	87-00		87-16	87-00	87-16	
26	87-10		88-16	87-10	88-06	88-16
27	89-13		90-16	89-13	90-16**B**	
28	92-10		92-10**H**	90-30	91-00	91-09

December 1987

Feb	Open		High	Low	Close	
3	80-07		80-24	80-07	80-24	80-23
4	81-14		82-02	81-14	81-19	81-20
5	81-25		81-30	80-29	81-02	80-29
6	80-25		80-25	79-17	79-26	79-30
7	79-00		79-14	78-30**L**	79-14	
10	79-26		80-03	79-26	80-03	80-02
11	80-15		80-20	80-12	80-14	80-18
12	80-14		80-25	80-12	80-20	
13	81-06		81-11	80-30	81-11	
14	82-05		82-24	82-05	82-21	82-24
17	**HOLIDAY**					
18	83-03		83-21	82-21	83-19	83-21
19	83-20		83-21	83-03	83-05	83-03
20	83-07		83-08	82-27	83-03	83-08
21	84-04		85-07	84-04	85-07	85-06
24	85-08		87-06	85-06	86-23	86-28
25	87-00		87-09	86-25	87-09	87-04
26	86-30		88-05	86-30	87-25	88-05
27	90-05		90-05	89-30	90-05**B**	
28	91-26		91-26**H**	90-17	90-17	90-29

March 1988

Feb	Open		High	Low	Close	
3					30-10**N**	
4	81-00		81-09	81-00	81-00	81-09
5	81-02		81-02	80-17	80-23	80-17
6	80-12		80-12	79-01	79-14	79-16
7	78-29		79-00	78-29**L**	78-31	79-00
10	79-12		79-21	79-12	79-21	79-19
11	80-01		80-05	79-29	79-31	80-02
12					80-03**N**	
13	80-18		80-27	80-14	80-27	
14	81-26		82-08	81-26	82-06	82-08
17	**HOLIDAY**					
18	82-15		83-06	82-05	83-03	83-06
19					82-20**N**	
20	82-16		82-25	82-12	82-20	82-25
21	83-21		84-24	83-21	84-20	84-24
24	86-12		86-24	86-12	86-20	86-17
25	86-11		86-26	86-11	86-20	86-26
26	86-20		87-28	86-20	87-19	87-28
27	89-20		89-28	89-20	89-28**B**	
28	92-10		92-10**H**	90-11	90-14	90-19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1988					September 1988				
Feb	Open	High	Low	Close		Open	High	Low	Close	
3				79-31**N**					79-22**N**	
4				81-00**N**					80-25**N**	
5				80-07**N**					79-31**N**	
6	80-02	80-02	78-27**L**	79-04					78-26**N**	
7				78-20**N**					78-10**N**	
10				79-07**N**					78-29**N**	
11				79-20**N**		79-07	79-12	79-07**L**	79-09	79-08
12				79-20**N**					79-07**N**	
13				80-13**N**					80-01**N**	
14	81-13	81-26	81-13	81-23	81-26				81-14**N**	
17	**HOLIDAY**					**HOLIDAY**				
18	81-30	82-25	81-23	82-21	82-25	81-24	82-13	81-24	82-09	82-13
19				82-07**N**					81-27**N**	
20				82-12**N**					82-01**N**	
21	83-08	84-12	83-08	84-06	84-12	83-24	84-01	83-24	83-24	84-01
24				86-08**N**					86-01**N**	
25				86-18**N**		86-00	86-12	85-31	86-03	86-12
26	87-06	87-21	87-08	87-08	87-21				87-16**N**	
27	89-16	89-21**H**	89-16	89-21**B**		89-15	89-16**H**	89-15	89-16**B**	
28				90-11**N**					90-05**N**	

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
3	181,339	9,699	3,237	534	294	176	24	7				195,310
4	249,617	16,105	1,297	797	658	442	158	104	2			269,180
5	241,112	10,793	1,277	157	137	133	44	13	3			253,669
6	287,815	24,424	3,964	547	3,427**H**	189	155	154	23	11		320,709
7	291,357	17,656	2,429	500	603	383	242	56	1**L**			313,227
10	135,132	9,044	1,770	674	885	400	38	28	6			147,977**L**
11	221,086	14,157	2,206	628	904	688	280	28	123		1**L**	240,101
12	202,020	6,422**L**	843**L**	137**L**	114**L**	59	56	34				209,685
13	179,102	16,882	2,390	179	560	429	81	69	10			199,702
14	216,544	28,022	3,723	401	348	711	673	2**L**	5	2		250,431
17	**HOLIDAY**											
18	225,956	24,835	2,214	544	254	644	585	33	6	20**H**	5**H**	255,096
19	290,944	24,891	2,164	561	931	617	305	135				320,548
20	214,744	19,679	3,204	394	669	38**L**	9**L**	102	5			238,844
21	314,985	37,438	4,068	1,671	681	436	180	53	47	5	1	359,565
24	324,955**H**	43,861	7,084	779	593	1,280	685	246	112			379,595**H**
25	219,888	23,981	4,401	1,095	145	963	879	356	152		1	251,861
26	260,430	52,431	7,642	1,960**H**	636	1,045	604	527**H**	92	1**L**	1	325,369
27	74,662	259,327	5,942	1,729	920	1,773	1,027	408	225	20	1	346,034
28	57,889**L**	271,079**H**	8,891**H**	1,239	167	2,139**H**	1,352**H**	53	300**H**			343,109
TOTAL	4,189,577	910,726	68,746	14,526	12,926	12,545	7,377	2,408	1,112	59	10	5,220,012

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	TOTAL
3	216,925	79,403**L**	14,952	6,164	5,352	2,509**L**	1,494	557	140**L**	31	1**L**	327,528
4	219,491**H**	81,052	14,827	6,570	5,635	2,731	1,552	660	140	31	1	332,690
5	210,243	80,667	14,813	6,527	5,654**H**	2,762	1,584	667	140	31	1	323,089
6	211,997	82,985	14,607**L**	6,448	4,832	2,760	1,614	670	143	21	1	326,078
7	215,067	85,477	15,692	6,557	4,831	3,081	1,451**L**	622	144	21	1	332,944**H**
10	205,221	85,722	16,616	7,864**H**	4,558	3,793	1,452	595	144	21	1	325,987
11	203,816	86,638	15,471	7,745	4,798	3,855	1,701	567	233	21	2	324,847
12	202,977	85,827	15,630	7,758	4,757	3,839	1,695	539	233	21	2	323,278
13	197,078	90,002	16,692	7,586	4,691	3,924	1,619	483	233	21	2	322,331
14	188,089	92,689	17,977	7,261	4,506	3,382	2,240	483	233	19	2	316,881
17	**HOLIDAY**											
18	184,681	95,367	18,006	7,139	4,450	3,034	2,652	458**L**	236	19	7**H**	316,049
19	184,001	94,112	17,772	6,895	4,181	2,877	2,651	521	236	19	7	313,272
20	181,881	98,169	18,224	6,683	3,754	2,870	2,644	619	238	19	7	315,108
21	187,133	103,633	17,933	5,287	3,722	2,722	2,689	598	237	19	7	323,980
24	158,621	112,593	18,253	5,047	3,733	3,426	2,529	585	327	19	7	305,140
25	149,464	118,316	18,919	4,622	3,683	3,357	2,064	650	349	19	7	301,450
26	130,090	128,509	18,927	5,204	3,527	3,874	2,508	971	407	18**L**	7	294,042**L**
27	102,852	160,240	19,332	4,464**L**	3,649	4,889	2,950	1,091	607	35**H**	7	300,116
28	84,518**L**	176,875**H**	19,922**H**	4,603	3,458**L**	6,356**H**	4,217**H**	1,110**H**	847**H**	35	7	301,948

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Mar	Open		High	Low	Close	
3	94-23	94-25	96-07	94-12	96-04	96-02
4	97-08	97-12	97-22	96-05	96-09	96-05
5	95-14	95-19	96-04	93-22	94-07	94-03
6	96-08	96-10	96-13	94-01	94-09	94-03
7	94-10	94-09	95-02	93-00**L**	94-30	94-28
10	95-16	95-12	97-03	95-10	96-26	96-29
11	97-12	97-10	98-03	97-06	97-13	97-11
12	98-05	98-02	98-05	96-27	97-18	97-16
13	96-23	96-20	97-01	95-23	96-28	97-01
14	97-24	97-26	98-12**H**	96-26	97-16	97-12
17	97-26	97-25	98-01	96-21	97-02	97-01
18	96-09	96-07	97-18	95-24	96-12	96-14
19	96-08	96-02	97-00	96-00	96-27	96-25
20						
21						
24						
25						
26						
27						
28	**HOLIDAY**					
31						

June 1986

Mar	Open		High	Low	Close	
3	94-00	93-28	95-16	93-15	95-11	95-08
4	96-08	96-13	97-04	95-17	95-17	95-22
5	95-00	94-29	95-14	93-20	93-20	93-20**A**
6	95-17	95-10	95-28	93-12	93-22	93-17
7	93-23	93-19	94-19	92-06**L**	94-11	94-13
10	94-30	94-26	96-20	94-25	96-09	96-12
11	96-27	96-24	97-18	96-20	96-28	96-25
12	97-20	97-16	97-20	96-06	97-02	97-00
13	96-06	96-03	96-16	95-06	96-12	96-16
14	97-06	97-09	97-27	96-06	96-29	96-24
17	97-06	97-11	97-16	96-03	96-14	96-15
18	95-18	95-20	97-00	95-05	95-24	95-26
19	95-20	95-14	96-14	95-12	96-08	96-06
20	96-14	96-16	96-31	96-09	96-20	96-22
21	96-31	97-03	97-11	96-05	96-11	96-07
24	96-24	96-27	97-21	96-21	97-14	97-16
25	97-19	97-17	97-31	97-04	97-11	97-14
26	97-22	97-19	98-16	97-19	98-14	98-16
27	99-13	99-16	100-15	99-13	100-15	100-14
28	**HOLIDAY**					
31	100-17	100-12	102-12**H**	100-10	102-09	102-11

September 1986

Mar	Open		High	Low	Close	
3	93-10		94-23	92-27	94-20	94-21
4	95-23	95-21	96-16	94-30	94-30	95-00
5	94-10	94-08	94-24	93-00	93-00**A**	
6	94-23	94-25	95-10	92-28	93-02	92-29
7	93-02		93-25	91-20**L**	93-22	93-19
10	94-03		95-30	94-02	95-20	95-21
11	96-02	96-03	96-29	96-01	96-08	96-06
12	96-28		96-29	95-18	96-14	96-12
13	95-17		95-25	94-17	95-23	95-25
14	96-21	96-18	97-05	95-25	96-06	96-01
17	96-20	96-22	96-25	95-13	95-24	95-25
18	94-27	94-28	96-07	94-17	95-02	95-01
19	95-00		95-23	94-23	95-19	95-17
20	95-23	95-24	96-07	95-19	95-28	95-30
21	96-07	96-12	96-20	95-14	95-20	95-17
24	96-03	96-01	96-28	95-31	96-20	96-22
25	96-25		97-07	96-12	96-20	96-21
26	96-27	96-28	97-24	96-27	97-22	97-24
27	98-22	98-20	99-22	98-20	99-22**B**	
28	**HOLIDAY**					
31	99-29		101-21**H**	99-21	101-21	101-19

December 1986

Mar	Open		High	Low	Close	
3	92-24		94-03	92-10	94-02	94-03
4	95-09	95-10	95-29	94-15	94-28	94-15
5	93-24		94-08	92-15	92-15**A**	
6	94-10		94-19	92-10	92-13	92-12
7	92-17		93-01	91-00**L**	93-01	92-29
10	93-10		95-10	93-10	95-00	95-02
11	95-18	95-17	96-09	95-15	95-20	95-19
12	96-10		96-10	95-00	95-25	
13	95-00		95-07	93-29	95-07	95-04
14	96-00	96-01	96-14	94-31	95-17	95-16
17	95-26		96-04	94-21	95-03	
18	94-04		95-17	93-26	94-12	
19	94-08		95-00	94-08	94-28	94-27
20	95-03		95-17	94-30	95-05	95-07
21	95-17		95-28	94-25	94-27	94-26
24	95-15		96-05	95-08	96-01	95-31
25	95-31		96-13	95-22	95-30	95-29
26	96-05		97-01	96-05	97-01	97-00
27	98-00	97-31	99-00	97-31	99-00**B**	
28	**HOLIDAY**					
31	99-10		101-01**H**	99-05	101-00	

March 1987

Mar	Open		High	Low	Close	
3	91-29		93-22	91-29	93-13	93-19
4	94-30	94-31	95-09	93-29	93-29	93-31
5	93-04		93-20	91-31	91-31**A**	
6	94-05		94-05	91-28	91-29	91-28
7	91-26		92-12	90-30**L**	92-12	92-09
10	93-24		94-21	93-24	94-16	
11	95-05		95-18	94-30	95-06	95-01
12	95-20		95-23	94-11	95-05	95-08
13	94-05		94-18	93-15	94-16	94-18
14	95-04		95-27	94-17	94-21	94-29
17	94-12		94-20	94-07	94-10	94-15
18	93-15		94-26	93-06	93-21	93-24
19	93-17		94-10	93-17	93-31	94-06
20	94-24		94-24	94-13	94-20	94-18
21	94-30		95-05	94-04	94-04	94-05
24	94-27		95-12	94-21	95-10	
25	95-12		95-22	95-03	95-08	
26	95-17		96-11	95-17	96-11	
27	97-21		98-11	97-21	98-11**B**	
28	**HOLIDAY**					
31	99-11		100-14**H**	99-11	100-13	100-14

June 1987

Mar	Open		High	Low	Close	
3	91-15		93-04	91-15	92-31	93-04
4	94-18		94-26	93-16	93-18	93-16
5	92-24		93-05	91-16	91-16**A**	
6	93-21		93-21	91-12	91-12	
7	91-10		91-30	90-06**L**	91-30	91-23
10	92-15		94-03	92-15	93-30	94-00
11	94-24		95-04	94-12	94-22	94-17
12	95-07		95-07	94-03	94-20	94-24
13	93-11		94-01	92-31	93-18	94-01
14	95-00		95-10	94-00	94-04	94-12
17	94-10		94-10	93-20	93-25	93-29
18	92-25		94-04	92-20	92-31	93-05
19	92-30		93-20	92-30	93-13	93-19
20	94-00		94-04	93-28	93-28	93-30
21	94-00		94-18	93-17	93-18	93-17
24	94-15		94-22	94-10	94-20	94-22
25	94-24		95-06	94-15	94-22	94-20
26	95-00		95-24	95-00	95-22	95-24
27	97-04		97-24	97-02	97-24**B**	
28	**HOLIDAY**					
31	98-08		99-29**H**	98-08	99-26	99-29

September 1987

Mar	Open		High	Low	Close	
3	92-09		92-22	92-09	92-16	92-22
4	94-06		94-17	93-03	93-05	93-03
5	92-21		92-21	91-03	91-03**A**	
6	93-08		93-08	90-29	90-31	90-29
7	90-25		91-07	90-25**L**	91-03	91-07
10	92-08		93-19	92-08	93-14	93-17
11	94-15		94-20	93-31	94-07	94-02
12	94-05		94-17	93-20	94-03	94-09
13	92-27		93-17	92-15	93-00	93-17
14	94-08		94-20	93-16	93-20	93-28
17	93-09		93-12	93-09	93-10	93-12
18	92-10		93-17	92-10	92-14	92-20
19	92-28		93-03	92-26	92-26	93-01
20	93-16		93-18	93-10	93-10	93-12
21	93-23		94-00	92-31	93-00	92-31
24	93-30		94-04	93-24	94-01	94-04
25	94-00		94-16	93-26	94-02	
26	94-18		95-07	94-13	95-04	95-07
27	96-16		97-07	96-16	97-07**B**	
28	**HOLIDAY**					
31	98-08		99-13**H**	98-08	99-09	99-13

December 1987

Mar	Open		High	Low	Close	
3	92-09		92-09	91-30	92-03	92-09
4	93-19		93-31	92-20	92-20	92-22
5	91-26		92-08	90-22	90-22**A**	
6	92-22		92-22	90-15	90-18	90-15
7	89-15		90-24	89-15**L**	90-21	90-24
10	92-03		93-04	92-03	92-31	93-03
11	94-05		94-06	93-16	93-21	93-20
12	93-11		93-30	93-11	93-21	93-27
13	92-09		93-02	92-06	92-18	93-02
14					93-13**N**	
17	94-01		94-01	92-20	92-20	92-29
18	91-26		93-02	91-26	91-31	92-04
19	91-27		92-19	91-27	92-10	92-17
20	92-31		93-04	92-26	92-26	92-27
21	93-07		93-15	92-15	92-17	92-15
24	93-14		93-19	93-08	93-17	93-19
25	93-23		93-23	93-16	93-19	93-18
26	94-00		94-23	93-30	94-20	94-23
27	96-00		96-23	96-00	96-23**B**	
28	**HOLIDAY**					
31	97-01		98-30**H**	97-01	98-25	98-30

March 1988

Mar	Open		High	Low	Close	
3	90-15		91-29	90-08	91-25	91-29
4	93-14		93-14	92-10	92-15	92-10
5	90-20		90-20	90-10	90-10**A**	
6	90-10		90-27	90-02	90-06	90-02
7	89-24		90-09	89-24**L**	90-08	90-09
10	91-09		92-22	91-09	92-16	92-22
11	93-04		93-08	93-04	93-08	93-07
12	93-17		93-17	93-08	93-08	93-14
13	91-26		92-20	91-26	92-05	92-20
14					92-31**N**	
17	92-26		92-26	92-11	92-13	92-15
18	91-23		92-20	91-17	91-17	91-21
19	91-26		92-07	91-26	91-28	92-02
20	92-20		92-20	92-11	92-11	92-12
21	93-00		93-01	92-00	92-02	92-00
24	93-00		93-04	92-25	93-00	93-04
25					93-03**N**	
26	93-31		94-08	93-26	94-05	94-08
27	96-07		96-08	96-07	96-08**B**	
28	**HOLIDAY**					
31	97-27		98-16**H**	97-27	98-10	93-16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	June 1988					September 1988					December 1988				
Mar	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3				91-19**N**					91-10**N**						
4				92-00**N**		93-02	93-02**H**	91-23	91-25	91-23					
5				90-00**A**					89-23**A**						
6	90-10	90-16	89-22	89-28	89-22	90-00	90-07	89-11**L**	89-19	89-11					
7	89-11	89-28	89-11**L**	89-28					89-16**N**						
10				92-10**N**					91-31**N**						
11	92-28	92-28	92-27	92-28	92-27				92-16**N**						
12				93-02**N**					92-23**N**						
13				92-07**N**		91-02	91-27	91-02	91-13	91-27					
14				92-18**N**					92-06**N**						
17				92-02**N**					91-22**N**						
18				91-07**N**		91-04	91-27	90-24	90-24	90-26					
19				91-20**N**					91-07**N**						
20				91-30**N**					91-17**N**		91-07	91-12	91-05**L**	91-05	
21				91-18**N**					91-05**N**					90-25**N**	
24				92-22**N**					92-09**N**		91-24	91-30**H**	91-18	91-18	91-30
25				92-21**N**					92-08**N**					91-28**N**	
26	93-21	93-27**H**	93-12	93-23	93-27				93-15**N**					93-04**N**	
27				95-27**B**					95-15**B**					95-04**B**	
28	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**				
31				98-03**N**					97-24**N**					97-14**N**	

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
3	29,890	237,130	2,489	948	64	396	3	80	22				271,022
4	28,564	241,405	2,965	1,083	284	1,246	1,089	236	53		1**L**		276,926
5	33,511**H**	240,457	5,469	1,251	360	238	31	107	18				281,442
6	27,585	271,569**H**	7,596	950	115	263	521	349**H**	26	2**L**	1		308,977**H**
7	9,295	190,518	2,888	1,079	195	2,155**H**	299	123	54	2			206,608
10	16,354	243,358	2,642	690	39**L**	368	425	208	112				264,196
11	11,540	240,313	3,795	466	283	199	183	71	1**L**	2			256,853
12	8,489	228,965	2,314	1,159	411	728	172	220	10				242,468
13	11,701	209,010	2,068	560	39	148	51	28	100		1		223,706
14	13,738	217,143	1,554**L**	223**L**	240	143	7						233,048
17	6,841	172,866	5,312	1,182	129	188	10	5	25				186,558
18	6,885	249,402	2,752	1,156	145	233	26	1**L**	3		2**H**		260,605
19	4,599**L**	184,118	3,642	1,436	167	212	279	6	1				194,460
20		163,765	3,756	1,357	1,171	444	2**L**	255	2			2**L**	170,754
21		167,049	5,414	2,613**H**	2,886**H**	1,152	31	8	8				179,161
24		159,777**L**	4,586	562	829	81	39	69	120**H**			5**H**	166,068**L**
25		179,442	2,013	1,714	141	100	55	15					183,480
26		182,356	4,462	340	95	75**L**	33	16	30	25**H**			187,432
27		162,022	4,884	618	598	1,550	1,128**H**	55	4				170,859
28	**HOLIDAY**												
31		169,134	8,735**H**	1,514	217	375	105	51	15				180,146
TOTAL	208,992	4,109,799	79,336	20,901	8,40	10,294	4,489	1,903	604	31	5	7	4,444,769

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
3	69,816**H**	179,364**L**	19,548	4,141	3,483	6,686**H**	4,214**H**	1,176	866	35	7**L**		289,336
4	57,357	187,295	19,082	4,110	3,370	5,982	3,471	1,328	867	35	7		282,904
5	50,050	193,812	18,804	4,386	3,027	5,954	3,471	1,278	849	35	7		281,673
6	42,061	214,481	15,397	4,286	3,075	5,893	3,437	1,353	847	34	7		290,871**H**
7	38,851	198,332	15,755	4,442	2,973	4,916	3,375	1,345	844	32**L**	7		270,872
10	33,953	218,177	15,375**L**	4,369	2,985	5,055	3,490	1,346	894	32	7		285,683
11	30,709	211,926	16,148	4,517	2,925	4,888	3,348	1,307	894	32	7		276,701
12	27,812	211,965	15,706	4,818	2,799	4,941	3,221	1,418	904**H**	32	7		273,623
13	24,531	206,078	15,787	4,520	2,792	4,860	3,186	1,416	854	32	8**H**		264,064
14	21,280	207,249	15,842	4,561	2,774	4,826	3,185	1,416	854	32	8		262,027
17	18,720	210,052	18,546	4,042	2,740	4,872	3,193	1,417	829	32	8		264,451
18	10,454	220,252**H**	19,169	3,830**L**	2,738**L**	4,852	3,193	1,418	828**L**	32	8		266,774
19	7,922	210,814	18,548	4,339	2,755	4,838	3,199	1,424**H**	829	32	8		254,708
20	7,835	211,763	17,815	4,762	3,565	4,503	3,197	1,240	829	32	8		255,549
21	7,831**L**	211,290	17,569	4,404	4,702	3,411	3,166**L**	1,232	832	32	8		254,477
24	7,831	211,075	18,837	4,248	5,347	3,383	3,171	1,168**L**	828	32	8	5**H**	255,933
25	7,831	206,669	19,064	4,853	5,385	3,381**L**	3,180	1,168	828	32	8	5	252,404
26	7,831	206,198	19,516	4,805	5,386	3,442	3,177	1,174	858	53**H**	8	5	252,453
27		200,835	19,774	5,008	5,488**H**	3,564	4,127	1,189	862	53	8	5	240,913**L**
28	**HOLIDAY**												
31		200,656	23,281**H**	5,603**H**	5,309	3,623	4,126	1,175	864	53	8	5	244,703

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Apr	Open		High	Low	Close	
1	103-00	103-03	104-17	101-20	101-28	101-20
2	100-27	101-06	102-09	99-31	102-01	102-06
3	102-16	102-12	102-26	101-08	101-13	101-08
4	101-11	101-15	102-01	100-03	100-13	100-06
7	99-24	99-21	100-25	99-04	99-29	100-00
8	101-07	101-04	101-31	101-04	101-31**B**	
9	103-16	103-20	104-00	102-14	103-02	103-05
10	102-27	102-24	103-28	102-17	103-09	103-06
11	103-31	103-27	103-31	102-07	102-11	102-14
14	102-29	102-25	103-24	102-25	103-21	103-24
15	103-25	103-21	103-28	102-20	102-25	102-28
16	104-11	104-14	104-27	104-02	104-27**B**	
17	105-04	104-27	105-15**H**	104-04	104-24	104-26
18	104-28	104-24	104-28	103-25	103-30	103-26
21	103-11	103-14	104-12	103-06	103-27	103-30
22	104-10	104-06	104-13	101-29	101-29	101-29**A**
23	100-15	100-08	101-10	99-15	100-05	100-07
24	100-13	100-09	100-14	98-12	98-26	98-12
25	99-09	99-06	99-20	97-29**L**	98-06	98-10
28	98-15	98-17	99-25	98-15	99-17	99-25
29	100-06	100-02	100-27	99-28	100-23	100-26
30	100-10	100-12	101-06	100-04	100-25	100-23

September 1986

Apr	Open		High	Low	Close	
1	102-16	102-15	103-30	101-00	101-07	101-04
2	100-04	100-05	101-19	99-09	101-15	101-17
3	101-29	101-27	102-07	100-23	100-26	100-23
4	100-28		101-13	99-14	99-24	99-18
7	99-02	98-29	100-01	98-14	99-06	99-09
8	100-15	100-16	101-07	100-15	101-07	101-07**B**
9	102-27	102-30	103-11	101-24	102-12	102-13
10	102-04	102-00	103-05	101-25	102-18	102-15
11	103-06		103-06	101-15	101-19	101-21
14	102-03	102-01	103-00	102-00	102-29	103-00
15	102-31	103-02	103-04	101-29	102-04	102-00
16	103-16	103-15	104-01	103-11	104-01**B**	
17	104-12	104-10	104-20**H**	103-11	103-28	103-30
18	103-30	103-29	104-00	102-31	103-01	102-31
21	102-16	102-14	103-15	102-09	103-01	103-04
22	103-14		103-19	101-03	101-03**A**	
23	99-16	99-15	100-15	98-21	99-11	99-13
24	99-16	99-19	99-19	97-21	97-29	97-21
25	98-10	98-05	98-25	97-03**L**	97-12	97-15
28	97-25	97-24	98-30	97-21	98-26	98-30
29	99-14	99-12	100-02	99-04	100-01	99-30
30	99-17	99-20	100-14	99-13	100-01	99-31

December 1986

Apr	Open		High	Low	Close	
1	101-22		103-10	100-14	100-15	100-18
2	99-24	99-26	101-00	98-20	101-00	100-29
3	101-14	101-13	101-21	100-03	100-05	100-03
4	100-06		100-21	98-24	98-29	98-31
7	98-10		99-10	97-25	98-14	98-16
8	99-23		100-16	99-23	100-16**B**	
9	102-06	102-05	102-24	101-03	101-22	
10	101-07		102-16	101-07	101-27	101-25
11	102-14		102-14	100-24	100-24	100-27
14	101-07	101-08	102-06	101-07	102-06	102-04
15	101-31		102-07	101-04	101-07	
16	102-24		103-07	102-18	103-07**B**	
17	103-16	103-17	103-25**H**	102-16	103-02	103-01
18	103-01		103-02	102-04	102-07	102-04
21	101-22		102-20	101-16	102-08	102-09
22	102-21		102-24	100-09	100-09**A**	
23	98-27	98-25	99-21	97-29	98-17	98-19
24	98-25		98-25	96-28	97-00	96-28
25	97-20		97-30	96-11**L**	96-20	96-19
28	97-06		98-03	96-29	98-01	98-03
29	98-17	98-18	99-09	98-11	99-09	99-07
30	99-02		99-18	98-20	99-07	99-06

March 1987

Apr	Open		High	Low	Close	
1	101-22		102-21	99-29	100-00	99-29
2	98-25		100-13	98-01	100-10	100-11
3	100-21		101-00	99-19	99-20	99-19
4	99-21		100-00	98-06	98-10	
7	97-12		98-18	97-03	97-26	
8	99-08		99-26	99-08	99-26**B**	
9	102-00		102-00	100-15	100-31	
10	101-18		101-21	101-01	101-01	101-04
11	101-22		101-22	100-03	100-05	100-03
14	100-19		101-13	100-18	101-13	101-11
15	101-01		101-09	100-14	100-16	100-14
16	102-00		102-14	102-00	102-14**B**	
17	102-22		102-30**H**	101-25	102-08	102-06
18	102-05		102-06	101-10	101-10	
21	101-04		101-24	101-04	101-14	101-16
22	102-02		102-02	99-16	99-16**A**	
23	97-15		98-25	97-00	97-25	97-28
24	97-25		97-25	96-03	96-13	96-03
25	96-23		96-29	95-19**L**	95-20	95-26
28	96-20		97-13	96-07	97-13	97-09
29	98-00		98-14	97-20	98-13	98-14
30	98-14		98-24	97-28	98-12	98-13

June 1987

Apr	Open		High	Low	Close	
1	101-02		102-05**H**	99-11	99-13	99-11
2	98-06		99-27	97-20	99-23	99-27
3	100-11		100-11	99-02	99-14	99-02
4	99-11		99-15	97-22	97-26	97-22
7	96-22		97-27	96-19	96-31	97-05
8	98-11		99-05	98-11	99-05**B**	
9	101-00		101-10	99-27	100-10	
10	100-02		101-01	100-02	100-12	100-15
11	100-27		100-31	99-13	99-15	99-13
14	100-17		100-20	99-31	100-18	100-20
15	100-18		100-25	99-24	100-04	99-24
16	101-00		101-24	101-00	101-24**B**	
17	101-28		101-29	101-02	101-08	101-14
18	101-06		101-08	100-19	100-21	100-19
21	99-30		101-00	99-30	100-26	
22	100-28		100-28	98-26	98-26**A**	
23	97-02		98-04	96-26	97-06	97-03
24	97-00		97-00	95-11	95-22	95-11
25	95-11		96-07	94-26**L**	94-30	95-03
28	96-02		96-17	95-14	96-05	96-17
29	97-10		97-23	96-29	97-17	97-23
30	97-20		97-30	97-05	97-21	97-22

September 1987

Apr	Open		High	Low	Close	
1	100-26		101-22**H**	98-26	99-03	98-26
2	97-13		99-12	97-00	98-29	99-12
3	99-27		99-27	98-18	98-31	98-18
4	97-30		98-31	97-01	97-10	97-03
7	96-14		97-05	95-31	96-14	96-17
8	98-05		98-17	98-01	98-17**B**	
9	100-26		100-26	99-08	99-22	
10	99-14		100-10	99-14	99-26	99-27
11	100-12		100-12	98-24	99-00	98-24
14	99-28		99-31	99-04	99-28	99-31
15	99-31		99-31	99-03	99-07	99-04
16	100-12		101-04	100-12	101-04**B**	
17	100-20		101-05	100-14	100-14	100-25
18	100-18		100-18	99-31	100-02	99-31
21	99-27		100-10	99-27	100-07	100-06
22	100-21		100-21	98-06	98-06**A**	
23	95-23		97-09	95-23	96-18	96-16
24	95-06		95-20	94-22	95-03	94-22
25	94-30		95-19	94-08**L**	94-10	94-15
28	95-14		95-28	94-27	95-11	95-28
29	96-20		97-02	96-02	96-28	97-02
30	97-00		97-06	96-18	97-00	97-01

December 1987

Apr	Open		High	Low	Close	
1	100-00		101-10**H**	98-10	98-20	98-10
2	97-07		98-30	96-18	98-13	98-30
3	98-15		98-26	98-04	98-17	98-04
4	98-04		98-04	96-18	96-28	96-18
7	95-26		96-17	95-14	95-29	95-31
8	97-24		97-31	97-15	97-31**B**	
9	100-10		100-10	98-20	99-04	99-03
10	98-27		99-22	98-27	99-07	99-08
11	99-20		99-22	98-05	98-12	98-05
14	99-08		99-11	98-23	99-09	99-11
15	99-11		99-11	98-19	98-28	98-19
16	100-00		100-19	99-27	100-19**B**	
17	100-15		100-20	99-29	99-29	100-07
18	99-29		100-00	99-14	99-17	99-14
21	99-00		99-25	99-00	99-22	99-21
22	100-03		100-03	97-21	97-21**A**	
23	95-10		96-30	95-10	96-02	96-00
24	95-00		95-04	94-03	94-19	94-03
25	95-07	95-08	95-08	93-21**L**	93-21	93-29
28	94-27		95-09	94-09	94-25	95-09
29	96-06		96-15	95-22	96-09	96-15
30	96-13		96-20	95-31	96-13	96-14

March 1988

Apr	Open		High	Low	Close	
1	99-25		100-26**H**	97-27	98-06	97-27
2	96-28		98-17	96-07	97-30	98-17
3	97-24		97-24	97-23	97-24	97-23
4	97-01		98-01	96-00	96-05	96-02
7	96-00		96-00	95-13	95-13	95-14
8	97-02		97-14	97-02	97-14**B**	
9	99-04		99-04	98-00	98-19	98-17
10	98-26		98-26	98-21	98-21	98-22
11	99-12		99-12	97-19	97-26	97-19
14	98-21		98-24	98-21	98-23	98-24
15					98-04**N**	
16	99-15		100-04	99-15	100-04**B**	
17	99-24		100-05	99-14	99-16	99-24
18	99-14		99-17	98-26	98-26	98-31
21	99-18		99-19	99-06	99-07	99-06
22	99-09		99-09	97-06	97-06**A**	
23	95-08		96-09	95-08	95-23	95-18
24	94-20		94-22	93-19	94-05	93-19
25	94-13		94-13	93-05**L**	93-05	93-13
28	94-07		94-24	93-25	94-09	94-24
29					95-30**N**	
30	95-18		96-02	95-14	95-26	95-29

June 1988

Apr	Open		High	Low	Close	
1	99-03		99-03	97-13	97-20	97-13
2					98-05**N**	
3	98-21		98-21	97-11	97-24	97-11
4					95-19**N**	
7					94-30**N**	
8					96-30**B**	
9	98-00		98-08	97-19	98-03	98-00
10	97-28		98-18	97-28	98-04	98-05
11	97-10		97-24	97-03	97-09	97-03
14					98-07**N**	
15					97-23**N**	
16	99-23		99-23**H**	99-07	99-23**B**	
17					99-11**N**	
18	98-20		98-20	98-13	98-13	98-19
21	98-20		99-05	98-20	98-27	98-26
22	98-30		98-30	96-26	96-26**A**	
23	94-26		95-29	94-26	95-14	95-06
24					93-05**N**	
25					92-31**N**	
28	93-26		94-09	93-26**L**	94-09	
29					95-15**N**	
30	95-15		95-19	94-31	95-13	95-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1988					December 1988				
Apr	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1				97-00**N**					96-20**N**	
2				97-26**N**					97-16**N**	
3	98-10	98-10	97-00	97-13	97-00	98-00	98-00	96-22	97-03	96-22
4				95-05**N**					94-24**N**	
7				94-15**N**		94-00	94-21	93-24**L**	94-03	94-01
8				96-15**B**		95-24	96-01	95-24	96-01**B**	
9				97-17**N**					97-03**N**	
10				97-22**N**					97-08**N**	
11				96-20**N**					96-06**N**	
14				97-24**N**					97-10**N**	
15				97-12**N**		97-00	97-17	97-00	97-17	97-03
16	99-12	99-12**H**	99-12	99-12**B**		99-02	99-03**H**	99-02	99-03**B**	
17				99-00**N**					98-23**N**	
18				98-09**N**		98-01	98-06	97-18	97-18	98-01
21				98-16**N**					98-08**N**	
22				96-16**A**					96-08**A**	
23	94-16	95-19	94-16	95-05	94-28				94-20**N**	
24				92-25**N**					92-15**N**	
25	92-31	92-31	92-11**L**	92-11	92-19				92-09**N**	
28				93-28**N**					93-17**N**	
29				95-02**N**					94-23**N**	
30				95-01**N**					94-22**N**	

Volume of sales Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	280,999	5,551	1,752	509	1,276**H**	1,440**H**	642	133	50			292,352
2	244,867	6,609	1,183	63	148	30	30	16				252,946
3	197,798	5,412	577	122	43	12**L**	6	6		5	5	203,986
4	219,597	5,336	607	350	346	60	21	5				226,322
7	204,485	4,681	1,039	391	166	122	92	70			20	211,066
8	144,399**L**	3,692	692	211	307	13	142	155			11	149,622**L**
9	291,076	5,037	1,389	122	141	177	62	89	12			298,105
10	222,230	3,233	359	2**L**	129	132	200	4	160**H**			226,449
11	217,620	9,428	1,194	1,480**H**	706	653	277	390**H**	125			231,873
14	183,076	4,066	1,517	680	937	329	290	10				190,905
15	272,104	4,678	539	796	274	109	260				88**H**	278,848
16	163,139	6,337	739	429	249	129	167	26	25	2	2**L**	171,244
17	300,200**H**	13,143**H**	812	234	83	180	206	125				314,983**H**
18	151,216	5,136	531	334	10**L**	17	4**L**	22	22		30	157,322
21	189,893	6,547	835	26	120	58	189	10	31			197,709
22	251,736	7,927	343**L**	596	41	67	31	58	21			260,820
23	283,550	11,724	2,539**H**	64	74	129	68	157	100	100**H**		298,505
24	289,932	8,143	1,517	492	957	169	694**H**	13				301,917
25	219,751	7,094	547	200	17	22	34	2**L**		1**L**		227,668
28	174,375	5,604	577	152	781	54	415	107	102			182,167
29	227,319	8,443	1,017	425	608	346	172					238,330
30	196,206	3,199**L**	478	448	619	518	381	68	2**L**			201,919
TOTAL	4,925,568	141,020	20,783	8,126	8,032	4,766	4,383	1,466	650	108	156	5,115,058

Open contracts Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	206,335	23,687**L**	6,327	5,321	3,858	3,200	1,364	874	83	8**L**	5**L**	251,062
2	209,476**H**	24,948	6,797**H**	5,300	3,802	3,206	1,363	874	83	8	5	255,862
3	203,443	25,627	6,696	5,407	3,782	3,201	1,363	874	83	8	5	250,489
4	199,843	26,064	6,734	5,550	3,565	3,195	1,356	872	83	8	5	247,275
7	198,035	27,587	6,764	5,762	3,557	3,195	1,422	938	83	8	25	247,376
8	201,741	28,461	6,616	5,883	3,490	3,205	1,442	878	83	8	26	251,833
9	207,233	28,372	6,265	5,890**H**	3,443	3,218	1,449	818**L**	82**L**	8	26	256,804
10	200,888	28,082	6,273	5,886	3,462	3,234	1,424	822	242	8	26	250,349
11	202,583	28,345	6,338	5,786	3,895**H**	3,210	1,410	994	342	8	26	252,937
14	203,671	28,180	6,152	5,678	3,501	2,946	1,408	994	342	8	26	252,906
15	202,208	28,424	6,259	5,037	3,491	2,944	1,463	994	342	8	109	251,279
16	202,566	28,303	6,307	5,009	3,603	3,047	1,564	1,010	329	10	111**H**	251,859
17	205,928	33,463	6,321	5,005	3,604	3,130	1,476	1,032	329	10	111	260,409
18	201,599	36,038	6,516	4,980	3,614	3,113	1,476	1,014	329	10	91	258,780
21	201,453	38,455	6,354	4,975	3,543	3,066	1,478	1,014	349	10	91	260,788
22	209,424	39,951	6,290	4,467	3,551	3,071	1,471	1,022	344	10	91	269,692**H**
23	203,716	39,504	6,317	4,470	3,538	3,039	1,456	1,011	444	110	91	263,696
24	203,850	40,199	5,860	4,290	3,202	3,072	1,772**H**	1,016	444	110	91	263,906
25	198,641	39,403	5,627	4,143	3,202	3,067	1,768	1,015	444	111**H**	91	257,512
28	188,252	40,448	5,851	4,155	3,366	3,022	1,486	1,116	544	111	91	248,442
29	183,176	41,560**H**	5,618	4,166	3,418	3,245**H**	1,449	1,116	544	111	91	244,494
30	180,003**L**	41,553	5,371**L**	4,056**L**	3,047**L**	2,812**L**	1,336**L**	1,126**H**	546**H**	111	91	240,052**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and ~~close~~ In points and 32nds of a point

June 1986

May	Open		High	Low	Close	
1	100-22	100-18	100-29	99-18	99-27	99-30
2	99-15	99-13	99-16	98-22	98-28	98-30
5	98-31	99-01	100-29	98-21	100-29	100-29**B**
6	100-20	100-18	101-11**H**	100-07	100-21	100-12
7	99-28	99-23	100-11	99-13	100-02	100-07
8	100-27	100-24	101-03	100-09	100-25	100-18
9	99-14	99-10	99-27	98-21	99-07	99-03
12	97-15	97-05	97-30	97-05	97-07	97-05**A**
13	96-00	96-06	98-07	96-00	97-27	98-00
14	98-18	98-13	98-28	97-12	97-29	97-26
15	97-16	97-19	98-04	95-14	95-30	95-23
16	95-00	95-14	95-30	94-23	94-28	95-00
19	95-12	95-17	96-00	94-25	94-26	94-29
20	94-00	93-29	96-10	93-19**L**	96-09	96-04
21	96-23	96-20	97-00	95-18	95-30	95-28
22	96-08	96-11	96-24	95-21	95-31	96-04
23	95-26	95-29	96-30	95-26	96-29	96-26
26	**HOLIDAY**					
27	97-13	97-15	98-05	97-07	97-29	98-05
28	97-31	98-02	98-07	97-08	97-14	97-17
29	96-30	96-23	97-02	95-15	95-15	95-15**A**
30	94-17	94-22	95-14	93-23	93-30	93-26

September 1986

May	Open		High	Low	Close	
1	99-25	99-29	100-04	98-26	99-02	99-04
2	98-18	98-21	98-21	97-29	98-04	98-03
5	98-10	98-08	100-03	97-29	100-03	100-03**B**
6	99-25	99-27	100-18**H**	99-16	99-28	99-20
7	99-05	99-00	99-19	98-22	99-11	99-13
8	100-00	100-01	100-10	99-17	100-00	99-27
9	98-23	98-18	99-02	97-29	98-14	98-10
12	96-30	96-12	97-04	96-12	96-12	96-13
13	95-06	95-02	97-16	95-02	97-04	97-08
14	97-20	97-23	98-05	96-20	97-05	97-01
15	96-26	96-22	97-13	94-22	95-07	95-01
16	94-15	94-28	95-06	94-00	94-07	94-04
19	94-20	94-25	95-08	94-00	94-02	94-05
20	93-01	93-08	95-20	92-26**L**	95-18	95-14
21	95-28	95-30	96-09	94-28	95-07	95-04
22	95-18	95-19	96-02	95-00	95-09	95-13
23	95-03	95-08	96-09	95-03	96-07	96-08
26	**HOLIDAY**					
27	96-24	96-27	97-20	96-18	97-08	97-20
28	97-15	97-10	97-19	96-19	96-25	96-28
29	96-02	96-10	96-13	94-27	94-27	94-27**A**
30	93-30	93-27	94-21	92-28	93-05	93-02

December 1986

May	Open		High	Low	Close	
1	99-01		99-09	98-00	98-08	
2	97-26		97-26	97-04	97-08	
5	97-11		99-08	97-02	99-08	99-08**B**
6	99-00		99-24**H**	98-24	98-30	98-27
7	98-06		98-24	97-29	98-15	98-19
8	99-05		99-15	98-25	99-04	99-00
9	97-29		98-07	97-05	97-18	
12	95-28		96-10	95-18	95-18**A**	
13	94-10	94-13	96-20	94-10	96-11	96-12
14	96-29		97-09	95-26	96-11	96-08
15	96-00		96-18	93-30	94-09	94-05
16	93-18	93-20	94-10	93-07	93-13	93-12
19	93-26	93-27	94-14	93-05	93-05	93-09
20	92-08	92-09	94-25	91-31**L**	94-25	94-22
21	95-07		95-15	94-07	94-15	94-12
22	94-25		95-07	94-05	94-17	94-19
23	94-12	94-14	95-15	94-12	95-13	95-15
26	**HOLIDAY**					
27	95-31		96-20	95-25	96-16	96-20
28	96-19	96-17	96-25	95-30	96-02	96-04
29	95-11	95-13	95-19	94-03	94-03**A**	
30	93-06	93-08	93-28	92-06	92-11	92-09

March 1987

May	Open		High	Low	Close	
1	98-07		98-07	97-13	97-15	97-14
2	96-22		96-24	96-11	96-14	96-15
5	96-19		98-15	96-19	98-15	98-15**B**
6	98-07		98-28**H**	98-01	98-06	98-02
7	97-10		97-29	97-04	97-24	97-25
8	98-09		98-13	98-09	98-09	98-10
9	97-01		97-14	96-10	96-25	
12	95-00		95-12	94-25	94-25**A**	
13	93-22	93-23	95-26	93-22	95-19	
14	96-00		96-15	95-03	95-15	95-14
15	95-13		95-13	93-04	93-13	93-14
16	93-06		93-14	92-14	92-20	
19	93-05		93-20	92-14	92-15	92-16
20	91-16	91-17	93-30	91-12	93-26	93-30
21	94-17		94-20	93-16	93-18	93-20
22	94-01		94-11	93-16	93-25	93-26
23	94-02		94-20	94-02	94-18	94-20
26	**HOLIDAY**					
27	95-10		95-25	95-00	95-22	95-25
28	95-16		95-31	95-05	95-07	95-10
29	94-10		94-16	93-10	93-10**A**	
30	92-10		92-30	91-10**L**	91-16	91-18

June 1987

May	Open		High	Low	Close	
1	97-15		97-24	96-22	96-30	96-23
2	96-14		96-14	95-20	95-24	
5	95-29	95-30	97-24	95-29	97-24	97-24**B**
6	97-15		98-05**H**	97-11	97-11	97-14
7	96-17		97-05	96-17	97-01	97-02
8	97-09		97-22	97-09	97-18	97-19
9	96-10		96-20	95-28	96-02	
12	94-18		94-24	94-02	94-02**A**	
13	93-11		95-03	93-11	94-27	94-28
14	95-13		95-20	94-10	94-25	94-22
15	94-29		94-29	92-15	92-20	92-22
16	92-00		92-20	91-23	91-26	91-28
19	92-27		92-27	91-25	91-30	91-25
20	90-30		93-08	90-23**L**	93-08	
21	93-20		93-27	92-26	92-30	92-29
22	93-18		93-21	92-25	93-05	93-03
23	93-11		93-29	93-11	93-27	93-29
26	**HOLIDAY**					
27	94-19		95-01	94-09	94-25	95-01
28	94-29		95-04	94-16	94-16	94-17
29	93-16		93-23	92-17	92-17**A**	
30	91-04		92-02	90-26	90-26	

September 1987

May	Open		High	Low	Close	
1	96-12		96-15	96-02	96-10	96-02
2					95-03**N**	
5	95-06		97-03	95-06	97-03	97-03**B**
6	97-00		97-16**H**	96-16	96-22	96-25
7	95-28		96-16	95-28	96-12	96-13
8	97-13		97-13	96-22	96-29	96-30
9	95-17		95-31	95-09	95-13	
12	93-25		94-01	93-13	93-13**A**	
13					94-07**N**	
14	94-30		95-04	93-23	94-02	94-00
15	93-02		93-02	91-25	91-30	92-00
16	91-13		91-29	91-01	91-03	91-06
19	92-05		92-05	91-04	91-09	91-04
20	90-11		92-20	89-25**L**	92-19	92-20
21	92-30		93-05	92-06	92-10	92-08
22	92-28		92-29	92-05	92-15	
23	92-23		93-08	92-22	93-06	93-08
26	**HOLIDAY**					
27	93-30		94-11	93-20	94-06	94-11
28	94-13		94-14	93-26	93-26	
29	92-26		93-01	91-26	91-26**A**	
30	90-19		91-11	90-03	90-03	90-04

December 1987

May	Open		High	Low	Close	
1	95-25		95-30	95-15	95-23	95-15
2					94-16**N**	
5	95-15		96-16**H**	95-15	96-16	96-16**B**
6					96-06**N**	
7	95-09		95-29	95-09	95-25	95-26
8	96-12		96-14	96-03	96-10	96-11
9	95-05		95-12	94-22	94-26	
12	93-01		93-14	92-26	92-26**A**	
13					93-20**N**	
14	94-15		94-15	93-04	93-15	93-12
15	93-00		93-02	91-05	91-10	91-12
16	90-22		91-02	90-13	90-15	90-18
19	91-17		91-17	90-17	90-21	90-17
20	89-18		92-03	89-10**L**	92-03	92-02
21	92-00		92-19	91-20	91-24	91-22
22	92-09		92-09	91-19	91-29	
23	92-06		92-21	92-06	92-19	92-21
26	**HOLIDAY**					
27	93-10		93-23	93-01	93-15	93-23
28	93-23		93-26	93-05	93-10	93-05
29	92-03		92-10	91-05	91-05**A**	
30	89-30		90-22	89-14	89-14	89-16

March 1988

May	Open		High	Low	Close	
1	95-10		95-10	94-30	95-06	94-30
2	93-28		94-02	93-28	93-31	
5	94-30		95-31	94-30	95-31	95-31**B**
6	96-02		96-12**H**	95-21	95-21	
7	94-24		95-12	94-24	95-08	95-09
8	96-01		96-01	95-19	95-25	95-26
9	94-19		94-27	94-05	94-09	
12	92-15		92-29	92-09	92-09**A**	
13					93-03**N**	
14	94-00		94-00	92-19	92-30	92-26
15	91-28		91-28	90-19	90-24	90-26
16	90-04		90-16	89-27	89-29	90-00
19	90-12		90-31	90-00	90-03	90-00
20	89-01		91-19	89-01	91-19	91-18
21	92-00		92-03	91-04	91-08	91-06
22	91-24		91-24	91-03	91-13	
23	91-22		92-04	91-14	92-02	92-04
26	**HOLIDAY**					
27	93-00		93-05	93-00	93-00	93-05
28	93-11	93-12	93-12	92-18	92-23	92-18
29	91-18		91-23	90-18	90-18**A**	
30	89-24		90-03	88-25**L**	88-25	88-30

June 1988

May	Open		High	Low	Close	
1					94-15**N**	
2					93-16**N**	
5	94-15		95-16	94-15	95-16	95-16**B**
6	95-04		95-29**H**	95-04	95-06	
7					94-26**N**	
8	95-11		95-14	95-10	95-10	95-11
9	94-06		94-17	93-22	93-26	
12	92-12		92-12	91-26	91-26**A**	
13					92-20**N**	
14	93-10		93-10	92-04	92-15	92-10
15	92-00		92-00	90-03	90-08	90-10
16	89-20		90-00	89-11	89-13	89-16
19	90-04		90-04	89-17	89-19	89-17
20	88-29		91-06	88-29**L**	91-06	91-04
21					90-24**N**	
22					90-31**N**	
23	91-10		91-21	91-08	91-19	91-21
26	**HOLIDAY**					
27					92-21**N**	
28	92-22		92-24	92-01	92-08	92-01
29	90-15		90-15	90-01	90-01**A**	
30					88-14**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

May	September 1988					December 1988				
	Open	High	Low	Close		Open	High	Low	Close	
1				94-02**N**					93-23**N**	
2				93-03**N**					92-24**N**	
5	94-02	95-03	94-02	95-03	95-03**B**				94-24**B**	
6	94-26	95-16**H**	94-21	94-25					94-14**N**	
7	93-28	94-16	93-28	94-12	94-13				94-02**N**	
8				94-30**N**					94-19**N**	
9				93-13**N**					93-02**N**	
12	91-18	91-31	91-13	91-13**A**		91-08	91-08**H**	91-02	91-02**A**	
13	91-28	92-07	91-28	92-07					91-28**N**	
14	92-29	92-29	91-23	92-02	91-28				91-16**N**	
15				89-28**N**		89-09	89-18	89-09	89-14	89-17
16	89-06	89-18	88-29	88-31	89-03				88-24**N**	
19	89-24	89-24	89-04	89-06	89-04	88-26	89-01	88-25	88-27	88-25
20	88-16	90-25	88-16**L**	90-25	90-24	88-05	90-15	88-05**L**	90-14	90-15
21				90-12**N**		90-16	90-16	90-01	90-02	
22				90-19**N**					90-09**N**	
23				91-08**N**					90-29**N**	
26	**HOLIDAY**					**HOLIDAY**				
27				92-07**N**					91-27**N**	
28				91-18**N**					91-05**N**	
29				89-18**A**					89-05**A**	
30				88-00**N**					87-20**N**	

Volume of sales Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	191,327	7,270	622	292	442	276	6	4				200,239
2	164,198	7,443	459	92	88			9				172,289
5	155,082	3,865**L**	296	22	240	14	6	110**H**	200	100		159,935
6	214,352	6,275	69**L**	4**L**	8**L**	17		1**L**	3	2**L**		220,731
7	203,301	9,017	601	101	164	63	17			2.		213,266
8	204,179	5,060	120	17	20	7**L**	21	22	5			209,451
9	248,152	9,876	602	1,791**H**	222	145	79	59	67			260,993
12	206,397	11,467	2,812	133	92	199	121	43	6	5	1**L**	221,276
13	265,606	20,006	1,593	46	37					5		287,293
14	221,887	14,831	854	125	18	86	101	102	204	104**H**		238,312
15	292,330**H**	19,803	1,617	129	65	17	34	2	22		10	314,029**H**
16	259,237	18,462	802	123	237	292	19	8		3		279,183
19	178,229	13,712	661	237	61	123	12	23	8	5	2	193,073
20	256,634	27,181	681	191	94	98	223**H**	8	418**H**	2	209**H**	285,739
21	255,443	15,370	363	68	110	100	59	2			1	271,516
22	191,041	8,528	329	258	174	72	2**L**	5				200,409
23	108,975	8,771	1,469	20	32	49	9	36	1**L**			119,362**L**
26	**HOLIDAY**											
27	136,387	25,388	477	83	38	11	4	2				162,390
28	196,819	36,176	2,493	1,714	1,132**H**	349**H**	61	9	2			238,755
29	56,952	178,619	4,384**H**	1,031	94	60	125	23	1			241,289
30	45,920**L**	244,941**H**	1,604	278	266	263	13	14				293,299
TOTAL	4,052,448	692,061	22,908	6,755	3,634	2,241	912	482	937	228	223	4,782,829

Open contracts Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	TOTAL
1	184,364	41,534**L**	5,193	4,056	2,957	2,834	1,336**H**	1,122	546**L**	111**L**	91**L**	244,144
2	186,569	42,288	5,259	3,972	2,956	2,834	1,336	1,118**L**	546	111	91	247,080
5	188,460	42,622	5,207	3,974	2,929	2,837	1,332	1,218	746	204	91	249,620
6	187,233	43,223	5,200	3,974	2,926	2,838**H**	1,332	1,219	746	205	91	248,987
7	186,339	44,905	5,212	3,966	2,917	2,800	1,315	1,219	746	207	91	249,717
8	189,013**H**	45,187	5,223	3,973	2,917	2,796	1,299	1,221	746	207	91	252,673**H**
9	180,072	46,118	5,140**L**	3,266	2,865	2,709	1,246	1,250**H**	771**H**	207	91	243,735
12	180,406	48,044	6,626	3,336	2,893	2,705	1,182	1,242	767	206	92	247,499
13	172,377	53,510	6,659	3,333	2,891	2,705	1,182	1,242	767	206	92	244,964
14	172,075	57,436	6,368	3,273	2,882	2,706	1,179	1,142	771	208	92	248,132
15	170,420	60,036	7,387	3,292	2,902	2,706	1,176	1,142	769	208	102	250,140
16	165,562	63,526	7,209	3,250**L**	2,827	2,510	1,172	1,142	769	209**H**	102	248,278
19	154,475	63,829	7,323	3,411	2,798	2,463	1,160**L**	1,131	761	205	100	237,656
20	150,325	68,927	7,278	3,416	2,767	2,471	1,188	1,137	644	206	289	238,648
21	144,603	68,851	7,286	3,399	2,674**L**	2,422	1,207	1,138	644	206	290**H**	232,720
22	138,815	69,616	7,179	3,475	2,759	2,452	1,205	1,137	644	206	290	227,778
23	132,253	71,584	6,877	3,480	2,759	2,458	1,200	1,150	645	206	290	222,902
26	**HOLIDAY**											
27	125,345	73,566	6,933	3,484	2,781	2,458	1,200	1,150	645	206	290	218,058
28	107,154	80,309	8,104	4,065**H**	3,441**H**	2,460	1,189	1,147	647	206	290	209,012**L**
29	82,544	104,396	10,292	3,990	3,361	2,459	1,174	1,161	648	206	290	210,521
30	61,205**L**	124,232**H**	11,106**H**	4,048	3,356	2,289**L**	1,175	1,148	648	206	290	209,703

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Jun	Open		High	Low	Close	
2	93-29	94-05	94-17	91-26	91-27	91-31
3	92-13	92-16	93-15	91-18	93-13	93-15
4	94-00	94-06	94-08	90-22**L**	91-18	91-12
5	91-23	91-27	92-29	91-05	92-08	92-17
6	93-28	93-22	95-00	93-09	95-00	94-22
9	94-31	94-26	95-02	91-17	92-08	92-07
10	92-10		92-31	91-14	92-25	92-26
11	92-31	92-29	93-25	91-19	93-24	93-25
12	94-04		94-13	93-04	93-20	
13	94-10	94-14	95-28	94-10	95-19	95-17
16	95-23		97-19	95-19	97-02	97-04
17	97-25	97-26	98-01**H**	96-25	97-16	97-14
18	97-14		97-26	96-30	97-12	97-10
19	96-27	96-28	96-28	96-01	96-14	96-13
20						
23						
24						
25						
26						
27						
30						

September 1986

Jun	Open		High	Low	Close	
2	93-06	93-09	93-24	90-30	91-03	91-06
3	91-22	91-19	92-22	90-23	92-18	92-22
4	93-08	93-11	93-16	90-20	90-20	90-25
5	90-30	91-04	92-04	90-11**L**	91-15	91-21
6	93-01	92-25	93-18	92-16	93-18	93-18**B**
9	94-01	93-30	94-08	90-21	91-12	91-16
10	91-17	91-21	92-07	90-21	92-01	91-31
11	92-05	92-00	93-01	90-24	93-01	92-29
12	93-09	93-03	93-21	92-10	92-29	92-26
13	93-20	93-17	94-27	93-16	94-27	94-27**B**
16	95-04	94-27	96-30	94-27	96-12	96-16
17	97-02	97-05	97-11	96-04	96-24	96-21
18	96-25	96-22	97-06	96-09	96-23	96-19
19	96-05	96-00	96-08	95-05	95-05	95-09
20	94-29	94-26	97-08	94-25	97-05	96-31
23	96-25	96-29	98-06	96-20	97-31	97-28
24	98-09	98-12	98-24	97-22	98-10	98-06
25	98-29	99-02	99-11	98-03	98-03	98-07
26	97-28	97-25	98-26	97-20	98-10	98-12
27	99-03	99-07	99-15	98-21	99-05	99-03
30	99-17	99-15	99-25**H**	99-07	99-19	99-16

December 1986

Jun	Open		High	Low	Close	
2	92-15	92-17	92-31	90-07	90-13	90-11
3	90-29	90-30	91-29	90-00	91-26	91-29
4	92-15	92-16	92-22	89-27	89-30	89-28
5	90-05	90-06	91-09	89-19**L**	90-23	90-28
6	92-06	92-04	92-25	91-22	92-25	92-25**B**
9	93-10	93-08	93-14	89-30	90-21	90-19
10	90-24	90-23	91-13	89-27	91-04	91-06
11	91-07	91-06	92-05	89-31	92-04	92-03
12	92-06		92-26	91-14	92-04	92-00
13	92-22	92-24	94-00	92-22	94-00	94-00**B**
16	94-06	94-09	96-06	94-06	95-22	95-25
17	96-12	96-15	96-19	95-13	96-02	95-31
18	96-00		96-15	95-17	95-29	96-00
19	95-15	95-13	95-17	94-16	94-16	94-18
20	94-08	94-07	96-15	94-02	96-11	96-08
23	96-00		97-12	95-28	97-05	
24	97-19	97-15	98-00	96-30	97-16	97-14
25	98-04	98-09	98-21	97-11	97-12	97-11
26	97-04	97-02	98-01	96-28	97-19	97-18
27	98-10	98-12	98-22	97-28	98-13	98-11
30	98-24		98-31**H**	98-15	98-24	98-23

March 1987

Jun	Open		High	Low	Close	
2	91-22		92-04	89-14	89-19	89-20
3	90-09		91-03	89-06	91-03	
4	91-17		91-22	89-03**L**	89-08	89-05
5	89-11		90-15	89-03	89-27	90-04
6	91-12		92-01	91-02	92-01**B**	
9	92-15		92-19	89-09	89-28	89-27
10	89-21		90-11	89-06	90-10	90-11
11	90-12		91-09	89-11	91-07	91-09
12	91-16		91-30	90-26	91-13	91-06
13	92-06		93-06	92-06	93-06**B**	
16	93-20	93-19	95-10	93-19	95-02	94-30
17	95-27		95-27	94-24	95-10	95-08
18	95-02		95-20	95-00	95-06	
19	94-21	94-22	94-22	93-25	93-26	93-25
20	93-16		95-21	93-12	95-17	95-15
23	95-07		96-19	95-05	96-15	96-13
24	96-25		97-05	96-07	96-24	96-23
25	97-16		97-28	96-18	96-18	
26	96-09		97-08	96-04	96-26	
27	97-21		97-26	97-04	97-21	97-18
30	98-00	98-01	98-04**H**	97-23	97-31	97-29

June 1987

Jun	Open		High	Low	Close	
2	91-09		91-09	88-24	88-24	88-28
3	89-10		90-12	88-22	90-11	90-12
4	90-31		90-31	88-12**L**	88-17	88-14
5	88-14		89-24	88-14	89-12	89-10
6	90-24		91-10	90-15	91-10**B**	
9	91-18		91-25	88-21	89-05	89-04
10	88-28		89-21	88-20	89-21	89-19
11	89-02		90-17	88-12	90-17	90-16
12	90-23		91-00	90-01	90-16	90-13
13	91-14		92-13	91-14	92-13**B**	
16	92-28		94-22	92-28	94-11	94-07
17	95-02		95-02	94-03	94-17	
18	94-10		94-27	94-07	94-15	
19	93-29		93-29	93-02	93-07	93-02
20	92-24		94-28	92-24	94-24	94-26
23	94-10		95-28	94-10	95-22	
24	96-02		96-14	95-16	95-31	96-00
25	96-24		97-01	95-27	95-28	95-27
26	95-15		96-16	95-15	96-02	
27	97-00		97-00	96-12	96-26	96-25
30	97-09		97-10**H**	96-31	97-06	

September 1987

Jun	Open		High	Low	Close	
2	90-19		90-19	88-06	88-10	88-06
3	88-06		89-23	88-00	89-21	89-23
4	90-10		90-10	87-23**L**	87-28	87-25
5	88-25		88-26	88-18	88-18	88-21
6	90-03		90-21	89-28	90-21**B**	
9	89-05		89-05	88-00	88-16	88-15
10	87-31		88-30	87-31	88-30	88-29
11	88-13		89-26	87-31	89-26	
12	89-18		90-10	89-11	89-30	89-23
13	90-22		91-23	90-22	91-23**B**	
16	93-11		93-30	93-07	93-17	93-18
17	94-09		94-09	93-14	93-28	
18	93-21		94-08	93-18	93-26	
19	93-10		93-14	92-13	92-18	92-13
20	93-02		94-08	92-27	94-02	94-05
23	94-08		95-07	94-07	95-01	
24	95-11		95-25	94-25	95-10	95-11
25	96-13		96-13	95-05	95-09	95-05
26	94-24		95-26	94-24	95-10	95-12
27	95-31		96-07	95-21	96-07	96-03
30	96-19		96-20**H**	96-10	96-15	

December 1987

Jun	Open		High	Low	Close	
2	89-31		89-31	87-18	87-22	87-18
3	88-08		89-04	87-01**L**	89-01	89-04
4	89-10		89-10	87-04	87-09	87-06
5					88-02**N**	
6	89-16		90-02	89-09	90-02**B**	
9	90-10		90-17	87-13	87-29	87-28
10	87-31		88-11	87-12	88-11	88-09
11	87-25		89-06	87-11	89-06	
12					80-03**N**	
13	90-01		91-03	90-01	91-03**B**	
16	93-03		93-07	92-29	93-02	92-31
17	93-29		93-29	92-27	93-09	
18	93-12		93-19	92-31	93-07	
19	92-22		92-22	91-26	91-31	91-26
20	92-23		93-20	92-18	93-15	93-18
23	93-13		94-20	93-13	94-14	
24	94-19		95-06	94-07	94-23	94-24
25	96-00		96-00**H**	94-16	94-22	94-16
26	94-12		95-05	94-12	94-22	94-24
27	95-04		95-14	95-04	95-13	95-14
30	95-29		95-31	95-22	95-26	

March 1988

Jun	Open		High	Low	Close	
2	89-13		89-13	87-00	87-00	
3	87-00		88-19	86-25	88-15	88-19
4	86-29		86-29	86-19**L**	86-24	86-21
5	87-21		87-22	87-14	87-14	87-17
6	89-02		89-17	88-24	89-17**B**	
9	90-05		90-05	86-27	87-12	87-11
10					87-23**N**	
11	87-10		88-20	86-25	88-20	
12					88-17**N**	
13	89-11		90-17	89-11	90-17**B**	
16	91-17		92-24	91-17	92-19	92-14
17					92-24**N**	
18	92-25		92-25	92-14	92-22	
19					91-09**N**	
20	92-22		93-02	92-22	92-30	93-01
23	94-00		94-02	93-29	93-29	
24	94-02		94-21	93-23	94-06	94-07
25	95-00		95-11**H**	93-30	94-05	93-30
26	94-19		94-19	93-29	94-04	94-06
27	94-25		94-30	94-13	94-25	94-27
30					95-07**N**	

June 1988

Jun	Open		High	Low	Close	
2					86-16**N**	
3	86-24		88-03	86-21	87-31	88-03
4	86-13		86-13	86-05**L**	86-13	86-05
5					87-01**N**	
6					89-01**B**	
9					86-27**N**	
10					87-06**N**	
11	86-11		88-03	86-11	88-03	
12					88-00**N**	
13	90-00		90-00	90-00	90-00**B**	
16					91-31**N**	
17					92-09**N**	
18					92-07**N**	
19					90-26**N**	
20					92-18**N**	
23	92-15		93-20	92-10	93-14	
24	94-03		94-03	93-23	93-23	93-24
25	94-17		94-25**H**	93-14	93-22	93-14
26	93-19		93-25	93-18	93-20	93-22
27					94-10**N**	
30					94-22**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Jun	Open	High	Low	Close	
2	87-23	87-23	86-02**L**	86-06	86-02
3				87-21**N**	
4				85-22**N**	
5				86-19**N**	
6				86-19**B**	
9				86-13**N**	
10				86-23**N**	
11				87-20**N**	
12	88-00	88-00	87-11	87-24	87-17
13	89-17	89-17	89-17	89-17**B**	
16				91-17**N**	
17	91-27	92-00	91-13	91-27	
18				91-25**N**	
19				90-12**N**	
20				92-04**N**	
23				93-00**N**	
24				93-10**N**	
25	94-08	94-08	93-01	93-08	93-01
26	93-05	93-11	93-04	93-06	93-08
27				93-27**N**	
30	94-10	94-12**H**	94-03	94-07	

December 1986

Jun	Open	High	Low	Close	
2	87-00	87-00	85-22	85-26	85-22
3	85-16	87-09	85-16**L**	87-05	87-09
4				85-11**N**	
5	85-22	86-16	85-21	86-04	86-07
6				86-07**B**	
9				86-01**N**	
10				86-10**N**	
11				87-07**N**	
12	87-20	87-20	86-30	87-11	87-04
13	88-02	89-04	88-02	89-04**B**	
16	91-10	91-12	91-02	91-07	91-05
17	91-15	91-20	91-01	91-15	
18				91-13**N**	
19				90-00**N**	
20				91-24**N**	
23				92-20**N**	
24				92-30**N**	
25	93-28	93-28	92-21	92-28	92-21
26	92-25	92-31	92-24	92-26	92-28
27				93-14**N**	
30	93-29	93-31**H**	93-22	93-26	

March 1989

Jun	Open	High	Low	Close	
2					
3					
4					
5					
6					
9					
10					
11					
12					
13					
16					
17					
18					
19					
20	89-22	91-14**H**	89-12**L**	91-12	91-14
23				92-10**N**	
24				92-20**N**	
25				92-11**N**	
26				92-18**N**	
27				93-03**N**	
30				93-15**N**	

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
2	24,320	275,566	8,213**H**	1,923**H**	550	93	25	15		2**L**	11		310,718
3	17,951	290,114**H**	3,924	1,183	83	356	541**H**	43	482**H**		191**H**		314,868**H**
4	27,063**H**	264,193	2,456	838	260	13	15	16	20				294,874
5	8,440	221,707	2,956	292	124	34		1**L**			2**L**		233,556
6	16,060	148,940	6,319	195	141	39	9	7					171,710
9	8,671	260,999	3,989	191	141	2	1**L**	12					274,006
10	8,958	233,787	2,960	186	236	27	45						246,199
11	5,892	220,572	2,284	169	235	788**H**	2	4	2				229,948
12	6,040	237,755	3,595	259	22	2				2	2		247,677
13	9,775	121,190**L**	2,858	51	58	25	7	7	2	4	4		133,981**L**
16	7,652	231,929	3,591	136	73	38	2	21			2		243,442
17	5,700	192,384	2,275	190	274	5	251			50**H**	52		201,181
18	6,389	172,975	3,059	136	762**H**	149	34	56					183,560
19	2,821**L**	161,470	2,156	50	17	3	15						166,532
20		174,792	2,547	12**L**	8	15	9	2				2**H**	177,387
23		145,085	2,206	59	7**L**	6	3	2	1**L**				147,369
24		218,357	3,765	253	28	76	7	21	282				222,789
25		217,097	3,629	135	215	172	56	79**H**	109	16	8		221,516
26		193,538	1,500**L**	152	204	126	31	10	12	24	12		195,609
27		130,577	2,330	430	454	190	1	5					133,987
30		129,392	6,049	59	12	1**L**	2			3	3		135,521
TOTAL	155,732	4,242,419	72,661	6,899	3,904	2,158	1,056	301	910	101	287	2	4,486,430

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
2	53,094**H**	144,793**L**	14,084	4,032**L**	3,135	2,266**H**	1,160**L**	1,158**H**	648**L**	207	301**H**		224,878
3	45,617	149,721	13,948**L**	4,519	3,137	2,182	1,266	1,132	678	207	112		222,519
4	38,425	158,861	14,362	5,009	3,090	2,191	1,266	1,130	698	207	112		225,351**H**
5	35,020	156,644	14,371	5,140	3,063	2,220	1,266	1,131	698	207	111		219,871
6	30,045	154,839	15,234	5,181	3,039	2,228	1,259	1,126	698	207	111		213,967
9	26,598	163,198	14,999	5,218**H**	3,089	2,230	1,259	1,132	698	207	111		218,739
10	21,978	167,156	15,550	5,052	2,997	2,206	1,271	1,132	698	207	111		218,358
11	18,760	166,234	15,883	5,050	3,049	1,785	1,273	1,131	697	207	111		214,180
12	16,560	162,669	15,798	4,839	3,049	1,785	1,273	1,131	697	208	110**L**		208,119
13	14,210	167,036	15,780	4,854	3,041	1,782	1,266	1,131	695	205**L**	112		210,112
16	11,542	168,636	15,909	4,921	3,053	1,776	1,266	1,147	695	205	114		209,264
17	10,481	171,853	16,392	4,902	2,828**L**	1,773	1,283	1,147	695	253**H**	121		211,728
18	7,395	169,444	16,910	4,870	3,403**H**	1,687**L**	1,267	1,136	695	253	121		207,181
19	6,235	167,234	17,010	4,866	3,391	1,688	1,269	1,136	695	253	121		203,898
20	6,235	170,352	17,377	4,865	3,392	1,691	1,270	1,138	695	253	121		207,389
23	6,234	172,642	18,038	4,869	3,395	1,689	1,270	1,138	696	253	121		210,345
24	6,234	178,914**H**	17,663	4,828	3,393	1,687	1,271	1,138	760**H**	253	121		216,262
25	6,044**L**	176,225	18,179	4,855	3,231	1,796	1,268	1,067**L**	666	237	113		213,681
26	6,044	170,725	18,276	4,872	3,237	1,907	1,288**H**	1,067	665	213	113		208,407
27		169,061	18,596	5,026	3,162	1,839	1,288	1,067	665	213	113		201,050
30		161,088	20,972**H**	5,013	3,163	1,839	1,287	1,067	665	216	113		195,423**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Jul	Open		High	Low	Close	
1	99-30	99-27	99-31	98-27	99-10	99-11
2	98-24	98-27	99-15	98-16	99-10	99-12
3	99-08	99-11	100-19	99-08	100-14	100-19
4	**HOLIDAY**					
7	100-17	100-20	100-26	100-01	100-05	100-02
8	99-20	99-23	99-23	98-06	98-08	98-10
9	98-20	98-23	99-28	98-12	99-24	99-28
10	100-04	100-08	100-14	99-05	99-25	99-20
11	99-05	99-08	99-30	98-19	99-13	99-11
14	99-16	99-14	100-17	98-31	100-12	100-17
15	100-16	100-14	101-02	99-31	101-02	101-00
16	100-18	100-16	101-16**H**	100-02	100-06	100-03
17	100-05	100-01	100-13	99-04	99-19	99-22
18	99-15	99-18	100-04	99-04	99-24	99-27
21	100-03	100-00	100-04	99-17	99-30	100-00
22	99-05	99-02	99-12	98-13	98-25	98-20
23	97-22	97-18	98-00	97-08	97-23	97-21
24	97-20	97-22	97-25	96-17	96-21	96-23
25	97-10	97-06	97-10	96-18	96-31	97-01
28	96-10	96-06	96-15	95-00**L**	95-00	95-00**A**
29	95-11	95-12	96-16	95-04	96-16	96-14
30	96-08	96-10	97-03	95-30	97-01	96-30
31	97-10	97-08	97-31	96-23	97-31	97-22

December 1986

Jul	Open		High	Low	Close	
1	99-05	99-04	99-06	98-01	98-15	98-18
2	98-04	98-05	98-21	97-21	98-17	98-19
3	98-14		99-26	98-14	99-21	99-26
4	**HOLIDAY**					
7	99-26	99-25	100-00	99-06	99-07	99-10
8	98-24	98-27	98-27	97-12	97-13	97-15
9	97-28	97-29	99-01	97-18	98-30	99-01
10	99-11	99-14	99-19	98-11	98-29	98-26
11	98-11	98-13	99-04	97-26	98-20	98-18
14	98-23	98-25	99-23	98-05	99-17	99-23
15	99-20	99-23	100-10	99-07	100-09	100-10
16	99-25		100-24**H**	99-11	99-12	99-15
17	99-12	99-15	99-20	98-14	98-26	98-28
18	98-22	98-23	99-11	98-12	98-31	99-02
21	99-11	99-09	99-11	98-25	99-07	99-05
22	98-13	98-10	98-18	97-24	97-31	97-27
23	96-31	96-28	97-05	96-14	96-27	96-28
24	96-28	96-26	97-00	95-23	95-28	95-26
25	96-08	96-10	96-15	95-23	96-05	96-06
28	95-15	95-12	95-20	94-05**L**	94-05**A**	
29	94-17	94-16	95-22	94-09	95-20	95-21
30	95-16	95-14	96-08	95-04	96-07	96-04
31	96-16	96-14	97-05	95-29	97-04	96-30

March 1987

Jul	Open		High	Low	Close	
1	98-08		98-10	97-07	97-23	
2	97-06		97-27	96-30	97-25	97-24
3	97-21		98-29	97-21	98-25	98-29
4	**HOLIDAY**					
7	99-05		99-05	98-14	98-16	98-15
8	97-29		97-29	96-19	96-20	96-19
9	96-26		98-06	96-26	98-05	98-04
10	98-18		98-23	97-18	98-00	98-01
11	97-17		98-07	96-31	97-26	97-24
14	97-28		98-28	97-14	98-28	98-26
15	98-26		99-18	98-11	99-17	99-18
16	99-01		100-00**H**	98-21	98-24	98-21
17	98-15		98-26	97-20	98-02	98-04
18	98-02		98-15	97-21	98-06	98-08
21	98-14		98-16	98-02	98-14	
22	97-17		97-24	97-00	97-03	97-04
23	95-26		96-12	95-23	96-01	96-03
24	96-02		96-06	94-31	95-03	95-02
25	95-18	95-19	95-19	94-31	95-10	
28	94-18		94-24	93-10**L**	93-10**A**	
29	93-21	93-22	94-26	93-14	94-26	94-25
30	94-20		95-12	94-09	95-10	95-08
31	95-19		96-09	95-02	96-05	

June 1987

Jul	Open		High	Low	Close	
1	97-11		97-17	96-19	96-30	
2	96-05		97-01	96-05	96-31	
3	97-10		98-03	97-10	98-00	98-03
4	**HOLIDAY**					
7	97-24		98-00	97-18	97-19	97-21
8	97-04		97-04	95-25	95-26	95-25
9	96-03		97-10	96-03	97-09	97-10
10	97-24		97-27	96-24	97-05	97-07
11	96-28		97-11	96-08	97-02	96-31
14	97-15		98-02	97-15	98-02	98-01
15	98-06		98-25	97-21	98-23	98-25
16	98-07		99-07**H**	97-29	98-07	97-29
17	97-30		97-30	96-31	97-14	97-12
18					97-16**N**	
21	97-27		97-27	97-10	97-22	
22	96-24		96-31	96-09	96-11	
23	95-03		95-19	94-29	95-10	
24	95-11		95-11	94-07	94-09	
25	94-24		94-25	94-06	94-16	
28	93-26		93-29	92-16**L**	92-16**A**	
29	92-26		93-30	92-22	93-29	93-30
30	93-20		94-15	93-20	94-13	94 15
31	94-10		95-12	94-10	95-12	95-10

September 1987

Jul	Open		High	Low	Close	
1	96-15		96-19	95-27	96-06	96-07
2					96-08**N**	
3	96-10		97-11	96-10	97-08	97-11
4	**HOLIDAY**					
7	97-16		97-16	96-26	96-27	96-28
8	96-09		96-09	94-31	95-02	95-00
9	95-23		96-18	95-23	96-16	96-18
10	97-00		97-05	95-31	96-14	
11	96-03		96-18	95-16	96-12	96-07
14	96-14		97-11	96-14	97-11	97-09
15	97-09		98-03	96-29	97-31	98-03
16	98-00		98-17**H**	97-07	97-17	97-07
17	97-01		97-06	96-10	96-23	96-22
18	96-21		97-00	96-09	96-25	96-26
21					97-00**N**	
22	96-05		96-08	95-20	95-20	
23	94-27		94-27	94-06	94-19	
24	94-11		94-11	93-17	93-19	93-18
25	93-10		93-24	93-10	93-23	93-24
28	93-00		93-00	91-24**L**	91-24**A**	
29	92-02		93-05	91-28	93-03	93-05
30	92-30		93-22	92-30	93-20	93-22
31	93-28		94-19	93-17	94-19	94-17

December 1987

Jul	Open		High	Low	Close	
1	95-09		95-20	95-07	95-17	95-18
2					95-19**N**	
3	95-23		96-21	95-23	96-18	96-21
4	**HOLIDAY**					
7	96-28		96-28	96-03	96-04	96-05
8	95-15		95-15	94-09	94-12	94-09
9	94-31		95-28	94-31	95-22	95-28
10	96-13		96-13	95-08	95-23	
11	95-17		95-23	94-29	95-22	95-18
14	96-13		96-23	96-08	96-16	96-23
15	96-18		97-15	96-13	97-10	97-15
16	97-01		97-29**H**	96-19	96-19	96-24
17	96-21		96-21	95-22	96-03	96-02
18	96-11		96-11	95-20	96-04	96-06
21					96-12**N**	
22	95-11		95-19	94-31	94-31	
23	93-29		94-04	93-18	93-30	
24	94-00		94-00	92-25	92-29	
25	93-04		93-06	92-27	92-31	93-02
28	92-10		92-10	91-02**L**	91-02**A**	
29	91-21		92-15	91-06	92-12	92-14
30	92-10		92-31	92-07	92-29	92-31
31	92-27		93-28	92-27	93-28	93-26

March 1988

Jul	Open		High	Low	Close	
1	95-00		95-08	94-20	94-30	94-31
2	94-15		95-01	94-15	95-01	95-00
3	95-20		96-01	95-12	95-30	96-01
4	**HOLIDAY**					
7	96-01		96-01	95-14	95-15	95-16
8	94-25		94-25	93-20	93-23	93-20
9	94-09		95-08	94-09	95-04	95-08
10	95-23		95-25	94-19	95-03	95-02
11	95-00		95-03	94-08	95-03	94-31
14	95-28		96-03	95-21	96-03	96-01
15					96-28**N**	
16	96-23		97-10**H**	96-00	96-00	96-01
17	95-24		95-24	95-16	95-18	95-16
18	94-29		95-24	94-29	95-17	95-20
21					95-26**N**	
22	94-27		94-27	94-12	94-12	
23	93-12		93-18	93-04	93-11	
24	93-02	93-01	93-02	92-10	92-10	
25					92-14**N**	
28	91-22		91-22	90-14**L**	90-14**A**	
29	90-25		91-27	90-18	91-23	91-25
30	91-21		92-10	91-14	92-08	92-10
31	92-27		93-07	92-25	93-04	93-05

June 1988

Jul	Open		High	Low	Close	
1	94-20		94-23	94-03	94-13	94-14
2	93-21		94-16	93-21	94-16	94-15
3	95-04		95-15**H**	95-01	95-12	95-15
4	**HOLIDAY**					
7					94-29**N**	
8					93-01**N**	
9					94-22**N**	
10					94-15**N**	
11					94-14**N**	
14					95-16**N**	
15					96-11**N**	
16					95-17**N**	
17					95-00**N**	
18					95-04**N**	
21					95-10**N**	
22					93-27**N**	
23	92-28		92-28	92-24	92-26	
24	92-16		92-16	91-25	91-25	
25					91-28**N**	
28	91-04		91-04	89-28**L**	89-28**A**	
29					91-06**N**	
30					91-23**N**	
31					92-18**N**	

September 1988

Jul	Open		High	Low	Close	
1	94-09		94-09	93-20	93-30	93-31
2	93-15		94-01	93-15	94-01	94-00
3	94-21		94-31	94-16	94-28	94-31
4	**HOLIDAY**					
7	94-30		94-30	94-11	94-11	94-13
8	92-22		92-22	92-16	92-20	92-16
9					94-06**N**	
10					93-30**N**	
11	93-11		94-03	93-11	94-03	93-31
14	94-24		95-03**H**	94-24	95-03	95-01
15					95-28**N**	
16					95-03**N**	
17					94-18**N**	
18					94-22**N**	
21					94-28**N**	
22					93-12**N**	
23					92-11**N**	
24	92-11		92-11	91-10	91-10	
25					91-12**N**	
28	90-20		90-20	89-12**L**	89-12**A**	
29	90-21		90-21	90-06	90-20	90-21
30					91-06**N**	
31					92-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1988					March 1989				
Jul	Open	High	Low	Close		Open	High	Low	Close	
1	93-26	93-26	93-07	93-17	93-18				93-07**N**	
2				93-19**N**					93-08**N**	
3	94-06	94-17**H**	94-03	94-14	94-17				94-05**N**	
4	**HOLIDAY**					**HOLIDAY**				
7				93-31**N**					93-19**N**	
8	92-09	92-16	92-01	92-06	92-01				91-21**N**	
9				93-24**N**					93-12**N**	
10	94-11	94-11	93-02	93-18	93-15				93-02**N**	
11				93-18**N**					93-07**N**	
14				94-19**N**		94-00	94-11**H**	94-00	94-11	94-09
15				95-15**N**					95-04**N**	
16				94-23**N**					94-12**N**	
17				94-06**N**					93-27**N**	
18				94-10**N**					93-31**N**	
21				94-16**N**					94-05**N**	
22				92-31**N**					92-20**N**	
23				91-30**N**					91-19**N**	
24	91-30	91-30	90-29	90-29		91-02	91-02	90-18	90-18	
25	91-00	91-00	90-25	90-29	90-30				90-18**N**	
28				88-30**A**					88-18**A**	
29	90-01	90-06	90-01	90-05	90-06	89-21	89-25	89-21**L**	89-24	89-25
30	90-00	90-23	89-28**L**	90-21	90-23				90-10**N**	
31				91-18**N**					91-05**N**	

Volume of sales Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	152,336	4,212	132	24	22	7	18	20	20	21**H**		156,812
2	137,389	1,738	16**L**	7			1**L**	82**H**	1**L**			139,234
3	97,090	3,064	74	181	117	10	2	16	32	16		100,602
4	**HOLIDAY**											
7	145,134	2,249	528	6	116	3	100		100			148,236
8	207,437	2,885	340	40	4	4	9		5	2		210,726
9	219,203	4,272	1,055	69	74	12	3					224,688
10	218,331	6,220	2,113	786	798**H**	24	3			2		228,277
11	210,202	9,471	2,550	64	267	16	229**H**		107**H**			222,906
14	188,744	7,619	2,293	3**L**	3	9	2		1		1**H**	198,675
15	222,173	7,909	547	80	135	2**L**						230,846
16	245,756**H**	7,192	1,245	39	16	44	4					254,296**H**
17	233,284	8,570	2,889**H**	301	3	11	5					245,063
18	140,439	1,609	248		2**L**	6	2					142,306
21	89,532**L**	918**L**	82	3								90,535**L**
22	190,011	4,255	524	4	9	5	5					194,813
23	190,321	4,013	1,828	54	84	23	2	17				196,342
24	189,408	10,564**H**	2,549	61	56	24	10	1**L**	11	8	1	202,693
25	106,838	4,041	89	63	15	6				1**L**		111,053
28	176,768	5,575	238	200	20	136	129	3	3			183,071
29	243,887	8,345	625	1,050**H**	72	226**H**	8		5	1	1	254,220
30	182,727	4,425	399	146	11	15	43			3		187,769
31	188,648	2,341	166	7	19	4	2					191,187
TOTAL	3,975,658	111,487	20,530	3,186	1,843	587	576	139	285	54	3	4,114,350

Open contracts Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	161,687	20,808	5,055	3,169	1,831**L**	1,286	1,059	679**L**	236	122**H**		195,932
2	159,536	20,797**L**	5,043	3,162	1,831	1,286	1,060	762	236	122		193,835
3	160,149	21,706	5,026	3,080	1,932	1,281	1,060	762	204**L**	113		195,313
4	**HOLIDAY**											
7	159,783	21,929	5,023	3,074	1,927	1,280**L**	1,060	762	304	113		195,255
8	157,471	22,196	5,015	3,062	1,925	1,280	1,053**L**	762	304	111**L**		193,179**L**
9	160,345	22,373	5,017	3,060	1,911	1,280	1,053	762	304	111		196,216
10	160,274	22,727	5,006**L**	3,436**H**	2,292	1,282	1,053	759	304	112		197,245
11	164,959	23,623	5,197	3,372	2,517	1,288	1,266	759	304	112		203,397
14	166,538	23,016	5,345	3,369	2,516	1,292	1,267	759	305	112	1**L**	204,520
15	167,930	25,076	5,433	3,289	2,563	1,292	1,267	759	308**H**	115	1	208,033
16	166,008	25,864	5,471	3,250	2,563	1,310	1,268	759	308	115	1	206,917
17	157,373	25,548	5,339	2,954	2,564	1,311	1,271**H**	759	308	115	1	197,543
18	155,290	25,812	5,327	2,954	2,564	1,310	1,271	759	308	115	1	195,711
21	155,263**L**	25,907	5,278	2,951	2,564	1,310	1,271	759	308	115	1	195,727
22	162,986	27,390	5,015	2,947	2,569	1,310	1,266	759	308	115	1	204,666
23	168,481	26,769	5,712	2,893	2,602**H**	1,310	1,267	766**H**	308	115	1	210,224
24	170,281**H**	27,917	5,755	2,832	2,568	1,302	1,262	765	308	114	2**H**	213,106
25	169,270	30,757	5,725	2,769	2,568	1,307	1,262	765	308	114	2	214,847
28	168,953	32,581	5,646	2,664**L**	2,572	1,410	1,174	765	305	114	2	216,186
29	168,227	32,898	5,730	3,190	2,543	1,520**H**	1,182	765	300	114	2	216,471
30	168,759	33,566	5,934**H**	3,185	2,552	1,518	1,142	765	300	117	2	217,840**H**
31	164,924	33,686**H**	5,921	3,188	2,552	1,516	1,140	765	300	117	2	214,113

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Aug	Open		High	Low	Close	
1	97-27	97-24	98-03	96-28	97-12	97-14
4	96-23	97-00	97-26	96-21	97-23	97-26
5	96-13	96-10	97-05	96-10	96-18	96-19
6	96-13	96-16	96-21	95-26	96-06	96-08
7	95-19	95-17	97-09	95-15L	97-06	97-03
8	97-04	97-07	99-05	97-04	99-05	99-02
11	99-09	99-13	100-04	99-09	99-28	99-26
12	100-09	100-06	100-12	99-17	99-28	99-23
13	99-23	99-26	101-02	99-14	101-00	101-02
14	100-19	100-22	101-11	100-16	100-26	100-24
15	101-01	100-31	101-08	100-19	100-24	100-27
18	100-16	100-14	101-06	100-04	101-02	101-05
19	101-25	101-28	102-15	101-25	102-09	102-07
20	102-13	102-15	102-27H	101-28	102-15	102-13
21	101-30	102-01	102-21	101-19	101-30	101-25
22	100-20	100-22	101-06	100-13	100-26	100-23
25	100-22	100-20	101-12	100-16	101-09	101-12
26	101-18	101-15	102-15	101-15	102-12	102-14
27	101-19	101-23	102-10	100-30	101-00	101-02
28	101-05	101-08	102-10	101-05	101-20	101-17
29	102-16	102-20	102-22	102-01	102-14	102-12

December 1986

Aug	Open		High	Low	Close	
1	97-00	96-31	97-07	96-02	96-16	96-17
4	96-04	96-05	96-31	95-26	96-29	96-31
5	95-18	95-20	96-10	95-16	95-25	95-24
6	95-20	95-22	95-26	95-00	95-12	95-14
7	94-23	94-25	96-16	94-20L	96-12	96-10
8	96-12	96-11	98-11	96-11	98-09	98-11
11	98-18	98-20	99-10	98-16	99-01	99-03
12	99-11	99-13	99-18	98-23	99-02	98-31
13	99-01	98-30	100-10	98-21	100-08	100-10
14	99-24	99-28	100-17	99-23	100-00	99-31
15	100-03	100-07	100-14	99-26	99-31	100-01
18	99-21	99-23	100-11	99-09	100-08	100-11
19	100-30	101-03	101-20	100-30	101-15	101-13
20	101-18	101-21	102-00H	101-02	101-21	101-19
21	101-03	101-06	101-27	100-26	101-05	101-01
22	99-28	100-00	100-12	99-21	100-00	99-29
25	99-30	99-26	100-18	99-23	100-15	100-18
26	100-22	100-25	101-23	100-22	101-20	101-23
27	100-28	101-00	101-18	100-06	100-08	100-10
28	100-16	100-20	101-20	100-16	100-27	100-30
29	101-30	102-00	102-00	101-11	101-25	101-22

March 1987

Aug	Open		High	Low	Close	
1	96-03		96-10	95-06	95-23	95-22
4	95-04		96-03	95-00	96-01	96-03
5	94-25		95-12	94-24	94-30	94-28
6	94-27		94-29	94-04	94-18	94-17
7	93-31		95-18	93-27L	95-15	95-16
8	95-18		97-16	95-18	97-14	97-15
11	97-25		98-13	97-23	98-07	98-06
12	98-19		98-23	97-28	98-03	98-04
13	98-05		99-12	97-26	99-12	99-10
14	99-02		99-19	98-27	99-03	99-02
15	99-11		99-17	98-31	99-04	99-03
18	98-26		99-15	98-14	99-13	
19	100-02	100-03	100-22	100-02	100-16	100-13
20	100-21		101-02H	100-05	100-21	100-22
21	100-06	100-07	100-28	99-30	100-04	
22	98-29	98-30	99-14	98-22	99-03	99-02
25	98-29		99-19	98-26	99-19	99-18
26	99-26	99-25	100-22	99-25	100-22	
27	99-28	99-27	100-18	99-13	99-13	
28	99-18		100-30	99-18	100-00	99-31
29	100-28	100-29	101-00	100-13	100-25	100-27

June 1987

Aug	Open		High	Low	Close	
1	95-12		95-14	94-12	94-28	94-27
4	94-13		95-08	94-07	95-07	95-08
5	93-30		94-15	93-29	94-03	94-01
6	93-25		94-00	93-10	93-23	93-22
7	93-04		94-21	93-01L	94-20	94-21
8	95-09		96-20	95-09	96-19	96-20
11	97-03		97-12	96-31	97-08	97-11
12	97-27		97-28	97-01	97-08	97-09
13	97-00		98-14	96-31	98-09	98-14
14	98-09		98-21	98-00	98-06	
15	98-14		98-19	98-04	98-07	
18	97-26		98-18	97-22	98-14	98-17
19	99-10		99-23	99-10	99-22	99-19
20	99-29		100-03H	99-09	99-26	99-25
21	99-17		99-30	99-05	99-06	99-07
22	98-06		98-16	97-28	98-04	98-05
25	98-02		98-20	98-01	98-17	98-20
26	99-00		99-23	98-31	99-21	99-23
27	99-10		99-16	98-16	98-18	98-16
28	98-25		99-27	98-25	99-02	
29	100-02		100-02	99-18	99-28	99-29

September 1987

Aug	Open		High	Low	Close	
1	93-17		94-05	93-17	94-03	94-02
4					94-15N	
5	93-15		93-15	93-05	93-10	93-08
6	93-03		93-03	92-29	93-02	92-29
7	92-14		93-28	92-14L	93-27	93-28
8					95-26N	
11	96-05		96-19	96-03	96-18	96-17
12	97-01		97-01	96-07	96-15	
13	96-05		97-19	96-05	97-15	97-19
14	97-22		97-25	97-06	97-11	
15	97-19		97-20	97-07	97-13	
18	96-28		97-24	96-28	97-24	97-23
19	98-13		98-30	98-13	98-27	98-24
20	99-02		99-07H	98-14	98-31	98-30
21	98-22		99-03	98-01	98-11	
22	97-17		97-19	97-00	97-08	97-09
25	97-04		97-23	97-04	97-23	
26	96-00		98-25	98-00	98-23	98-25
27	98-17		98-17	97-20	97-20	
28	98-02		98-27	98-02	98-06	98-07
29	99-00		99-03	98-22	99-00	99-01

December 1987

Aug	Open		High	Low	Close	
1	92-29		93-14	92-29	93-12	93-11
4					93-24N	
5					92-17N	
6					92-06N	
7	91-20		93-05	91-20L	93-02	93-05
8	94-18		95-05	94-18	95-05	95-03
11	95-25		95-28	95-14	95-27	95-25
12	96-10		96-10	95-15	95-23	
13	95-13		96-26	95-13	96-22	96-26
14	96-26		97-03	96-13	96-18	96-19
15	96-15		96-24	96-15	96-21	
18	96-08		97-00	96-05	96-30	96-31
19	97-23		98-05	97-23	98-02	97-31
20	98-06		98-13H	97-16	98-05	
21	97-27		98-10	97-13	97-18	97-17
22	96-07		96-17	96-07	96-14	96-15
25	96-15		96-28	96-12	96-22	96-28
26	97-11		97-30	97-07	97-27	97-30
27	97-15		97-23	96-22	96-26	
28	97-16		98-03	97-10	97-12	97-14
29	98-01		98-09	98-01	98-05	98-07

March 1988

Aug	Open		High	Low	Close	
1	93-07		93-07	92-06	92-24	92-22
4					93-03N	
5					91-28N	
6	91-19		91-27	91-06	91-21	91-17
7	90-30		92-16	90-30L	92-13	92-16
8	92-21	92-22	94-14	92-21	94-14	
11	94-28		95-07	94-25	95-06	95-03
12	95-13		95-13	94-25	95-01	
13	95-11		96-03	95-11	95-30	96-03
14	96-08		96-09	95-22	95-27	95-28
15					95-31N	
18	95-17		96-10	95-17	96-10	96-09
19	97-00		97-14	97-00	97-11	97-08
20	96-28		97-21H	96-28	97-13	
21	97-08		97-18	96-18	96-26	96-25
22	95-15		95-25	95-15	95-22	95-23
25	95-23		96-03	95-20	95-30	96-03
26	96-15		97-05	96-14	97-01	97-05
27	96-25		96-25	95-28	96-00	96-02
28	97-15		97-15	96-18	96-20	96-22
29	97-10		97-16	97-10	97-15	97-16

June 1988

Aug	Open		High	Low	Close	
1					92-03N	
4					92-16N	
5					91-09N	
6					90-30N	
7					91-29N	
8	92-19		93-27	92-19L	93-27	
11	94-14		94-20	94-06	94-19	94-15
12	94-10		94-19	94-10	94-13	
13	94-27		95-14	94-27	95-10	95-14
14					95-07N	
15					95-11N	
18	94-29		95-22	94-29	95-22	95-21
19	96-20		96-25	96-18	96-22	96-19
20	96-07		96-31H	96-07	96-23	
21	96-04		96-28	96-03	96-04	96-03
22	94-25		95-03	94-25	95-00	95-01
25	95-01		95-12	94-29	95-08	95-12
26	95-25		96-13	95-23	96-10	96-13
27	95-29		95-31	95-12	95-12	
28	96-00		96-00	96-00	96-00	
29	96-20		96-26	96-20	96-22	96-26

September 1988

Aug	Open		High	Low	Close	
1					91-18N	
4					91-31N	
5					90-24N	
6					90-13N	
7					91-12N	
8					93-10N	
11	93-29		94-03	93-21L	94-02	93-30
12					93-27N	
13	94-23		94-27	94-23	94-23	94-27
14	94-28		95-01	94-14	94-19	94-20
15					94-25N	
18					95-03N	
19	96-03		96-06	95-31	96-03	96-00
20	95-19		96-11H	95-19	96-03	
21					95-13N	
22					94-13N	
25					94-23N	
26	95-04		95-23	95-02	95-21	95-23
27	95-07		95-09	94-23	94-23	94-24
28					95-12N	
29					96-06N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1988					March 1989				
Aug	Open	High	Low	Close		Open	High	Low	Close	
1				91-03N					90-22N	
4				91-16N					91-03N	
5				90-09N					89-28N	
6				89-30N					89-17N	
7	89-15	90-29	89-15L	90-26	90-29				90-16N	
8				92-27N					92-14N	
11	93-18	93-20	93-06	93-19	93-15				93-02N	
12				93-11N					92-29N	
13				94-10N					93-27N	
14				94-03N					93-20N	
15				94-09N		94-00	94-00	93-26L	93-27	
18				94-19N					94-05N	
19	95-24	95-24	95-14	95-18	95-15	95-10	95-10H	94-31	95-03	95-00
20	94-28	95-25H	94-28	95-17					95-01N	
21	95-17	95-22	94-29	94-30	94-29				94-13N	
22				93-27N					93-11N	
25	93-24	94-04	93-22	94-02	94-04				93-19N	
26				95-03N					94-17N	
27				94-06N					93-22N	
28	95-06	95-07	94-25	94-25	94-26	94-22	94-22	94-09	94-09	94-10
29				95-20N					95-04N	

Volume of sales Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	171,522	4,049	203	7	2	2L	7					175,792
4	138,302	2,965L	40L	5L								141,312
5	199,454	6,141	48	5	1L							205,649
6	197,087	5,273	102	19	1		12					202,494
7	246,151H	12,524	308	863	6	4	9			2L		259,867H
8	230,165	9,660	375	189		78	120	5				240,592
11	185,110	7,968	1,906	624	230	49	36	5	7H	4		195,939
12	169,963	12,762	808	88	9	94	262H	100H				184,086
13	213,689	7,892	1,744	52	244	269	62	5	2			223,960
14	211,474	16,053	676	72	10	4	58		1L			228,348
15	119,685	8,595	919	33	29	19					1L	129,281
18	124,747	5,210	165	82	131	82	52	25				130,494
19	212,051	16,466	529	17	24	60	50	19	2	13	3	229,234
20	230,431	11,815	314	277	168	174	104	8	7	5		243,303
21	204,806	13,288	769	90	94	54	22	2		3		219,128
22	185,673	20,880	375	21	79	25	16	16				207,085
25	101,579L	9,559	865	65	27	33	5L	2		6		112,141L
26	168,359	22,590	1,252	536	1,017	517H	5	6	2			194,284
27	186,413	31,931	2,747H	485	347	193	20	12	2			222,150
28	206,885	50,993H	1,406	112	27	85	9	5		20H	20H	259,562
29	125,247	41,425	1,057	1,314H	1,087H	448	161	1L				170,740
TOTAL	3,828,793	318,039	16,608	4,956	3,533	2,190	1,010	212	23	53	24	4,175,441

Open contracts Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	TOTAL
1	170,540	34,278L	5,934	3,188L	2,554	1,516	1,144	765	300H	117	2L	220,338
4	163,784	35,200	5,919	3,190	2,554	1,516	1,144	765	300	117	2	214,491
5	172,881	36,616	5,925	3,192	2,554	1,516	1,144	765	300	117	2	225,012
6	176,261H	37,572	5,947	3,209	2,555	1,516	1,132	765	300	117	2	229,376
7	173,570	39,683	5,999	3,848	2,552	1,514	1,123	765	300	119	2	229,475H
8	159,033	39,834	5,984	3,852	2,552	1,581	1,153H	767	300	119	2	215,177
11	154,007	40,736	5,798	4,223	2,573	1,587	1,137	763	293	116	2	211,235
12	146,767	42,599	5,760L	4,218	2,582	1,586	1,028	768H	293	116	2	205,719
13	151,273	44,115	6,336	4,217	2,531	1,390	991	762	291	116	2	212,024
14	145,987	43,383	6,401	4,216	2,528	1,387	983	762	290	116	2	206,055
15	140,537	45,155	6,402	4,201	2,518L	1,381	983	762	290	116	3	202,348
18	140,502	47,042	6,351	4,202	2,615	1,398	981	762	290	116	3	204,262
19	141,400	50,341	6,524	4,203	2,594	1,398	938	748	288	114	3	208,551
20	140,720	54,423	6,596	4,210	2,607	1,388	884	742	281	112L	3	211,966
21	131,547	55,498	6,656	4,210	2,566	1,389	868	742	281	112	3	203,872
22	123,211	57,767	6,793	4,215	2,563	1,379	868	742	281	112	4	197,935
25	124,468	59,066	7,310	4,211	2,542	1,377L	863	742	281	116	4	200,980
26	118,349	66,203	7,728	4,428	3,502H	1,887	858	738L	279	116	4	204,092
27	92,359	75,610	9,087	4,650	3,254	1,932	854L	738	277L	116	4	188,881
28	72,499	91,123	9,473	4,738	3,254	1,939	862	738	277	136H	23H	185,062
29	60,366L	98,721H	9,569H	5,599H	2,614	2,148H	969	738	277	136	23	181,160L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	101-28	101-26	102-10**H**	100-05	100-10	100-05
3	99-15	99-12	99-21	98-07	99-00	98-28
4	99-07	99-10	99-19	98-13	98-31	98-29
5	98-03	98-07	98-09	97-05	97-15	97-11
8	96-16	96-18	97-21	96-16	96-25	96-22
9	97-17	97-21	97-29	97-06	97-18	97-17
10	97-23	97-21	97-28	97-10	97-22	97-19
11	96-27	96-24	96-27	95-02	95-15	95-10
12	96-24	96-28	96-28	94-06	94-23	94-21
15	95-20	95-17	95-27	95-07	95-21	95-22
16	95-05		96-00	94-27	95-23	
17	95-28	95-29	96-17	95-27	96-11	
18	96-26		96-27	94-19	94-22	94-20
19	94-13	94-14	94-15	93-00**L**	93-22	93-25
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	101-14	101-07	101-20**H**	99-23	99-23	99-23**A**
3	98-24	98-21	98-30	97-13	98-07	98-02
4	98-14	98-17	98-26	97-17	98-06	98-02
5	97-10	97-08	97-14	96-04	96-18	96-13
8	95-16	95-21	96-23	95-16	95-27	95-22
9	96-19	96-22	96-31	96-08	96-20	96-18
10	96-23	96-26	96-31	96-09	96-23	96-21
11	95-24	95-19	95-28	94-22	94-22	94-22**A**
12	95-18	95-20	95-25	93-00	93-22	93-18
15	94-18	94-12	94-28	94-05	94-19	94-23
16	94-04	94-01	95-00	93-24	94-22	94-23
17	94-30	94-27	95-18	94-27	95-11	95-12
18	95-28	95-25	95-28	93-20	93-24	93-21
19	93-16	93-13	93-18	92-00**L**	92-16	92-20
22	92-30	93-06	93-22	92-21	93-21	93-18
23	94-11	94-13	94-25	93-16	93-31	93-28
24	93-28	93-25	95-26	93-23	95-19	95-23
25	95-28	95-30	96-09	94-24	95-09	95-06
26	94-15	94-12	95-28	94-04	95-19	95-23
29	94-03	94-00	95-01	94-00	94-27	94-28
30	95-06	95-12	96-20	95-05	96-15	96-20

March 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	100-17		100-23**H**	98-26	98-26**A**	
3	97-23	97-24	98-02	96-15	97-06	97-04
4	97-15		97-28	96-20	97-05	97-06
5	96-10	96-12	96-13	95-07	95-18	95-15
8	94-19	94-20	95-22	94-19	94-27	94-24
9	95-24	95-20	95-30	95-09	95-18	95-20
10	95-25	95-23	96-00	95-11	95-23	95-21
11	94-20	94-24	94-28	93-22	93-22**A**	
12	94-19	94-18	94-23	91-31	92-19	92-17
15	93-10		93-28	93-05	93-19	93-22
16	93-00	93-01	93-31	92-24	93-23	93-21
17	93-25	93-26	94-18	93-25	94-13	94-11
18	94-25	94-26	94-29	92-22	92-23	92-26
19	92-16		92-18	91-04**L**	91-20	91-19
22	91-31	92-02	92-25	91-22	92-22	92-20
23	93-16	93-14	93-27	92-18	93-00	92-31
24	92-25	92-24	94-26	92-24	94-22	94-24
25	94-30	94-31	95-10	93-27	94-10	94-08
26	93-13	93-15	94-29	93-06	94-21	94-24
29	93-00	93-02	94-01	93-00	93-29	
30	94-07	94-09	95-22	94-07	95-19	95-22

June 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	99-12		99-23**H**	97-29	97-29**A**	
3	96-23	96-24	97-03	95-18	96-04	96-07
4	96-19		96-27	95-21	96-06	
5	95-09		95-09	94-14	94-22	94-17
8	94-02		94-21	93-24	93-28	93-24
9	94-23		94-25	94-09	94-17	94-18
10	94-23		94-31	94-12	94-21	
11	93-23		93-23	92-21	92-21**A**	
12	93-18		93-18	91-09	91-20	91-18
15	92-09		92-22	92-07	92-18	92-19
16	92-11		92-23	91-28	92-19	92-22
17	93-00		93-15	92-30	93-11	93-12
18	93-23		93-23	91-25	91-25	91-27
19	91-12		91-12	90-04**L**	90-22	90-18
22	91-00		91-24	90-24	91-21	91-23
23	92-14		92-28	91-19	92-00	92-01
24	91-31		93-26	91-27	93-23	
25	94-00		94-10	92-29	93-09	93-10
26	92-21		93-27	92-08	93-21	93-22
29	92-02		93-01	92-02	92-28	92-29
30	93-05		94-21	93-05	94-18	94-21

September 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	98-15		98-27**H**	97-01	97-01**A**	
3	96-06		96-06	94-31	95-12	95-09
4	95-15		95-27	94-26	95-07	
5	94-15		94-15	93-16	93-26	93-18
8	93-04		93-18	92-24	92-25	92-24
9	93-21		93-21	93-13	93-18	
10	93-26		93-27	93-14	93-22	
11	92-24		92-24	91-22	91-22**A**	
12	90-10		91-08	90-10	90-22	90-19
15	91-13		91-22	91-09	91-22	91-21
16	91-07		91-25	91-07	91-20	91-25
17	92-02		92-16	92-02	92-12	92-15
18	92-25		92-25	90-25	90-25	90-31
19	90-08		90-08	89-08**L**	89-18	89-22
22	90-10		90-27	89-28	90-25	
23	91-16		91-31	90-21	91-01	91-04
24	91-02		92-26	90-30	92-25	92-26
25	93-09		93-09	92-03	92-11	92-13
26	91-17		92-30	91-12	92-24	
29	91-05	91-06	92-00	91-05	91-30	91-31
30	92-14		93-25	92-10	93-25	93-24

December 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	97-24		98-00**H**	96-07	96-07**A**	
3	94-29		95-15	94-03	94-15	94-13
4	94-21		94-30	93-28	94-09	94-10
5	92-27		93-04	92-20	92-29	92-21
8	92-11		92-21	91-26	91-28	91-26
9	92-23		92-23	92-15	92-20	
10	92-24		92-30	92-17	92-26	92-25
11	91-28		91-28	90-25	90-25**A**	
12	91-25		91-25	89-22	89-25	89-22
15	90-24		90-26	90-15	90-25	90-24
16	90-00		90-30	90-00	90-25	90-30
17	91-06		91-20	91-06	91-18	91-20
18	91-30		91-30	90-05	90-11	90-05
19	89-30		89-30	88-20**L**	88-22	88-27
22	89-14		90-00	89-10	90-00	89-30
23	91-03		91-03	89-30	90-08	90-09
24	91-05		91-31	90-27	91-31	
25	92-13		92-17	91-10	91-20	91-18
26	90-19		92-03	90-19	91-26	91-29
29	90-11		91-09	90-11	91-04	
30	91-18		92-30	91-16	92-25	92-29

March 1988

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	96-22		97-09**H**	95-16	95-16**A**	
3	93-10		93-25	93-10	93-25	93-20
4	94-08		94-08	93-04	93-15	
5	92-24		92-24	91-25	91-28	91-27
8	91-27		91-27	90-30	91-02	90-30
9	91-29		91-29	91-19	91-24	91-25
10					91-30**N**	
11	90-31		90-31	89-30	89-30**A**	
12	88-20		89-04	88-20	88-30	88-28
15					89-30**N**	
16	89-16		90-05	89-16	89-30	90-05
17	90-20		90-27	90-16	90-25	90-27
18	91-05		91-05	89-14	89-18	89-14
19	88-05		88-05	87-25**L**	87-30	88-02
22	88-20		89-07	88-18	89-07	89-05
23	90-11		90-11	89-05	89-09	89-16
24	89-30		91-06	89-26	91-05	91-06
25	91-19		91-24	90-18	90-25	
26	90-05		91-14	89-27	91-07	91-04
29	89-23		90-13	89-22	90-11	
30	91-01		92-04	90-30	91-27	92-04

June 1988

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					94-26**N**	
3					92-29**N**	
4	93-17		93-17**H**	92-14	92-24	92-23
5					91-03**N**	
8	91-06		91-06	90-05	90-10	90-05
9	90-28		91-00	90-26	90-31	91-00
10					91-05**N**	
11					89-05**A**	
12	90-02		90-02	88-04**L**	88-05	88-04
15					89-07**N**	
16	88-29		89-14	88-22	89-07	89-14
17	90-02		90-05	90-00	90-02	90-04
18					88-25**N**	
19					87-12**N**	
22					88-15**N**	
23	89-15		89-15	88-15	88-19	88-26
24	89-14		90-16	89-14	90-15	90-16
25	90-31		90-31	89-28	90-03	
26	89-28		90-20	89-28	90-11	90-13
29					89-20**N**	
30					91-13**N**	

September 1988

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					94-06**N**	
3					92-09**N**	
4					92-02**N**	
5					90-14**N**	
8	90-17		90-17**H**	89-15	89-21	89-15
9	90-06		90-10	90-04	90-09	90-10
10					90-15**N**	
11					88-15**A**	
12					87-14**N**	
15	88-15		88-19	88-15	88-19	88-18
16	88-10		88-26	88-10	88-18	88-26
17	89-15		89-17	89-12	89-14	89-16
18					88-06**N**	
19	87-06		87-06	86-18**L**	86-23	86-24
22					87-27**N**	
23	88-27		88-27	87-27	87-31	88-06
24	88-26		89-28	88-26	89-27	89-28
25	90-00		90-02	89-08	89-15	
26					89-25**N**	
29					89-00**N**	
30					90-25**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1988					March 1989					June 1989				
Sep	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1	HOLIDAY					HOLIDAY					HOLIDAY				
2				93-20N					93-04N						
3				91-23N					91-07N						
4	91-29	92-05H	91-16	91-18	91-16				91-00N						
5	90-03	90-03	89-28	90-03	89-28				89-12N						
8	90-00	90-00	88-27	89-03	88-27				88-10N						
9	89-18	89-22	89-16	89-21	89-22				89-05N						
10				89-28N					89-11N						
11	88-30	88-30	87-28	87-28A		88-23	88-23H	87-11	87-11A						
12	87-15	87-15	86-27	86-27					86-10N						
15	87-24	88-00	87-24	88-00	87-31				87-15N						
16	87-21	88-08	87-21	87-31	88-08				87-24N						
17	88-24	88-30	88-24	88-28	88-30				88-14N						
18	90-02	90-02	87-21	87-25	87-21	88-13	88-13	87-06	87-09	87-06					
19	86-21	86-21	86-01L	86-06	86-07	86-07	86-07	85-18L	85-23	85-24					
22	86-26	87-12	86-26	87-12	87-09	86-22	86-29	86-21	86-29	86-25	86-01	86-16H	85-25L	86-16	86-11
23	88-09	88-09	87-09	87-13	87-20				87-04N					86-22N	
24	89-10	89-10	89-10	89-10					88-26N					88-12N	
25	88-30	89-06	88-22	88-29					88-13N					87-31N	
26	88-08	89-11	88-08	89-02	89-07				88-23N					88-09N	
29				88-14N					87-30N					87-16N	
30				90-07N					89-23N					89-09N	

Volume of sales Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	HOLIDAY												
2	33,339	151,752	2,306	349	328	31	4						188,109
3	34,218	286,280H	3,947	627	71	278	166						325,587H
4	22,380	267,061	2,695	1,551	412	487H	489H	11		1L			295,087
5	17,887	219,501	4,808	543	118	72	87			1			243,017
8	7,798	202,837	2,427	1,184	47	3L	25	8	8	4			214,341
9	7,126	163,000	1,616	338	437	18	5	1L	3	2			172,546
10	6,746	152,670	2,171	683	39	5							162,314
11	36,391H	151,455	1,078L	330	21	47	37			11	5		189,375
12	12,976	250,831	11,866H	5,858H	290	63	120	1		1			282,006
15	4,602	130,426L	2,117	1,417	483	277			1L	6			139,329L
16	9,359	201,681	1,641	262L	1L	54	13	10	13	7			213,041
17	3,468L	180,339	2,493	448	16	29	36	1	1	2			186,833
18	6,145	240,490	3,890	708	47	23	96			16	4		251,419
19	9,655	245,148	4,899	415	133	138	114		23H	23H	1L		260,549
22		171,166	1,767	1,204	439	41	48			4	8H	7H	174,684
23		214,905	1,550	419	269	166	66		5	2			217,382
24		243,458	2,106	1,466	184	181	85	4	4	1			247,489
25		255,119	2,054	533	296	43	245	77H	7	5			258,379
26		170,050	2,454	760	750	391	124	50		10			174,589
29		205,654	2,159	502	755	328	3L						209,401
30		220,870	5,215	3,814	1,833H	300	123						232,155
TOTAL	212,090	4,324,693	65,259	23,411	6,969	2,975	1,886	163	65	96	18	7	4,637,632

Open contracts Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	HOLIDAY												
2	53,456H	114,559L	10,246L	5,671L	2,792	2,157	969L	738L	277H	136L	23L		191,024
3	43,047	129,792	10,705	5,862	2,502	2,076	1,070	738	277	136	23		196,228
4	34,228	122,800	11,101	5,962	2,501	2,045	1,413	746H	277	136	23		181,232L
5	28,322	127,333	12,310	6,113	2,555	2,080	1,404	746	277	137	23		181,300
8	25,299	131,349	12,732	6,258	2,564	2,080	1,404	744	269	140	23		182,862
9	22,079	134,662	12,585	6,263	2,601	2,091	1,399	745	266	140	23		182,854
10	20,473	136,102	12,856	6,223	2,562	2,091	1,399	745	266	140	23		182,880
11	20,247	136,666	12,707	6,154	2,566	2,113	1,362	745	266	147	28		183,001
12	15,953	145,598	14,165	6,996	2,334L	2,141	1,413	745	266	148	28		189,787
15	14,720	143,483	13,854	7,331	2,511	1,982	1,413	745	266	148	28		186,481
16	10,255	150,385	13,633	7,349	2,512	1,967	1,400	739	253	155	28		188,676
17	9,126	152,708	14,085	7,393	2,507	1,946	1,364	740	252	157	28		190,306
18	6,646	167,397	14,036	7,375	2,544	1,929	1,342	740	252	161	28		202,450
19	4,653	179,987H	16,100	7,526	2,566	1,900	1,423	740	229	174H	29		215,327H
22	4,573	178,395	16,368	8,099	2,580	1,928	1,470	740	229	174	34H	5H	214,595
23	4,573	174,842	16,463	8,220	2,489	1,861L	1,481H	740	228	172	34	5	211,108
24	4,569	177,259	16,310	7,777	2,485	1,908	1,441	739	227	172	34	5	212,926
25	4,568L	175,481	16,227	7,958	2,519	1,958	1,446	739	224L	167	34	5	211,326
26	4,568	171,430	15,953	8,178	3,026	2,090	1,449	739	224	161	34	5	207,857
29		177,827	16,200	8,197	3,390	2,231	1,447	739	224	161	34	5	210,455
30		168,934	18,303H	11,298H	4,127H	2,236H	1,381	739	224	161	34	5	207,442

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close in points and 32nds of a point

December 1986

Oct	Open		High	Low	Close	
1	96-26	96-22	97-09	96-04	96-20	96-24
2	96-12	96-10	96-17	95-31	96-05	96-07
3	97-12	97-09	97-23	96-19	97-07	97-05
6	97-09	97-12	97-18	97-00	97-05	97-02
7	97-06	97-08	97-13	96-16	97-11	97-12
8	96-23	96-20	97-20	96-04	96-18	96-21
9	96-07	96-04	96-27	96-00	96-24	96-22
10	96-15	96-12	96-15	95-29	96-07	96-05
13	95-15	95-18	96-04	95-15	96-01	96-04
14	95-30	96-02	96-12	94-21	94-28	94-21
15	94-29	94-26	95-09	94-09	95-08	95-06
16	95-09	95-06	95-13	94-19	94-24	94-19
17	94-15	94-13	94-25	94-06	94-17	94-19
20	93-25	93-22	93-31	93-16**L**	93-20	93-23
21	94-05	94-07	94-26	94-02	94-20	94-23
22	94-02	93-30	95-23	93-28	95-20	95-17
23	95-28	95-25	96-14	95-20	96-08	96-10
24	95-30	95-28	96-07	95-26	95-28	95-30
27	95-22	95-19	96-23	95-19	96-18	96-20
28	96-24	96-22	96-26	96-04	96-06	96-08
29	95-24	95-26	97-14	95-24	97-03	97-05
30	98-10	98-07	98-22**H**	97-17	98-02	98-07
31	98-06	98-03	98-12	97-19	98-04	98-01

March 1987

Oct	Open		High	Low	Close	
1	95-26	95-28	96-13	95-10	95-23	95-26
2	95-15		95-19	95-02	95-09	95-07
3	96-12		96-24	95-19	96-06	96-08
6	96-15		96-18	96-02	96-06	96-04
7	96-08		96-14	95-18	96-14	96-12
8	95-25	95-26	96-20	95-05	95-22	95-20
9	95-09		95-28	95-02	95-24	95-25
10	95-15		95-16	94-31	95-07	95-08
13	94-13	94-12	95-06	94-12	95-05	95-06
14	94-31		95-14	93-24	93-28	93-24
15	93-28		94-11	93-12	94-10	94-08
16	94-12	94-13	94-15	93-23	93-27	93-23
17	93-18	93-17	93-27	93-08	93-20	93-22
20	92-28	92-26	93-02	92-21**L**	92-24	92-25
21	93-08	93-10	93-28	93-06	93-23	93-25
22	93-03	93-01	94-26	92-29	94-23	94-21
23	94-29	94-30	95-17	94-22	95-11	95-12
24	94-31	95-01	95-09	94-29	94-30	95-00
27	94-21	94-22	95-24	94-21	95-20	95-22
28	95-26	95-27	95-27	95-06	95-09	95-10
29	94-27		96-17	94-27	96-07	96-09
30	97-14	97-10	97-25**H**	96-20	97-07	97-09
31	97-06	97-08	97-14	96-22	97-07	97-05

June 1987

Oct	Open		High	Low	Close	
1	94-27		95-11	94-10	94-22	94-24
2	94-14		94-19	94-02	94-05	94-06
3	95-10	95-12	95-22	94-21	95-06	
6	95-14		95-17	95-02	95-05	95-04
7	95-05		95-12	94-18	95-11	95-12
8	94-20		95-21	94-06	94-22	94-21
9	94-07		94-27	94-03	94-26	94-25
10	94-17		94-17	94-00	94-08	
13	93-21		94-07	93-21	94-07	94-05
14	94-02		94-15	92-24	92-26	92-24
15	92-26		93-11	92-13	93-09	
16	93-09		93-14	92-22	92-22	92-24
17	92-16		92-26	92-09	92-19	92-21
20	91-26		92-01	91-21**L**	91-25	
21	92-10		92-28	92-07	92-23	92-24
22	92-02		93-25	92-02	93-23	93-22
23	93-25		94-15	93-24	94-11	94-12
24	94-04		94-09	93-30	93-30	94-00
27	93-24		94-23	93-23	94-20	94-21
28	94-25		94-26	94-07	94-10	
29	93-26		95-15	93-26	95-06	95-07
30	96-10	96-12	96-24**H**	95-20	96-10	96-08
31	96-07		96-12	95-23	96-04	96-06

September 1987

Oct	Open		High	Low	Close	
1	93-28		94-13	93-14	93-24	93-26
2	93-17		93-19	93-05	93-08	
3	94-13		94-22	93-25	94-08	94-07
6	94-14		94-16	94-03	94-06	94-05
7	94-01		94-13	93-20	94-13	
8	93-24		94-22	93-07	93-24	93-23
9	93-09		93-29	93-06	93-27	
10	93-14		93-19	93-03	93-09	93-11
13	92-23		93-08	92-23	93-07	93-08
14	93-06		93-15	91-26	91-28	
15	92-02		92-12	91-15	92-12	92-11
16	92-11		92-16	91-26	91-30	91-26
17	91-17		91-28	91-12	91-21	91-24
20	90-30		91-03	90-24**L**	90-26	90-27
21	91-14		91-29	91-10	91-24	91-26
22	91-09		92-26	91-09	92-23	92-24
23	93-02	93-01	93-15	92-25	93-10	93-13
24	93-02		93-10	92-30	92-30	93-01
27	92-26		93-25	92-25	93-21	93-22
28	93-25		93-27	93-09	93-10	93-11
29	92-28		94-16	92-28	94-07	94-09
30	95-10		95-25**H**	94-21	95-07	95-09
31	95-08		95-13	94-25	95-06	95-07

December 1987

Oct	Open		High	Low	Close	
1	93-08		93-18	92-20	93-01	92-31
2	92-24		92-24	92-10	92-11	92-12
3	93-16		93-25	92-29	93-13	93-11
6	93-14		93-18	93-09	93-09	
7	93-01		93-17	92-24	93-16	93-17
8	92-17		93-27	92-17	92-30	92-28
9	92-13		93-02	92-13	92-31	93-00
10	92-10		92-23	92-10	92-16	
13	91-30	91-28	92-13	91-28	92-11	92-13
14	92-00		92-01	91-00	91-00	
15	90-30		91-16	90-21	91-16	
16	91-17		91-18	90-31	91-02	90-31
17	90-19		90-29	90-19	90-27	90-29
20	90-04		90-08	89-30**L**	90-01	90-00
21	90-26		91-02	90-23	90-28	90-30
22	91-05		91-29	91-05	91-27	91-28
23	92-06		92-17	92-02	92-16	92-17
24	92-08		92-09	92-03	92-03	92-05
27	92-19		92-28	92-12	92-25	92-26
28	92-30		93-02	92-15	92-16	92-15
29	91-30		93-20	91-30	93-10	93-13
30	94-18		95-00**H**	93-26	94-13	94-12
31	94-21		94-21	93-29	94-09	94-10

March 1988

Oct	Open		High	Low	Close	
1	92-17		92-17	91-27	92-08	92-06
2					91-18**N**	
3	92-13	92-14	92-29	92-03	92-18	
6	92-16		92-16	92-16	92-16	
7	92-13		92-24	91-31	92-22	92-24
8	92-22		93-03	92-03	92-07	92-03
9	92-03		92-09	91-25	92-06	92-07
10					91-23**N**	
13					91-20**N**	
14	91-25		91-25	90-07	90-12	90-07
15	90-05		90-23	89-28	90-23	
16	90-20		90-24	90-06	90-11	90-06
17	90-03		90-07	89-26	90-02	90-04
20	89-12		89-12	89-04**L**	89-07	
21	90-00		90-09	89-31	90-03	90-05
22	91-05		91-05	91-03	91-05	91-03
23	91-16		91-24	91-05	91-22	91-23
24					91-11**N**	
27	91-25		92-02	91-19	91-31	92-00
28	91-24		92-06	91-21	91-23	91-21
29	91-06		92-26	91-06	92-15	92-19
30	93-26		94-01**H**	93-00	93-19	93-18
31	93 03		93-20	93-03	93-17	93-16

June 1988

Oct	Open		High	Low	Close	
1	91-21		91-21	91-16	91-17	91-16
2					90-27**N**	
3					91-27**N**	
6					91-25**N**	
7					92-01**N**	
8					91-12**N**	
9	91-13		91-18	91-02	91-15	91-16
10	91-00		91-00	91-00	91-00	
13					90-29**N**	
14					89-16**N**	
15					90-00**N**	
16	89-21		90-01	89-15	89-21	89-15
17	89-14		89-14	89-05**L**	89-11	89-14
20					88-17**N**	
21					89-14**N**	
22					90-12**N**	
23					90-31**N**	
24					90-19**N**	
27					91-08**N**	
28	91-01		91-14	90-29	91-00	90-29
29	90-26		92-02	90-26	91-23	91-27
30	92-31		92-31**H**	92-08	92-27	92-26
31	92-11		92-28	92-11	92-25	92-24

September 1988

Oct	Open		High	Low	Close	
1					90-28**N**	
2					90-06**N**	
3					91-06**N**	
6					91-04**N**	
7	91-05		91-12	91-05	91-08	91-12
8	91-10		91-23	90-24	90-27	90-24
9	90-25		90-30	90-14	90-27	90-28
10	90-13		90-19	90-08	90-19	90-12
13					90-09**N**	
14					88-28**N**	
15					89-12**N**	
16	89-16		89-16	88-27	89-01	88-27
17					88-26**N**	
20	88-06		88-06	87-26**L**	87-28	87-29
21					88-26**N**	
22					89-24**N**	
23	90-12		90-12	90-04	90-10	90-09
24					89-29**N**	
27					90-18**N**	
28					90-07**N**	
29					91-05**N**	
30					92-04**N**	
31	91-21		92-06**H**	91-21	92-03	92-02

December 1988

Oct	Open		High	Low	Close	
1					90-10**N**	
2					89-20**N**	
3	90-20		90-26	90-05	90-20	
6					90-18**N**	
7					90-26**N**	
8	90-28		91-05	90-06	90-09	90-06
9	90-07		90-12	89-28	90-09	90-10
10					89-26**N**	
13					89-23**N**	
14					88-10**N**	
15	88-02		88-26	88-02**L**	88-26	
16					88-09**N**	
17					88-08**N**	
20					87-11**N**	
21					88-08**N**	
22	89-08		89-08	89-06	89-06	
23	89-26		89-26	89-18	89-23	89-21
24					89-09**N**	
27					89-30**N**	
28					89-19**N**	
29					90-17**N**	
30	91-22		91-28**H**	90-30	91-17	91-16
31	91-01		91-18	91-01	91-15	91-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1989					June 1989				
Oct	Open	High	Low	Close		Open	High	Low	Close	
1				89-26**N**					89-12**N**	
2				89-04**N**					88-22**N**	
3				90-04**N**					89-22**N**	
6				90-02**N**					89-20**N**	
7				90-10**N**					89-28**N**	
8				89-22**N**					89-08**N**	
9				89-26**N**					89-12**N**	
10				89-10**N**					88-28**N**	
13				89-07**N**					88-25**N**	
14				87-26**N**					87-12**N**	
15				88-10**N**					87-28**N**	
16				87-25**N**					87-11**N**	
17				87-24**N**					87-10**N**	
20				86-27**N**					86-13**N**	
21				87-24**N**					87-10**N**	
22				88-22**N**					88-08**N**	
23	89-10	89-10	89-02	89-06	89-03	88-26	88-26	88-19	88-23	88-19
24				88-23**N**					88-07**N**	
27	89-01	89-12**H**	89-01**L**	89-11	89-12	88-17	88-28**H**	88-17**L**	88-27	88-28
28				89-01**N**					88-17**N**	
29				89-31**N**					89-15**N**	
30				90-30**N**					90-14**N**	
31				90-28**N**					90-12**N**	

Volume of sales Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	241,724	4,751	793	292	140	72	60					247,832
2	128,772	2,934	34	77	57							131,874
3	196,808	2,454	31	171	99	69			1**L**			199,633
6	101,260	1,985	92	141	9	25						103,512
7	163,245	1,465	72	110	23	18		1**L**				164,934
8	229,805	2,105	945	203	87	100		50	1			233,296
9	155,798	2,835	730	112	57	53	28	27	2			159,642
10	131,945	309**L**	2,789**H**	145	23		12	13				135,236
13	24,139**L**	528	14**L**	161	4							24,846**L**
14	195,093	2,415	670	174	51	2**L**						198,405
15	193,624	1,867	266	210	63	64			3			196,097
16	178,286	1,125	103	74**L**	10	9	20	1				179,628
17	153,391	2,100	539	375	3	47	4					156,459
20	127,143	1,863	1,527	1,032	10	222		101**H**				131,898
21	163,029	3,084	691	94	18	15						166,931
22	211,784	3,706	432	182	2**L**	2			1			216,109
23	191,615	4,565	210	437	35	102		3	3	25**H**	25**H**	197,020
24	79,562	2,062	61	176	4							81,865
27	137,936	2,511	102	77	57	2				5**L**	5**L**	140,695
28	164,107	2,090	925	183	34	142	112**H**					167,593
29	213,889	4,442	1,143	746	143	235	15					220,613
30	255,953**H**	6,175**H**	686	1,741**H**	347**H**	541**H**	2**L**		6**H**			265,451**H**
31	129,616	3,353	250	177	80	30	17	15	5			133,543
TOTAL	3,768,524	60,724	13,105	7,090	1,356	1,750	270	211	22	30	30	3,853,112

Open contracts Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
1	168,798	19,489**L**	11,409	4,097	2,169	1,421**L**	799**L**	224**L**	161**H**	34**L**	5**L**	208,606
2	167,081**L**	21,154	11,423	4,083	2,158	1,421	799	224	161	34	5	208,543**L**
3	169,239	20,539	11,421	4,142	2,106	1,456	799	224	161	34	5	210,126
6	167,651	20,974	11,433	4,142	2,106	1,471	799	224	161	34	5	209,000
7	174,870	21,284	11,387	4,090	2,088**L**	1,467	799	225	161	34	5	216,410
8	172,327	21,848	11,034**L**	4,123	2,166	1,467	799	265	160	34	5	214,228
9	170,575	23,631	11,421	4,144	2,120	1,438	822	262	158	34	5	214,610
10	170,084	23,640	14,144	4,138	2,141	1,438	821	262	158	34	5	216,865
13	169,824	23,915	14,137	4,142	2,142	1,438	821	262	158	34	5	216,870
14	179,505	24,033	14,099	4,164	2,166	1,437	821	262	158	34	5	226,684
15	183,400	24,155	14,103	4,182	2,126	1,474	821	262	158	34	5	230,720
16	184,165	24,462	14,109	4,197	2,128	1,477	821	263	158	34	5	231,819
17	185,846	24,386	14,144	4,396	2,128	1,524	825	263	158	34	5	233,709
20	186,331**H**	24,585	14,663	4,400	2,128	1,597	825	363**H**	158	34	5	235,089**H**
21	182,280	25,021	15,008	4,373	2,126	1,596	825	363	158	34	5	231,789
22	182,003	25,204**H**	14,815	4,374	2,125	1,598	825	363	158	34	5	231,504
23	181,109	25,147	14,819	4,165	2,114	1,700	825	361	158	34	25	230,457
24	179,683	25,066	14,788	4,181	2,117	1,700	825	361	158	34	25	228,938
27	179,187	23,949	14,814	4,251	2,146	1,702	825	361	158	36**H**	30**H**	227,459
28	175,953	24,641	14,859	4,340	2,131	1,724	874**H**	361	158	36	30	225,107
29	180,425	24,137	15,001	4,590**H**	2,214	1,869	874	361	158	36	30	229,695
30	183,889	23,317	15,156	3,835	2,387	1,896**H**	874	361	158	36	30	231,939
31	183,326	24,238	15,249**H**	3,813**L**	2,412**H**	1,896	871	346	153**L**	36	30	232,370

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Nov	Open		High	Low	Close	
3	98-07	98-09	99-05	98-07	98-20	98-22
4	98-05	98-07	98-29	98-03	98-19	98-21
5	98-22	98-25	98-29	98-09	98-20	98-19
6	98-10	98-12	98-12	97-05	97-07	97-10
7	96-11	96-16	96-31	96-00	96-11	96-09
10	95-24	95-26	96-19	95-19**L**	96-19	96-17
11	96-20	96-18	96-21	96-12	96-15	96-12
12	96-16	96-18	97-01	96-05	96-28	97-01
13	97-03	97-05	97-18	96-30	97-07	97-11
14	97-03	97-06	98-09	97-02	98-04	98-06
17	98-05	98-02	99-16	97-28	99-13	99-10
18	99-00	99-04	99-12	98-13	98-19	98-18
19	99-00	99-03	99-28	99-00	99-28	99-26
20	99-23	99-20	100-07	99-06	99-18	99-15
21	99-23	99-26	100-03	99-15	99-20	99-22
24	99-30	99-27	100-14	99-26	100-08	100-10
25	100-18	100-15	100-22**H**	99-08	99-12	99-14
26	99-10	99-13	99-23	98-31	99-19	99-21
27	**HOLIDAY**					
28	99-18	99-21	99-27	99-17	99-22	99-23

March 1987

Nov	Open		High	Low	Close	
3	97-09		98-07	97-09	97-25	97-24
4	97-08	97-09	98-00	97-06	97-23	97-25
5	97-24	97-25	98-00	97-11	97-21	97-22
6	97-13	97-12	97-13	96-08	96-09	96-12
7	95-14	95-12	96-01	95-02	95-13	95-11
10	94-25	94-28	95-22	94-22**L**	95-22	95-20
11	95-22	95-23	95-24	95-15	95-18	95-16
12	95-18	95-20	96-03	95-07	96-00	96-03
13	96-05	96-08	96-21	96-02	95-12	96-14
14	96-06	96-08	97-13	96-06	97-09	97-10
17	97-09	97-13	98-19	97-00	98-17	98-13
18	98-03	98-06	98-14	97-15	97-22	97-20
19	98-01	98-03	98-31	98-01	98-31	98-29
20	98-30	98-23	99-10	98-09	98-19	98-21
21	98-26	98-27	99-06	98-18	98-23	98-25
24	98-30	99-00	99-17	98-26	99-10	99-13
25	99-22	99-19	99-25**H**	98-10	98-13	98-16
26	98-12	98-15	98-24	98-01	98-21	98-23
27	**HOLIDAY**					
28	98-20	98-23	98-28	98-19	98-25	98-22

June 1987

Nov	Open		High	Low	Close	
3	96-10		97-07	96-10	96-22	96-24
4	96-0	96-09	96-31	96-06	96-24	96-23
5	96-2		97-00	96-13	96-23	
6	96-13		96-13	95-12	95-13	
7	94-13	94-14	95-02	94-03	94-11	94-12
10	93-30		94-24	93-24**L**	94-23	94-24
11	94-26		94-26	94-17	94-20	94-19
12	94-23		95-04	94-09	95-02	95-04
13	95-08		95-23	95-05	95-17	95-14
14	95-08		96-15	95-08	96-12	96-10
17	96-09		97-21	96-04	97-17	97-18
18	97-11	97-10	97-16	96-16	96-21	96-22
19	97-03	97-04	98-01	97-03	97-31	98-01
20	97-28	97-27	98-11	97-11	97-23	97-22
21	97-27		98-06	97-21	97-26	97-28
24	98-04		98-18	98-00	98-12	98-14
25	98-20		98-24**H**	97-11	97-15	97-16
26	97-12	97-13	97-25	97-01	97-24	97-21
27	**HOLIDAY**					
28	97-22		97-28	97-20	97-25	

September 1987

Nov	Open		High	Low	Close	
3	95-12		96-07	95-12	95-24	95-25
4	95-14		96-00	95-08	95-25	
5	95-27		95-31	95-14	95-24	95-25
6	95-13		95-13	94-14	94-14	94-15
7	93-17		94-02	93-05	93-13	
10	93-00		93-27	92-27**L**	93-25	93-27
11	93-28		93-29	93-21	93-23	
12	93-30		94-05	93-13	94-04	94-05
13	94-11		94-23	94-07	94-19	94-17
14	94-19		95-20	94-19	95-19	95-16
17	95-10		96-26	95-09	96-24	96-22
18	96-16		96-21	95-24	95-24	
19	96-20		97-03	96-15	97-00	97-03
20	96-26		97-15	96-14	96-23	96-24
21	97-03		97-06	96-24	96-29	96-28
24	97-05		97-18	97-04	97-14	97-15
25	97-25		97-25**H**	96-14	96-16	96-17
26	96-08		96-24	95-05	96-23	96-24
27	**HOLIDAY**					
28	96-26		96-28	96-23	96-26	

December 1987

Nov	Open		High	Low	Close	
3	94-18		95-10	94-18	94-28	
4	94-11		95-05	94-11	94-29	
5	94-31		95-01	94-21	94-28	94-29
6	94-16		94-16	93-18	93-18	93-19
7	92-25		93-05	92-08	92-16	
10	92-06		93-00	91-30**L**	92-30	93-00
11	93-00		93-00	92-24	92-27	92-28
12	93-06		93-09	92-18	93-09	
13	93-18		93-26	93-12	93-22	
14	94-00		94-24	93-26	94-23	94-21
17	94-18		96-00	94-18	95-30	95-28
18	95-24		95-24	94-28	94-30	94-28
19	95-25		96-10	95-20	96-08	96-07
20	96-03		96-16	95-19	95-27	95-28
21	96-06		96-13	95-29	96-02	96-00
24	96-17		96-21	96-10	96-17	96-18
25	96-26		96-26**H**	95-17	95-17	95-19
26	95-10		95-26	95-08	95-26	
27	**HOLIDAY**					
28	95-29		95-29	95-25	95-28	

March 1988

Nov	Open		High	Low	Close	
3	93-31		94-16	93-31	94-04	94-02
4	93-26		94-09	93-23	94-03	
5	94-03		94-07	93-23	94-02	94-03
6	93-15		93-20	92-25	92-25	
7	92-11		92-11	91-17	91-22	
10	91-14		92-07	91-05**L**	92-05	92-07
11	92-07		92-07	92-01	92-02	92-03
12	92-15		92-16	91-25	92-16	
13	92-30		93-02	92-20	92-29	
14	93-07		93-31	93-07	93-30	93-28
17	93-25		95-04	93-25	95-04	
18	94-28		95-01	94-02	94-13	94-02
19	95-00		95-13	94-27	95-12	95-13
20	95-19		95-19	94-25	95-00	95-02
21	95-13		95-19	95-05	95-08	95-06
24	95-30		95-30	95-24	95-30	95-24
25	96-00		96-00**H**	94-24	94-24	
26	94-27		94-31	94-26	94-30	94-31
27	**HOLIDAY**					
28	95-07		95-07	94-30	95-01	

June 1988

Nov	Open		High	Low	Close	
3					93-10**N**	
4	93-00		93-17	93-00	93-11	
5	93-15		93-15	93-03	93-11	
6	92-23		92-26	92-01	92-01	
7					90-30**N**	
10					91-16**N**	
11	91-16		91-16	91-10**L**	91-10	91-12
12					91-24**N**	
13	92-01		92-06	91-28	92-05	92-06
14	92-26		93-08	92-24	93-08	93-05
17	94-13		94-13	94-13	94-13	
18	94-08		94-08	93-10	93-22	93-10
19	94-09		94-21**H**	94-03	94-18	94-21
20	94-20		94-20	94-01	94-08	94-10
21					94-14**N**	
24					95-00**N**	
25	94-14		94-14	93-31	94-00	93-31
26	93-19		94-06	93-19	94-03	94-06
27	**HOLIDAY**					
28					94-08**N**	

September 1988

Nov	Open		High	Low	Close	
3	92-21		93-02	92-20	92-22	92-20
4	92-24		92-27	92-21	92-22	
5	92-22		92-26	92-14	92-22	
6	91-31		91-31	91-11	91-12	91-11
7	90-12		90-12	90-03**L**	90-07	90-08
10					90-27**N**	
11	90-29		90-29	90-21	90-22	90-23
12					91-03**N**	
13	91-16		91-20	91-07	91-18	91-17
14	92-06		92-19	92-04	92-19	92-16
17					93-24**N**	
18					92-20**N**	
19	93-14		93-31	93-14	93-28	93-31
20					93-20**N**	
21					93-24**N**	
24	94-10		94-10**H**	94-10	94-10	
25	93-10		93-10	93-08	93-10	93-08
26					93-15**N**	
27	**HOLIDAY**					
28					93-17**N**	

December 1988

Nov	Open		High	Low	Close	
3					92-00**N**	
4	91-22		92-08	91-22	92-03	
5	92-00		92-05	92-00	92-03	
6	91-00		91-00	90-23	90-25	90-23
7					89-22**N**	
10					90-08**N**	
11	90-07		90-09	90-02**L**	90-02	90-04
12					90-15**N**	
13	90-18		90-30	90-18	90-28	90-29
14					91-28**N**	
17	91-21		93-04	91-21	93-01	93-04
18	92-24		92-31	92-00	92-10	92-00
19					93-11**N**	
20					93-00**N**	
21					93-04**N**	
24	93-22		93-22**H**	93-22	93-22	
25	93-00		93-03	92-19	92-22	92-19
26					92-26**N**	
27	**HOLIDAY**					
28					92-28**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1989					June 1989				
Nov	Open	High	Low	Close		Open	High	Low	Close	
3				91-14N					90-30N	
4				91-18N					91-03N	
5				91-18N					91-03N	
6				90-05N					89-21N	
7				89-02N					88-18N	
10				89-23N					89-08N	
11				89-19N					89-04N	
12				89-29N					89-13N	
13				90-11N					89-27N	
14				91-10N					90-26N	
17				92-18N					92-02N	
18	91-30	91-30	91-14L	91-27	91-14	91-15	91-15H	90-30L	91-11	90-30
19				92-25N					92-09N	
20				92-14N					91-30N	
21				92-18N					92-02N	
24				93-04N					92-20N	
25				92-00N					91-15N	
26	91-15	92-07H	91-15	92-04	92-07				91-22N	
27	HOLIDAY					HOLIDAY				
28				92-09N					91-24N	

Volume of sales Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
3	165,989	3,369	642	110	120	16		2				170,248
4	162,607	4,714	1,371	49	65	34	11	20	12			168,883
5	172,281	14,012	1,825	197	58	127	32	30	2			188,564
6	226,500	5,355	1,610	615	200	146	68	14	5			234,513
7	202,954	10,365	3,001	236	30	34		2				216,622
10	164,694	13,688	7,080H	347	246	41						186,096
11	21,018L	3,235L	145L	273	193	75	22	50H	6			25,017L
12	187,885	6,839	1,292	574	85	4L						196,679
13	190,793	7,850	294	628	174	583H	141H	1L	1L			200,465
14	185,850	9,240	1,411	102	117	7	5	5				196,737
17	221,278	14,694	5,321	4,772H	214	54	1L		9			246,343
18	222,671	11,298	2,830	927	298	195	18		36H	42H	20H	238,337
19	204,958	17,313	1,352	536	66	60	43	7				224,335
20	230,843H	17,090	949	1,434	80	42	4					250,442
21	168,716	15,135	1,525	78	51	17						185,522
24	156,892	15,285	1,085	489	72	4		1	1			173,829
25	229,591	31,192H	2,245	786	367H	381	5	36	10			264,613H
26	144,174	29,820	863	38	41	4	1			3L		174,944
27	HOLIDAY											
28	38,741	13,894	158	14L	29L	6						52,842
TOTAL	3,298,435	244,388	34,999	12,205	2,506	1,830	351	168	84	45	20	3,595,031

Open contracts Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	TOTAL
3	186,178	25,099L	15,302L	3,831	2,411	1,889	871	344H	153H	36H	30H	236,144
4	183,438	26,418	15,515	3,865	2,384	1,887L	872	324	152	36	30	234,921
5	187,112H	32,177	15,697	3,818	2,377	1,911	874	294	151	36	30	244,477
6	183,404	33,229	15,794	3,697	2,252	1,919	889H	285L	149	36	30	241,684
7	180,538	36,320	15,402	3,751	2,226	1,929	889	286	149	36	30	241,558
10	183,532	37,369	15,914	3,661	2,225L	1,927	889	286	149	36	30	246,038
11	178,021	35,645	15,804	3,575L	2,287	1,924	868	336	149	36	30	238,675
12	183,997	37,569	15,940	3,687	2,338	1,926	868	336	149	36	30	246,876
13	179,721	38,951	16,024	4,079	2,410	1,941	848L	336	150	36	30	244,526
14	180,206	39,666	16,494	4,091	2,428	1,943	848	336	150	36	30	246,228
17	179,504	43,496	21,201	7,610	2,462	1,977	848	336	153	36	30	257,655H
18	169,919	46,153	22,569	7,655	2,473	2,031	863	336	143L	16	10L	252,168
19	163,485	53,132	22,552	7,624	2,511H	1,993	857	336	143	16	10	252,659
20	151,937	54,435	22,603	7,686	2,499	1,972	853	336	143	16	10	242,490
21	146,001	57,285	23,139H	7,694	2,504	1,987	853	336	143	16	10	239,968
24	138,381	60,218	22,940	7,852	2,505	1,983	853	335	143	16	10	235,236
25	125,791	67,900	22,702	8,370	2,478	2,105H	853	335	148	16	10	230,708
26	112,654	81,687	22,676	8,406	2,485	2,103	853	335	148	14L	10	231,371
27	HOLIDAY											
28	108,479L	83,680H	22,718	8,411H	2,492	2,105	853	335	148	14	10	229,245L

H = high L = low A = asked B = bid N = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Dec	Open		High	Low	Close	
1	99-04	99-00	99-15	98-24**L**	99-14	99-11
2	99-20	99-23	100-27	99-17	100-26	100-27
3	101-12	101-09	101-20	101-01	101-03	101-04
4	101-02	101-04	101-30**H**	100-31	101-22	101-20
5	101-13	101-15	101-15	99-22	99-27	99-25
8	99-31	100-01	100-18	99-08	100-17	100-18
9	100-20		100-25	100-04	100-10	100-12
10	100-05	100-07	101-00	100-01	101-00	100-29
11	100-22	100-16	100-24	99-18	99-22	99-27
12	99-16	99-13	100-09	99-07	99-28	99-25
15	99-08	99-06	99-27	98-27	99-25	
16	100-06	100-05	100-18	99-30	100-03	100-07
17	100-10	100-09	100-16	100-02	100-09	100-10
18	100-26	100-24	100-29	100-08	100-12	100-13
19	100-11	100-10	100-26	100-06	100-25	100-20
22						
23						
24						
25	**HOLIDAY**					
26						
29						
30						
31						

March 1987

Dec	Open		High	Low	Close	
1	98-07	98-00	98-16	97-24**L**	98-16	98-13
2	98-22	98-26	99-27	98-18	99-26	99-27
3	100-12	100-10	100-21	100-01	100-03	100-04
4	100-09	100-03	100-30**H**	100-00	100-22	100-20
5	100-15	100-13	100-15	98-22	98-22	98-26
8	98-30	99-01	99-19	98-06	99-16	99-19
9	99-19	99-21	99-24	99-04	99-09	99-12
10	99-06	99-08	100-00	99-01	100-00	99-28
11	99-20	99-18	99-24	98-17	98-22	98-27
12	98-13	98-16	99-10	98-06	98-27	98-25
15	98-02	98-00	98-28	97-25	98-24	98-25
16	99-06	99-04	99-19	98-30	99-03	99-08
17	99-09	99-07	99-15	99-02	99-09	99-08
18	99-20	99-24	99-29	99-05	99-09	99-12
19	99-05	99-10	99-25	99-03	99-23	99-25
22	99-09	99-11	100-06	99-06	100-02	100-04
23	100-04	100-08	100-20	100-04	100-09	100-11
24	100-10	100-13	100-15	100-07	100-12	100-13
25	**HOLIDAY**					
26	100-08	100-09	100-12	100-06	100-07	100-08
29	99-31	99-29	99-31	98-30	99-04	98-30
30	98-24	98-2	98-26	98-12	98-17	98-19
31	98-27	98-25	98-28	98-04	98-05	98-07

June 1987

Dec	Open		High	Low	Close	
1	97-03	97-05	97-16	96-27	97-16	97-15
2	97-25		98-29	97-20	98-29	98-26
3	99-12	99-14	99-22	99-02	99-03	99-05
4	99-05		99-30**H**	99-00	99-22	99-20
5	99-14	99-12	99-14	97-21	97-24	97-23
8	98-00	97-31	98-18	97-06	98-15	98-18
9	98-20	98-19	98-22	98-04	98-10	
10	98-07	98-05	99-00	98-02	98-30	99-00
11	98-17	98-18	98-23	97-17	97-23	
12	97-12	97-13	98-10	97-04	97-23	97-25
15	97-00	96-31	97-26	96-24**L**	97-21	97-24
16	98-04	98-05	98-18	97-31	98-03	98-04
17	98-08		98-13	98-02	98-08	98-07
18	98-24	98-23	98-28	98-06	98-10	98-08
19	98-07	98-06	98-25	98-04	98-23	98-25
22	98-10	98-09	99-06	98-06	99-03	99-02
23	99-05		99-19	99-05	99-08	99-10
24	99-10	99-11	99-14	99-07	99-11	99-12
25	**HOLIDAY**					
26	99-08	99-09	99-11	99-06	99-08	
29	98-28		98-29	98-00	98-02	98-00
30	97-23	97-20	97-25	97-13	97-17	97-18
31	97-24	97-25	97-28	97-04	97-06	97-05

September 1987

Dec	Open	High	Low	Close	
1	95-28	96-16	95-28	96-15	96-16
2	96-27	97-29	96-23	97-29	
3	98-11	98-19	98-05	98-06	98-05
4	98-10	98-29**H**	98-05	98-22	98-21
5	98-07	98-07	96-24	96-24	
8	97-03	97-17	96-09	97-15	97-17
9	97-14	97-22	97-07	97-12	97-10
10	97-09	97-30	97-05	97-29	97-30
11	97-15	97-18	96-18	96-21	96-23
12	96-16	97-03	96-09	96-22	96-25
15	95-30	96-25	95-27**L**	96-25	96-24
16	97-01	97-17	97-00	97-02	97-04
17	97-09	97-13	97-04	97-08	97-07
18	97-22	97-27	97-05	97-09	
19	97-05	97-24	97-05	97-24	97-22
22	97-07	98-05	97-07	98-02	98-05
23	98-11	98-18	98-06	98-08	
24	98-10	98-14	98-08	98-12	98-14
25	**HOLIDAY**				
26	98-07	98-10	98-06	98-08	98-06
29	97-31	97-31	97-00	97-03	97-00
30	96-23	96-23	96-13	96-18	96-16
31	96-25	96-25	96-05	96-07	96-05

December 1987

Dec	Open		High	Low	Close	
1	94-31		95-21	94-31	95-16	95-19
2	95-28		96-31	95-26	96-31	
3	97-15		97-20	97-05	97-09	97-07
4	97-09		97-31**H**	97-06	97-24	97-23
5	97-10		97-10	95-26	96-04	95-26
8	96-11		96-19	95-12	96-15	96-19
9	96-15		96-23	96-11	96-16	96-11
10	96-03		97-00	96-03	97-00	96-31
11	96-16		96-19	95-21	95-21	95-24
12	95-18		96-04	95-13	95-22	95-26
15	95-00		95-26	94-30**L**	95-23	95-26
16	96-03		96-22	96-03	96-03	96-05
17	96-05		96-13	96-04	96-09	96-08
18	96-23	96-25	96-26	96-06	96-11	96-09
19	96-16		96-24	96-11	96-24	96-22
22	96-07		97-03	96-07	97-02	97-03
23	97-08		97-20	97-07	97-10	97-08
24	97-10		97-13	97-08	97-11	97-12
25	**HOLIDAY**					
26	97-08		97-10	97-06	97-09	97-08
29	96-31		96-31	96-00	96-03	96-00
30	95-21		95-22	95-13	95-18	
31	95-26		95-26	95-06	95-06	

March 1988

Dec	Open	High	Low	Close	
1	94-09	94-24	94-06	94-23	94-24
2	95-24	96-04	95-20	96-02	96-04
3	96-22	96-25	96-12	96-15	96-12
4	96-13	97-02**H**	96-13	96-29	96-27
5	96-04	96-09	94-30	95-10	94-30
8	94-20	95-23	94-17	95-19	95-23
9	95-19	95-27	95-14	95-18	95-14
10	95-06	96-02	95-05	96-00	96-02
11	95-14	95-14	94-26	94-26	
12	94-15	95-06	94-15	94-23	94-28
15	94-12	94-29	94-02**L**	94-26	94-29
16	95-06	95-24	95-06	95-06	95-08
17	95-08	95-16	95-08	95-12	95-10
18	95-24	95-28	95-10	95-14	95-10
19	95-06	95-24	95-06	95-24	95-22
22	95-07	96-04	95-07	96-02	96-04
23	96-09	96-19	96-09	96-10	96-09
24	96-12	96-13	96-12	96-12	96-13
25	**HOLIDAY**				
26	96-08	96-11	96-07	96-09	
29	95-17	95-17	95-00	95-04	95-00
30	94-21	94-23	94-13	94-18	
31	94-22	94-25	94-06	94-06	94-07

June 1988

Dec	Open	High	Low	Close	
1	93-23	93-31	93-20	93-30	93-31
2	94-07	95-11	94-06	95-09	95-11
3	95-29	95-29	95-18	95-22	95-18
4	95-19	96-08**H**	95-19	96-03	96-01
5	94-16	94-23	94-05	94-16	94-05
8	93-26	94-29	93-24	94-26	94-29
9	94-25	95-01	94-19	94-23	94-19
10	94-08	95-06	94-08	95-03	95-06
11	94-20	94-20	93-29	93-30	93-29
12	94-02	94-07	93-24	93-24	93-31
15				94-00**N**	
16	94-15	94-30	94-10	94-10	94-12
17	94-10	94-18	94-10	94-16	94-13
18	94-28	94-30	94-12	94-16	94-12
19	94-19	94-26	94-18	94-26	94-24
22	94-10	95-06	94-10	95-02	95-06
23	95-13	95-21	95-11	95-12	95-11
24	95-14	95-15	95-14	95-14	95-15
25	**HOLIDAY**				
26	95-10	95-14	95-09	95-11	
29	94-19	94-19	94-02	94-06	94-02
30	93-18	93-25	93-18	93-20	
31	93-24	93-26	93-09**L**	93-10	93-09

September 1988

Dec	Open	High	Low	Close	
1	93-00	93-08	92-29	93-07	93-08
2	94-08	94-20	94-04	94-18	94-20
3				94-26**N**	
4				95-09**N**	
5				93-13**N**	
8	93-07	94-05	93-00	94-02	94-05
9	94-01	94-09	93-26	93-31	93-26
10	94-07	94-12	94-01	94-10	94-12
11				93-01**N**	
12				93-03**N**	
15				93-05**N**	
16				93-17**N**	
17	93-18	93-23	93-17	93-21	93-17
18				93-16**N**	
19				93-28**N**	
22	93-13	94-10	93-13	94-06	94-10
23	94-17	94-25**H**	94-15	94-16	94-15
24				94-19**N**	
25	**HOLIDAY**				
26				94-15**N**	
29	93-23	93-23	93-06	93-10	93-06
30	92-22	92-29	92-22	92-24	
31	92-28	92-30	92-13**L**	92-14	92-13

December 1988

Dec	Open	High	Low	Close	
1	92-11	92-19	92-11	92-18	92-19
2				93-31**N**	
3	94-09	94-09	94-04	94-09	94-04
4	94-04	94-29**H**	94-04	94-23	94-19
5	93-16	93-16	92-23	92-23	
8				93-15**N**	
9				93-03**N**	
10	93-00	93-20	93-00	93-19	93-20
11				92-06**N**	
12	92-20	92-20	92-02	92-02	92-09
15				92-11**N**	
16	92-24	93-10	92-21	92-23	
17				92-22**N**	
18	93-08	93-08	92-22	92-25	92-22
19				93-02**N**	
22	92-19	93-16	92-19	93-12	93-16
23	93-27	93-31	93-21	93-22	93-21
24				93-25**N**	
25	**HOLIDAY**				
26	93-25	93-25	93-21	93-21	
29	92-29	92-30	92-12	92-16	92-12
30	92-00	92-05	91-28	91-30	
31	92-02	92-04	91-20**L**	91-20	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

U.S. TREASURY BONDS

Futures prices Open, high, low, and close In points and 32nds of a point

	March 1989					June 1989					September 1989				
Dec	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close	
1				92-00**N**					91-15**N**						
2	92-07	93-12	92-07	93-10	93-12				92-27**N**						
3				93-16**N**					92-30**N**						
4	93-28	94-05**H**	93-28	94-01	93-31	93-12	93-18**H**	93-12	93-15	93-13					
5				92-03**N**		91-21	91-21	91-17	91-17						
8				92-27**N**					92-09**N**						
9				92-14**N**					91-27**N**						
10				92-30**N**					92-10**N**						
11				91-13**N**					90-22**N**						
12				91-17**N**					90-27**N**						
15				91-19**N**					90-29**N**						
16				91-31**N**					91-09**N**						
17				91-29**N**					91-06**N**						
18				91-30**N**					91-08**N**						
19				92-10**N**					91-20**N**						
22				92-24**N**					92-02**N**		90-16	91-14**H**	90-16	91-10	91-14
23				92-29**N**					92-07**N**					91-19**N**	
24				93-01**N**					92-11**N**					91-23**N**	
25	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**				
26				92-29**N**					92-07**N**					91-19**N**	
29	92-05	92-05	91-20	91-24	91-20				90-30**N**					90-10**N**	
30	91-04	91-11	91-04	91-06					90-16**N**					89-27**N**	
31	91-10	91-12	90-28**L**	90-28		90-20	90-22	90-06**L**	90-06		89-31	90-01	89-17**L**	89-17	

Volume of sales Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	89Sep	TOTAL
1	164,927**H**	61,306	2,162	447	84	55	48	24	1**L**				229,054
2	53,184	244,610	4,179	513	1,324	199	151	50		2**L**			304,212
3	15,876	191,794	1,648	1,776	636	522	274		5				212,531
4	22,431	195,268	4,266	1,263	360	489	152		2	5**H**	5**H**		224,241
5	26,298	287,810**H**	4,503	1,502	81	94	12		15		1**L**		320,316**H**
8	23,309	243,536	6,256	1,912**H**	731	677**H**	436	2**L**			1		276,860
9	8,381	172,631	602	48	72	47	42	4					181,827
10	8,798	140,522	2,413	221	142	292	202	11	1				152,602
11	9,728	200,640	904	316	514	252	329						212,683
12	8,718	204,155	1,325	106	238	621	416		13				215,592
15	12,535	171,472	2,860	579	462	36							187,944
16	5,964**L**	167,227	2,522	1,010	276	264	159		6				177,428
17	15,195	88,919	842	215	13	446	409	86**H**					106,125
18	8,013	145,436	1,703	312	298	657	738**H**		165				157,322
19	8,337	85,743	522	541	143	204	80						95,570
22		83,820	2,119	750	381	94	102	2	2			2**H**	87,272
23		75,034	1,085	387	737	246	33	14	15				77,551
24		12,214	338	242	43	1**L**	2**L**						12,840
25	**HOLIDAY**												
26		6,953**L**	114**L**	5**L**	6**L**	2	7		5				7,092**L**
29		97,969	7,263**H**	1,007	2,768**H**	370	62	2	7	2			109,450
30		108,593	5,332	620	268	169	362	2	240**H**	2			115,588
31		60,128	6,947	1,055	1,357	296	81	2	2	2	2	2	69,874
TOTAL	391,694	3,045,780	59,905	14,827	10,934	6,033	4,097	199	479	13	9	4	3,533,974

Open contracts Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	88Mar	88Jun	88Sep	88Dec	89Mar	89Jun	89Sep	TOTAL
1	94,416**H**	107,570**L**	23,680	8,547**L**	2,504**L**	2,113	853**L**	316	147**L**	14**L**	10**L**		240,170
2	72,614	130,940	22,786	8,720	3,223	2,121	853	311**L**	147	14	10		241,739
3	66,651	141,500	22,623**L**	8,960	3,244	2,381	1,036	311	151	14	10		246,881**H**
4	57,778	147,012	24,443	9,167	3,236	2,185	893	311	151	19**H**	10		245,205
5	51,163	148,686	25,631	9,450	3,286	2,100	881	311	156	19	10		241,693
8	44,994	155,081	26,823	9,526	3,374	1,981**L**	900	313	156	19	11**H**		243,178
9	41,336	157,055	26,948	9,528	3,376	2,012	911	316	156	19	11		241,668
10	37,371	160,420	27,456	9,493	3,374	2,249	1,111	326	157	19	11		241,987
11	33,522	164,305	27,804	9,465	3,368	2,358	1,354	326	157	19	11		242,689
12	31,039	166,640	28,513	9,491	3,342	2,718	1,744	326	168	19	11		244,011
15	26,153	168,775	29,862	9,424	3,635	2,716	1,744	326	168	19	11		242,833
16	22,651	167,995	29,940**H**	9,624	3,787	2,741	1,745	326	167	19	11		239,006
17	15,434	174,501	29,683	9,546	3,795	3,176	2,072	412**H**	167	19	11		238,816
18	11,418	177,152	29,120	9,544	3,824	3,733	2,641	412	331	19	11		238,205
19	7,128	179,447	29,226	9,576	3,820	3,775	2,672	412	331	19	11		236,417
22	6,864	185,418**H**	29,785	9,846**H**	4,137	3,787	2,772	412	331	19	11		243,382
23	6,864	181,496	29,203	9,800	4,251	3,976**H**	2,777	400	316	19	11		239,113
24	6,864	177,047	29,297	9,655	4,252	3,975	2,777	400	316	19	11		234,613
25	**HOLIDAY**												
26	6,864	176,447	29,287	9,656	4,247	3,973	2,778	400	321	19	11		234,003
29	6,352**L**	180,235	28,641	9,517	5,569	3,845	2,778	400	326	19	11		237,693
30		178,230	29,093	9,524	5,477	3,805	2,772	400	357	19	11		229,688
31		177,113	29,532	9,416	5,835**H**	3,781	2,821**H**	400	358**H**	19	11		229,286**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Options on Treasury Bond futures **Chicago Board of Trade**
Basic trading unit	One $100,000 face value CBOT U.S. Treasury bond futures contract of a specified contract month
Description	At any time prior to expiration, the buyer of one T-bond futures option may exercise his option to assume a position in one T-bond futures contract (long if the option is a call and short if the option is a put) of a specified contract month at a strike price set when the option was bought. Upon exercise, the seller of one T-bond futures option assumes an opposite position in one T-bond futures contract (short if the option is a call and long if the option is a put) of a specified contract month at a strike price set when the option was sold.
Strike price	Trading shall be conducted with strike prices in integral multiples of two points ($2,000) per T-bond futures contract.
Premium payment	Premiums must be paid in full by the clearing member of the Clearing Corporation and by each option customer to his commission merchant when the option is bought, or within a reasonable time period thereafter.
Price quotation	Multiples of 1/64 of a $100,000 T-bond futures contract, or $15.625 rounded upward to the nearest penny
Daily price limit	Premiums cannot fluctuate more than three points above or below the prior day's settlement; limits do not apply during the option's expiration month
Exercise	The buyer of a T-bond futures option may exercise the option on any business day prior to expiration by giving notice to the Clearing Corporation by 8:00 p.m. The Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Clearing Corporation will establish a futures position with the buyer (long if the option is a call and short if the option is a put).
Last trading day	Options cease trading in the month prior to the delivery month of the underlying T-bond futures contract. Options stop trading at 12:00 noon on the last Friday preceding, by at least five business days, the first notice day for the corresponding T-bond futures contract.
Expiration	Unexercised options expire at 10 a.m. on the first Saturday following the last trading day. After the close of trading on the last day of trading, each open long option for which the exercise price is at least two points greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbols	CG calls PG puts

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 62.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				23-00N
3				22-60N
6				22-56N
7				24-10N
8				22-24N
9				21-38N
10				21-08N
13				19-52N
14				20-34N
15				21-20N
16				21-22N
17				21-46N
20				21-36N
21				21-56N
22				21-20N
23				21-42N
24				21-41N
27				22-40N
28				23-22N
29				22-58N
30				22-52N
31				23-10N

86Mar Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				15-00N
3				14-60N
6				14-56N
7				16-10N
8				14-24N
9				13-38N
10				13-08N
13				11-52N
14				12-34N
15				13-20N
16				13-22N
17				13-46N
20				13-36N
21				13-56N
22				13-20N
23				13-42N
24				13-41N
27				14-40N
28				15-22N
29				14-58N
30				14-52N
31				15-10N

86Mar Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				13-00N
3				12-60N
6				12-56N
7	13-36	14-10H	13-36L	14-10
8				12-24N
9				11-38N
10				11-08N
13				9-52N
14				10-34N
15				11-20N
16				11-22N
17				11-46N
20				11-36N
21				11-56N
22				11-20N
23				11-42N
24				11-41N
27				12-40N
28				13-22N
29				12-58N
30				12-52N
31				13-10N

86Mar Strike 74.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				11-00N
3				10-60N
6	11-00	11-00	10-56	10-56
7	11-41	12-10H	11-41	12-10
8				10-24N
9				9-38N
10				9-08N
13	8-25	8-25	7-52L	7-52
14				8-34N
15				9-20N
16				9-22N
17				9-46N
20	8-55	9-36	8-55	9-36
21				9-56N
22				9-20N
23				9-42N
24				9-41N
27				10-40N
28				11-22N
29				10-58N
30				10-52N
31	10-55	11-10	10-55	11-10

86Mar Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	8-51	9-	8-51	9-00
3				8-60N
6	9-02	9-02	8-56	8-56
7	9-37	10-10H	9-31	10-10
8	9-63	9-63	8-24	8-24
9	7-51	7-51	7-20	7-38
10	7-33	7-49	7-08	7-08
13	6-20	6-20	5-52L	5-52
14				6-34N
15				7-20N
16				7-22N
17	8-01	8-01	7-44	7-46
20	6-55	7-36	6-54	7-36
21				7-56N
22	7-30	7-30	7-20	7-20
23				7-42N
24				7-41N
27	8-12	8-40	8-12	8-40
28	9-03	9-22	9-03	9-22
29	9-21	9-21	8-58	8-58
30				8-52N
31	9-16	9-29	9-10	9-10

86Mar Strike 78.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	6-60		7-15	6-53	7-00	
3	6-48		7-12	6-48	6-60	
6	6-60		7-02	6-56	6-56	
7	7-30	7-31	8-10H	7-23	8-10	
8	7-63		8-09	6-24	6-24	
9	5-38		5-38	5-03	5-38	
10	5-40		5-44	5-10	5-10	
13	4-25	4-35	4-35	3-63L	3-63	
14	4-42		4-42	4-27	4-40	
15	4-54		5-25	4-54	5-22	
16	5-50		5-50	4-56	5-20	5-22
17	5-56		6-00	5-45	5-46	
20	4-57		5-36	4-57	5-36	
21	5-56		6-00	5-56	5-56	
22	6-04		6-04	5-21	5-21	
23					5-42N	
24	5-26		5-42	5-26	5-42	
27	6-11		6-40	6-08	6-40	
28	6-55		7-22	6-49	7-22	
29	7-21		7-21	6-58	6-58	
30					6-52N	
31	7-24		7-24	7-05	7-10	

86Mar Strike 80.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5-05		5-28	4-55	5-04	
3	5-00		5-18	4-61	5-00	
6	5-06		5-11	4-56	4-57	4-56
7	5-23		6-10	5-20	6-10	
8	6-20		6-22H	4-29	4-30	
9	4-00	3-57	4-00	3-24	3-50	
10	3-34		3-62	3-23	3-24	
13	2-47		2-54	2-25L	2-25	
14	2-56		3-00	2-41	2-58	
15	3-02		3-40	2-61	3-34	
16	3-47		3-47	3-06	3-35	
17	4-01		4-10	3-53	3-57	
20	3-07		3-43	3-05	3-43	
21	4-00		4-05	3-57	3-63	
22	4-08		4-08	3-30	3-30	
23	3-38		3-50	3-22	3-48	
24	3-35		3-47	3-35	3-43	
27	4-13		4-41	4-10	4-41	
28	4-59		5-27	4-55	5-22	
29	5-24		5-35	4-58	4-58	
30	4-51		5-04	4-51	4-53	
31	4-53		5-33	4-52	5-12	

86Mar Strike 82.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	3-20		3-39	3-04	3-20	
3	3-03	3-05	3-31	3-02	3-15	
6	3-03		3-26	3-03	3-14	
7	3-32		4-21	3-32	4-19	4-21
8	4-31		4-31H	2-42	2-40	
9	2-22		2-25	1-53	2-13	
10	2-07		2-20	1-53	1-55	
13	1-25	1-29	1-30	1-08L	1-09	1-12
14	1-30	1-35	1-40	1-19	1-34	1-35
15	1-42		2-06	1-30	1-59	1-60
16	2-11	2-21	2-21	1-38	1-62	
17	2-12	2-15	2-35	2-08	2-19	2-17
20	1-32		2-01	1-32	1-63	2-01
21	2-28	2-31	2-36	2-08	2-19	
22	2-30		2-30	1-54	1-54	
23	2-00		2-06	1-45	2-04	
24	1-55		2-00	1-52	1-63	
27	2-25		2-53	2-20	2-52	2-53
28	3-04		3-32	2-58	3-27	
29	3-25		3-40	3-00	3-03	
30	3-10		3-17	2-58	3-00	
31	2-58		3-40	2-58	3-16	3-18

86Mar Strike 84.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	1-52		2-05	1-45	1-48	1-50
3	1-40	1-45	1-61	1-40	1-49	1-48
6	1-44		1-57	1-43	1-46	1-43
7	2-02		2-39	1-61	2-34	2-37
8	2-34	2-31	2-49H	1-20	1-28	1-26
9	1-12	1-10	1-14	0-53	1-03	1-02
10	0-60	1-00	1-08	0-52	0-52	0-54
13	0-34	0-37	0-39	0-29L	0-29	0-30
14	0-41	0-42	0-43	0-33	0-41	0-40
15	0-45	0-47	0-61	0-38	0-56	0-55
16	1-04	0-61	1-04	0-42	0-55	0-57
17	0-62	1-03	1-14	0-62	1-04	1-03
20	0-43	0-38	0-61	0-38	0-57	0-60
21	1-01	1-10	1-14	0-61	1-05	1-04
22	1-18	1-13	1-18	0-46	0-47	0-49
23	0-54	0-55	0-58	0-42	0-54	0-56
24	0-45		0-54	0-44	0-49	0-50
27	1-00	1-03	1-18	0-60	1-18	1-16
28	1-34	1-20	1-52	1-20	1-48	1-50
29	1-47		1-60	1-25	1-31	1-29
30	1-34	1-37	1-42	1-22	1-25	1-24
31	1-19		1-59	1-18	1-34	1-36

H = high · L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 86.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-58	0-56	1-02	0-50	0-53	0-52
3	0-49	0-46	0-60	0-46	0-50	0-52
6	0-48		0-55	0-47	0-47	
7	0-60	1-00	1-20	0-59	1-17	1-20
8	1-15	1-13	1-28**H**	0-36	0-38	0-36
9	0-28	0-30	0-30	0-20	0-27	0-26
10	0-24		0-29	0-19	0-20	
13	0-14	0-11	0-16	0-11**L**	0-11	0-12
14	0-15	0-16	0-16	0-12	0-14	
15	0-17	0-16	0-23	0-14	0-20	
16	0-23	0-26	0-26	0-14	0-19	0-20
17	0-22	0-24	0-30	0-22	0-27	0-26
20	0-16	0-13	0-22	0-13	0-21	
21	0-24	0-26	0-30	0-22	0-24	0-25
22	0-28	0-31	0-31	0-14	0-14	0-15
23	0-17	0-16	0-19	0-12	0-18	0-19
24	0-14	0-15	0-17	0-13	0-15	
27	0-19	0-20	0-26	0-18	0-26	
28	0-35	0-32	0-43	0-27	0-41	0-42
29	0-42	0-41	0-49	0-31	0-33	0-32
30	0-37	0-35	0-38	0-28	0-30	0-29
31	0-30	0-28	0-43	0-28	0-33	0-35

86Mar Strike 88.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-23		0-27	0-20	0-22	0-21
3	0-20		0-24	0-19	0-19	
6	0-18	0-17	0-21	0-17	0-17	0-18
7	0-23	0-25	0-36	0-22	0-35	
8	0-30	0-35	0-39**H**	0-14	0-14	
9	0-10	0-11	0-11	0-07	0-09	
10	0-09		0-09	0-07	0-07	
13	0-05	0-04	0-05	0-03**L**	0-03	
14	0-05	0-06	0-06	0-04	0-04	
15	0-05		0-08	0-04	0-06	
16	0-08	0-07	0-08	0-05	0-06	
17	0-08	0-07	0-10	0-07	0-09	0-08
20	0-05	0-04	0-06	0-04	0-06	0-05
21	0-08		0-09	0-06	0-08	
22	0-10	0-09	0-10	0-04	0-04	0-05
23	0-05		0-06	0-04	0-05	0-06
24	0-04		0-05	0-03	0-03	
27	0-05		0-06	0-05	0-06	
28	0-08	0-07	0-12	0-06	0-11	0-12
29	0-12	0-11	0-14	0-08	0-09	
30	0-10		0-10	0-08	0-08	
31	0-08		0-12	0-07	0-08	0-09

86Mar Strike 90.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-10		0-10	0-08	0-08	
3	0-07		0-08	0-07	0-07	
6	0-07		0-07	0-06	0-07	0-06
7	0-07		0-12	0-07	0-12	
8	0-12		0-14**H**	0-05	0-05	
9	0-02	0-03	0-03	0-02	0-03	
10	0-03		0-03	0-02	0-02	
13	0-02		0-02	0-01**L**	0-01	
14	0-02		0-02	0-02	0-02	
15	0-02		0-02	0-01	0-02	
16	0-02		0-02	0-02	0-02	
17	0-03		0-03	0-02	0-02	
20	0-02		0-02	0-02	0-02	
21	0-02		0-02	0-02	0-02	
22	0-02		0-02	0-02	0-02	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
27	0-01		0-02	0-01	0-01	
28	0-01		0-02	0-01	0-02	0-01
29	0-02		0-03	0-01	0-01	
30	0-02		0-02	0-01	0-01	
31	0-01		0-02	0-01	0-01	

86Mar Strike 92.00

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2						
3						
6						
7						
8	0-05		0-05**H**	0-01**L**	0-02	
9	0-01		0-01	0-01	0-01	
10					0-01**N**	
13					0-01**N**	
14					0-01**N**	
15					0-01**N**	
16					0-01**N**	
17					0-01**N**	
20					0-01**N**	
21					0-01**N**	
22					0-01**N**	
23					0-01**N**	
24					0-01**N**	
27					0-01**N**	
28					0-01**N**	
29					0-01**N**	
30					0-01**N**	
31					0-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Jan	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	**HOLIDAY**													
2					391H	21	1,671	1,121	9,085	4,456	3,812	2,343H		22,900
3					5	65	496	90L	9,593	5,072	1,777	220		17,318
6				7	100	379	1,663	501	6,406	3,207L	1,874	229		14,366
7			16H	2	60	75	1,037	3,024	13,205	11,863	4,492	845		34,619
8					9	939H	3,546	1,368	17,384H	21,539H	11,907H	2,081	307H	59,080H
9					105	251	7,301H	3,597	15,833	18,098	6,303	1,025	70L	52,583
10					129	424	2,233	2,879	5,815	8,134	1,832	497		21,943
13				1L	2	102	1 297	8,226H	14,149	10,156	3,031	637		37,601
14						126	413	5,046	6,618	4,126	474L	206		17,009
15						69	286	5,281	10,351	10,391	689	67		27,134
16						33	158	2,794	6,234	5,690	673	89		15,671
17						95	786	1,452	8,860	13,021	4,161	267		28,642
20				14H	331	2	53	2,257	4,798	5.406	866	109		13,836
21					11	20	24L	1,382	14,255	14,900	718	165		31,475
22					104	121	3,843	1,940	9,689	12,164	2,101	159		30,121
23							32	2,661	7,433	7,447	1,579	56		19,208
24						1L	302	617	4,552	5,848	1,218	587		13,125L
27					6	26	187	1,490	15,619	11,705	1,052	217		30,302
28					45	42	62	990	5,858	13,073	1,813	18L		21,901
29					1L	11	76	397	2,512L	15,334	7,884	144		26,359
30							221	263	2,982	10,515	5,529	82		19,592
31				4	150	5	308	2,494	2,812	13,459	6,565	236		26,033
TOTAL			16	28	1,449	2,807	25,995	49,870	194,043	225,604	70,350	10,279	377	580,818

Call open contracts Reported in contracts—Future 86Mar

Jan	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	**HOLIDAY**													
2		70H	16L	774H	3,210H	10,593H	21,601H	23,295	19,897L	20,896L	10,661	3,880L		114,893L
3		70	16	774	3,209	10,584	21,300	23,235	21,061	21,626	10,710	3,906		116,491
6		70	16	774	3,108	10,043	21,179	23,049	22,388	21,469	10,888	3,979		116,963
7			32H	717L	2,858	8,519	20,338	22,119	21,568	24,356	11,135	4,410		116,052
8				717	2,853	8,034	20,161	21,403	22,922	27,772	11,924	4,798	219H	120,803
9				717	2,854	7,999	20,996	21,823	25,216	28,430	11,813	4,814	219	124,881
10				717	2,824	8,262	19,242	23,330	25,394	28,945	11,125	4,845	219	124,903
13				717	2,823	8,092	19,082	26,746H	27,227	26,103	10,398L	4,852	219	126,259
14				717	2,823	8,091	19,370	26,390	29,835	23,878	10,461	4,798	219	126,582
15				717	2,823	8,024	19,091	26,296	30,653	29,691	10,412	4,737	219	132,663
16				717	2,823	8,013	18,946	25,838	30,997	30,210	10,865	4,743	219	133,371
17				717	2,823	8,001	19,056	26,333	34,136	28,038	13,433	4,723	219	137,479
20				717	2,611	7,996	18,919	26,420	35,319H	29,167	13,606	4,812	219	139,786
21				717	2,600	7,976	18,913	25,123	35,083	31,033	13,696	4,758	219	140,118
22				717	2,600	8,030	18,881	24,391	33,840	30,382	13,527	4,608	219	137,195
23				717	2,579	7,930	18,856	22,741	32,916	31,147	14,029	4,609	219	135,743
24				717	2,480	7,756	18,945	22,802	32,914	32,955	14,656	4,829	219	138,275
27				717	2,369	7,136	18,813	22,858	31,027	37,997	15,055	4,926	219	141,117H
28				717	1,349	4,866	18,786	21,597	29,799	35,198	15,446	4,907	219	132,884
29				717	1,324L	4,822	18,760	21,261	28,700	36,338	14,896	4,891	219	131,928
30				717	1,325	4,819	18,494L	21,237	28,451	40,548	17,279	4,885	219	137,974
31				717	1,325	4,753L	18,495	20,858L	26,648	41,322H	19,041H	5,053H	219	138,431

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				13-62N
3				13-54N
6				13-54N
7				15-06N
8				13-12N
9				12-32N
10				12-00N
13				10-44N
14				11-24N
15				12-08N
16				12-08N
17				12-34N
20				12-22N
21				12-47N
22				12-11N
23				12-34N
24				12-31N
27				13-32N
28				14-16N
29				13-52N
30				13-46N
31				14-10N

86Jun Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				11-62N
3				11-54N
6				11-54N
7				13-06N
8				11-12N
9				10-32N
10				10-00N
13				8-46N
14				9-24N
15				10-08N
16				10-08N
17				10-34N
20				10-22N
21				10-47N
22				10-11N
23				10-34N
24				10-32N
27				11-32N
28				12-16N
29				11-52N
30				11-46N
31				12-10N

86Jun Strike 74.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				10-00N
3				9-55N
6				9-54N
7				11-06N
8				9-12N
9	8-18	8-33	8-18L	8-33
10				8-08N
13				6-57N
14				7-35N
15				8-14N
16				8-10N
17				8-37N
20				8-28N
21				8-50N
22				8-14N
23	8-20	8-36H	8-20	8-36
24				8-35N
27				9-34N
28				10-17N
29				9-54N
30				9-47N
31				10-10N

86Jun Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				8-02N
3	8-09	8-09	7-57	7-57
6	7-62	8-00	7-56	7-56
7	8-32	9-07H	8-32	9-07
8	7-43	7-51	7-14	7-14
9	6-44	6-44	6-08	6-38
10				6-20N
13				5-17N
14				5-50N
15	6-11	6-29	6-11	6-29
16				6-25N
17				6-53N
20	6-00	6-38	6-00L	6-38
21	6-50	6-57	6-50	6-57
22				6-27N
23	6-34	6-47	6-34	6-47
24				6-38N
27	7-22	7-36	7-22	7-36
28				8-19N
29				7-57N
30				7-51N
31				8-10N

86Jun Strike 78.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2	6-01		6-17	6-01	6-11
3	6-11		6-16	6-03	6-03
6	6-07		6-07	6-00	6-02
7	6-36		7-09H	6-30	7-09
8	6-40		6-40	5-30	5-30
9	5-03		5-03	4-33	4-62
10	5-00		5-04	4-50	4-50
13	4-11		4-11	3-50L	3-54
14	4-15		4-20	4-04	4-14
15	4-48		4-52	4-48	4-52
16	4-51		4-51	4-48	4-48
17	5-10		5-11	5-08	5-11
20	4-19		4-60	4-19	4-60
21	5-08		5-15	5-08	5-13
22	5-05		5-05	4-48	4-48
23	4-58		5-04	4-46	5-04
24	4-48		4-60	4-48	4-60
27	5-17		5-50	5-17	5-50
28	6-01		6-27	5-61	6-27
29	6-23		6-28	6-02	6-02
30	6-15	6-16	6-16	5-60	5-62
31	6-32		6-42	6-20	6-20

86Jun Strike 80.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	4-28	4-48	4-28	4-34
3	4-22	4-35	4-22	4-28
6	4-33	4-33	4-25	4-25
7	4-45	5-22	4-45	5-22
8	5-19	5-26H	3-59	3-59
9	3-34	3-37	3-15	3-34
10	3-29	3-36	3-13	3-25
13	2-55	2-59	2-45L	2-45
14	2-55	3-00	2-53	2-58
15	3-06	3-29	2-62	3-29
16	3-20	3-26	3-10	3-24
17	3-44	3-51	3-36	3-46
20	3-03	3-33	3-00	3-33
21	3-37	3-48	3-37	3-48
22	4-01	4-01	3-21	3-25
23	3-19	3-35	3-19	3-35
24	3-30	3-30	3-17	3-29
27	4-10	4-15	4-10	4-15
28	4-46	4-46	4-46	4-46
29	4-48	4-51	4-26	4-26
30	4-22	4-35	4-21	4-25
31	4-17	4-47	4-17	4-43

86Jun Strike 82.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	3-01		3-20	2-62	3-07	
3	3-05		3-10	3-00	3-02	
6	3-04		3-10	3-00	3-01	
7	3-18		3-50	3-18	3-49	
8	3-46		3-58H	2-40	2-40	
9	2-20	2-22	2-22	2-06	2-21	
10	2-11		2-26	2-10	2-11	
13	1-50		1-60	1-46L	1-47	
14	2-02		2-02	1-47	1-58	
15	2-04		2-25	1-55	2-21	
16	2-30		2-30	2-00	2-19	
17	2-27		2-42	2-25	2-32	
20	2-01		2-22	2-00	2-22	
21	2-34		2-41	2-25	2-33	
22	2-49		2-4[illegible]	2-10	2-13	
23	2-20		2-22	2-08	2-22	
24	2-10	2-11	2-20	2-07	2-17	
27	2-30		2-50	2-30	2-50	
28	3-05	3-09	3-17	2-53	3-15	3-17
29	3-16		3-29	3-05	3-05	
30	3-01		3-09	2-59	3-00	
31	2-62		3-32	2-61	3-10	

86Jun Strike 84.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2-08		2-14	1-60	2-01	
3	1-56		2-06	1-56	1-60	
6	1-57		2-02	1-57	1-61	
7	2-15		2-35	2-10	2-34	2-35
8	2-35		2-40H	1-38	1-45	
9	1-21	1-27	1-32	1-13	1-28	
10	1-27		1-33	1-18	1-25	
13	1-06		1-13	1-00L	1-02	1-03
14	1-15		1-15	1-06	1-11	1-09
15	1-19		1-30	1-09	1-27	1-29
16	1-38		1-38	1-15	1-25	
17	1-30		1-46	1-30	1-38	
20	1-15		1-30	1-12	1-30	
21	1-43		1-43	1-30	1-36	1-37
22	1-47		1-47	1-20	1-23	1-24
23	1-28	1-30	1-30	1-18	1-29	
24	1-16		1-26	1-16	1-24	1-25
27	1-37		1-46	1-32	1-44	1-46
28	1-63		2-07	1-49	2-06	2-07
29	2-04	2-05	2-16	1-57	1-58	
30	2-06		2-06	1-52	1-54	
31	1-52		2-16	1-52	2-01	2-03

86Jun Strike 86.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	1-19		1-22	1-11	1-12	1-11
3	1-07		1-15	1-06	1-09	
6	1-08	1-09	1-14	1-08	1-09	
7	1-22	1-24	1-35	1-18	1-35	
8	1-37		1-41H	0-61	1-00	
9	0-47	0-52	0-57	0-44	0-54	
10	0-52		0-57	0-48	0-53	
13	0-45		0-46	0-36L	0-37	
14	0-45	0-48	0-48	0-41	0-43	0-44
15	0-48		0-58	0-43	0-55	0-54
16	1-00		1-00	0-47	0-53	
17	0-57		1-03	0-57	0-62	1-00
20	0-47		0-57	0-44	0-57	
21	1-00		1-01	0-56	0-60	0-61
22	1-04	1-07	1-07	0-49	0-50	0-49
23	0-51		0-55	0-47	0-54	
24	0-49		0-52	0-46	0-50	
27	0-60		1-01	0-55	1-00	
28	1-14		1-19	1-03	1-16	1-19
29	1-15	1-16	1-26	1-08	1-08	
30	1-14	1-12	1-14	1-04	1-06	
31	1-06	1-07	1-22	1-06	1-15	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 88.00						86Jun Strike 90.00						86Jun Strike 92.00			
Jan	Open		High	Low	Close		Open		High	Low	Close		Open	High	Low	Close
1	HOLIDAY						HOLIDAY						HOLIDAY			
2	0-48		0-50	0-43	0-43		0-28		0-28	0-24	0-24					
3	0-40		0-45	0-40	0-43		0-22		0-24	0-22	0-23					
6	0-41		0-44	0-41	0-42		0-22		0-23	0-22	0-22					
7	0-50		0-58	0-47	0-58		0-27		0-31	0-25	0-31					
8	0-58		0-62H	0-35	0-35		0-32		0-33H	0-18	0-18					
9	0-30		0-31	0-26	0-31		0-13		0-17	0-13L	0-17					
10	0-31		0-32	0-28	0-28	0-30	0-15		0-19	0-15	0-18	0-19				
13	0-21		0-26	0-21L	0-22		0-13		0-15	0-13	0-14					
14	0-26		0-27	0-24	0-25		0-16		0-16	0-13	0-14					
15	0-26		0-33	0-24	0-32		0-14		0-17	0-13	0-17					
16	0-36		0-36	0-26	0-30		0-19		0-19	0-15	0-16					
17	0-33	0-34	0-38	0-33	0-37		0-19		0-22	0-19	0-21					
20	0-28		0-30	0-27	0-30		0-17		0-17	0-14	0-17		0-08	0-08	0-08	0-08
21	0-38		0-38	0-32	0-34		0-21		0-21	0-19	0-19		0-10	0-10	0-10	0-10
22	0-42		0-42	0-30	0-30		0-21		0-21	0-17	0-17		0-10	0-10	0-06	0-08
23	0-31		0-31	0-26	0-30		0-18		0-18	0-15	0-16					0-08N
24	0-26		0-29	0-25	0-29	0-28	0-15		0-15	0 14	0-15		0-06	0-06	0-07L	0-07
27	0-32		0-36	0-31	0-36		0-17		0-19	0-16	0-19					0-09N
28	0-40	0-43	0-46	0-36	0-45	0-46	0-21		0-24	0-20	0-24		0-11	0-12	0-11	0-12
29	0-46		0-50	0-41	0-42		0-23		0-27	0-21	0-22		0-13	0-14H	0-11	0-11
30	0-43	0-44	0-44	0-38	0-39		0-24		0-24	0-21	0-21		0-10	0-12	0-10	0-11
31	0-39		0-51	0-39	0-44		0-21		0-27	0-21	0-23		0-12	0-14	0-12	0-12

Call volume of sales Reported in contracts—Future 86Jun

Jan	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY												
2					25	204	47	264	2,333	114L	464		3,451
3				3	52	24	45L	348	282L	975	65L		1,794L
6				62	589	356	80	300	1,153	273	237		3,050
7				50	278	579	2,087	1,883	1,724	707	388		7,696
8				4	335	1,419	354	3,460	3,384	796	661		10,413
9				84H	567	540	2,584H	6,042H	2,565	1,068	359		13,809H
10			3L	16	212	543	889	1,641	6,566H	1,341	2,268H		13,479
13					485	1,687	2,545	3,338	2,798	422	327		11,602
14					521	476	1,864	2,461	1,663	2,044	869		9,898
15				1L	3	545	181	1,574	1,042	370	328		4,044
16					2L	215	469	1,565	503	533	440		3,727
17					609	2,713H	1,315	1,354	886	523	211		7,611
20				1	224	213	623	556	2,036	1,620	317	200	5,790
21				11	12	396	83	250L	537	821	1,093	10	3,213
22					1,196	116	1,786	2,315	4,327	1,423	849	1L	12,013
23			38H	38	22	231	1,378	4,176	772	444	853		7,952
24					17	127	518	1,926	883	526	112	203H	4,312
27					2	2L	280	1,214	1,679	1,220	475		4,872
28				1	26		913	2,582	5,931	820	1,124	27	11,424
29					9	483	881	3,707	3,379	2,329H	1,049	167	12,004
30					982	5	824	5,338	3,834	768	152	22	11,925
31					1,431H	936	661	3,472	2,220	1,009	321	141	10,191
TOTAL			41	271	7,599	11,810	20,407	49,766	50,497	20,146	12,962	771	174,270

Call open contracts Reported in contracts—Future 86Jun

Jan	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY												
2			255H	1,636H	9,220	11,299H	5,626	7,063	9,277L	3,844L	4,702L		52,922L
3			255	1,636	9,168	11,281	5,622L	6,371	9,440	4,569	4,734		53,076
6			255	1,601	8,820	11,181	5,622	6,153L	10,154	4,583	4,856		53,225
7			255	1,551	9,031	10,696	5,997	7,233	11,354	4,685	5,048		55,850
8			255	1,490	8,959	9,924	5,868	7,951	13,627	4,997	5,289		58,360
9			255	1,489	8,822	9,825	8,139	9,858	13,754	5,060	5,365		62,567
10			255	1,473	8,853	9,777	8,766	10,371	14,934	6,131	7,348		67,908
13			255	1,473	9,301H	9,210	9,807	12,020	16,802	6,174	7,510		72,552
14			255	1,473	8,827	9,225	10,292	12,358	17,326	6,262	8,056		74,074
15			255	1,473	8,825	8,811	10,363	13,157	17,656	6,488	8,079		75,107
16			255	1,473	8,827	8,590	10,652	13,395	17,560	6,408	8,178		75,338
17			255	1,472	8,443	7,643	11,288	13,963	17,738	6,607	8,234		75,643
20			255	1,472	8,241	7,651	11,865	13,991	17,670	7,861	8,532	200L	77,738
21			255	1,472	8,241	7,239	11,964	13,931	17,372	8,136	8,740	210	77,560
22			255	1,472	7,541	7,236	13,002	14,972	19,297	8,575	8,729	211	81,290
23			225L	1,465	7,551	7,250	13,408	17,429	19,413	8,540	8,953	211	84,445
24			225	1,465	7,566	7,326	13,636	18,273	19,476	8,710	9,052H	412	86,143
27			225	1,465	7,564	7,326	13,698	18,712	20,015	9,691	8,790	412	87,898
28			225	1,464L	7,566	7,326	13,758	18,998	22,922	9,668	8,812	439	91,178
29			225	1,464	7,559	7,011	13,715	20,578H	23,164	9,857H	8,801	404	92,778
30			225	1,464	7,109	6,897	13,550	19,946	24,790	9,449	8,819	407	92,656
31			225	1,464	6,609L	6,441L	13,796H	20,276	25,339H	9,849	9,008	450H	93,457H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7-21N
3				7-14N
6	7-12	7-15	7-12L	7-15
7				8-09N
8				6-40N
9				6-06N
10				5-50N
13				4-59N
14				5-23N
15				6-02N
16				5-60N
17				6-15N
20				6-04N
21				6-18N
22				5-58N
23				6-11N
24				6-06N
27				6-57N
28				7-32N
29	7-35	7-35H	7-16	7-16
30				7-03N
31				7-26N

86Sep Strike 78.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2					5-46N
3					5-38N
6					5-38N
7					6-30N
8					5-08N
9					4-39N
10					4-30N
13	3-57		3-57	3-45L	3-45
14					4-07N
15					4-42N
16					4-37N
17					4-52N
20					4-42N
21					4-57N
22					4-31N
23					4-45N
24					4-42N
27	5-02		5-20	5-02	5-20
28					5-55N
29	5-59	5-60	5-60	5-43	5-43
30					5-32N
31	5-50		6-05H	5-48	5-48

86Sep Strike 80.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4-23N
3	4-12	4-16	4-12	4-15
6	4-10	4-19	4-10	4-13
7	4-48	4-62H	4-48	4-62
8	4-50	4-50	3-53	3-53
9	3-20	3-27	3-17	3-27
10	3-22	3-22	3-14	3-18
13	2-54	2-57	2-44L	2-44
14	3-01	3-01	2-58	3-00
15	3-07	3-30	3-00	3-30
16	3-40	3-40	3-10	3-25
17	3-38	3-42	3-38	3-42
20	3-05	3-33	3-05	3-33
21	3-37	3-44	3-37	3-44
22	3-32	3-32	3-22	3-22
23	3-20	3-35	3-18	3-33
24	3-36	3-36	3-23	3-30
27	3-62	3-63	3-62	3-63
28	4-17	4-28	4-16	4-28
29	4-30	4-37	4-20	4-20
30	4-20	4-20	4-11	4-11
31	4-33	4-35	4-22	4-24

86Sep Strike 82.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2	3-14		3-17	3-10	3-10
3	3-01		3-09	3-01	3-04
6	3-00		3-12	3-00	3-04
7					3-45N
8	3-51		3-51H	2-45	2-49
9	2-22	2-27	2-28	2-15	2-28
10	2-30		2-30	2-18	2-18
13	2-03		2-08	1-57L	1-57
14	2-08		2-13	2-02	2-09
15	2-19		2-32	2-19	2-32
16	2-34		2-36	2-15	2-27
17	2-41		2-47	2-41	2-43
20	2-22		2-36	2-22	2-36
21	2-40		2-44	2-40	2-44
22	2-30		2-36	2-27	2-27
23	2-34		2-34	2-28	2-34
24	2-22		2-32	2-22	2-29
27	2-53		2-53	2-49	2-53
28					3-17N
29	3-17		3-27	3-07	3-07
30	3-00		3-00	3-00	3-00
31	3-15		3-15	3-15	3-15

86Sep Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	2-17	2-19	2-12	2-12
3	2-12	2-16	2-06	2-08
6	2-02	2-15	2-02	2-08
7	2-19	2-42H	2-19	2-42
8	2-33	2-38	1-60	1-60
9	1-44	1-45	1-34	1-44
10	1-38	1-48	1-28	1-37
13	1-32	1-32	1-20L	1-20
14	1-35	1-35	1-28	1-32
15	1-46	1-50	1-36	1-50
16	1-49	1-49	1-35	1-43
17	1-59	1-63	1-54	1-60
20	1-40	1-52	1-35	1-52
21	1-57	1-61	1-54	1-58
22	1-60	1-60	1-42	1-42
23	1-42	1-48	1-39	1-48
24	1-41	1-46	1-41	1-45
27	1-56	2-02	1-54	1-63
28	2-10	2-24	2-10	2-23
29	2-23	2-26	2-11	2-11
30	2-10	2-12	2-10	2-10
31	2-09	2-27	2-09	2-17

86Sep Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-33	1-35	1-29	1-29
3	1-31	1-36	1-25	1-27
6	1-30	1-34	1-26	1-26
7	1-44	1-54H	1-43	1-54
8	1-38	1-52	1-11	1-16
9	1-10	1-10	1-00	1-03
10	1-07	1-09	1-02	1-02
13	0-60	0-61	0-57L	0-57
14	1-02	1-02	0-62	1-00
15	1-01	1-14	0-63	1-10
16	1-15	1-15	1-07	1-08
17	1-16	1-22	1-16	1-21
20	1-07	1-13	1-04	1-13
21	1-20	1-21	1-16	1-20
22	1-26	1-26	1-07	1-07
23	1-10	1-12	1-03	1-12
24	1-10	1-10	1-07	1-08
27	1-18	1-22	1-15	1-21
28	1-33	1-42	1-22	1-38
29	1-36	1-44	1-27	1-30
30	1-33	1-33	1-29	1-29
31	1-36	1-40	1-34	1-34

86Sep Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-63	1-04	0-61	0-61
3	0-58	0-62	0-58	0-58
6	0-60	0-60	0-57	0-57
7	1-04	1-14	1-00	1-14
8	1-15	1-15H	0-51	0-51
9	0-44	0-46	0-43	0-45
10				0-42N
13	0-39	0-42	0-38L	0-38
14	0-41	0-43	0-40	0-42
15				0-49N
16	0-50	0-50	0-49	0-49
17	0-58	0-58	0-57	0-57
20	0-48	0-50	0-46	0-50
21	0-60	0-60	0-54	0-57
22				0-47N
23	0-50	0-50	0-44	0-49
24	0-44	0-46	0-44	0-46
27	0-52	0-58	0-52	0-57
28	0-60	1-06	0-60	1-04
29	1-05	1-08	0-60	0-61
30	1-01	1-01	0-60	0-61
31	0-62	1-05	0-62	1-00

86Sep Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-40	0-40	0-39	0-39
3				0-36N
6	0-39	0-39	0-37	0-37
7	0-47	0-49H	0-47	0-49
8	0-49	0-49	0-32	0-32
9	0-28	0-28	0-28	0-28
10	0-30	0-30	0-27	0-27
13				0-24N
14	0-26	0-26	0-26L	0-26
15				0-30N
16	0-29	0-29	0-29	0-29
17	0-37	0-38	0-36	0-36
20	0-33	0-33	0-29	0-31
21				0-36N
22	0-35	0-35	0-32	0-32
23	0-34	0-34	0-30	0-30
24				0-29N
27	0-33	0-36	0-33	0-36
28				0-42N
29	0-42	0-47	0-40	0-40
30	0-43	0-43	0-39	0-41
31	0-43	0-45	0-42	0-42

86Sep Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14	0-16	0-16	0-16L	0-16
15				0-18N
16				0-18N
17	0-24	0-24	0-21	0-21
20				0-19N
21				0-22N
22				0-20N
23				0-18N
24				0-17N
27				0-21N
28				0-26N
29	0-27	0-27H	0-25	0-25
30				0-26N
31				0-27N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jan	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	**HOLIDAY**									
2				63	217	4	65	38		387
3			54	280	322	11	33			700
6	1**L**		106	436**H**	357	12	11	112**H**		1,035
7			2		33	8	19	40		102
8			1**L**	18	278	41	9	20		367
9			18	10	41	169	32	23		293
10			251	111	416	54		6		838
13			676	108	16	4	56			860
14			15	28	56	123	58	5	40**H**	325
15		1**L**	26	6	15	40				88
16			26	18	52	8	2**L**	10		116
17			1	15	362	56	29	3	1**L**	467
20			300	2**L**	36	26	13	7		384
21			54	2	66	27	84**H**			233
22			201	6	163	157		4		531
23			3	9	240	19	19	5		295
24			14	44	63	3**L**	12			136
27		1	5	3	43	14	12	2**L**	1	81**L**
28			861**H**	5	179	72	18			1,135
29	9**H**	451**H**	424	3	575**H**	214**H**	26	7	2	1,711**H**
30		1	20	120	4**L**	18	2	7		172
31		299	217	75	339	8	55	20		1,013
TOTAL	10	753	3,275	1,362	3,873	1,088	555	309	44	11,269

Call open contracts Reported in contracts—Future 86Sep

Jan	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	**HOLIDAY**									
2	17**H**	131	1,268	901**L**	697**L**	997	274	38**L**		4,323**L**
3	17	131	1,268	1,013	939	1,008	247	38		4,661
6	17	131	1,201	1,235**H**	1,287	1,011	250	148		5,280
7	17	131	1,199	985	1,315	1,013	252	178		5,090
8	17	130**L**	1,199	983	1,549	1,032	259	190		5,359
9	17	130	1,191**L**	983	1,548	889**L**	285	186		5,230
10	17	130	1,248	1,087	1,674	941	278	186		5,561
13	17	130	1,410	1,167	1,674	942	274	186		5,800
14	17	130	1,373	1,180	1,693	997	245	191	40**L**	5,866
15	17	131	1,395	1,185	1,693	1,010	245	191	40	5,907
16	17	131	1,416	1,196	1,704	1,011	244**L**	191	40	5,950
17	17	131	1,415	1,204	1,857	1,013	272	191	41	6,141
20	17	131	1,573	1,204	1,870	1,027	278	198	41	6,339
21	17	131	1,561	1,204	1,869	1,053	282	198	41	6,356
22	17	131	1,492	1,207	1,890	1,206	282	199	41	6,465
23	17	131	1,493	1,214	2,114	1,212	293	200	41	6,715
24	17	131	1,497	1,213	2,169	1,213	295	200	41	6,776
27	17	131	1,497	1,213	2,188	1,223	301	202	42	6,814
28	17	131	1,489	1,216	2,179	1,262	304	202	42	6,842
29	12**L**	580	1,882	1,208	2,210	1,381	328	205	43**H**	7,849
30	12	579	1,794	1,189	2,213	1,385	325	188	43	7,728
31	12	801**H**	2,011**H**	1,203	2,443**H**	1,390**H**	380**H**	206**H**	43	8,489**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Mar Strike 58.00				86Mar Strike 62.00				86Mar Strike 70.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3								23-52N				15-52N
4								24-28N				16-28N
5								23-56N				15-56N
6								23-20N				15-20N
7								22-44N				14-44N
10								23-30N				15-30N
11								24-10N				16-10N
12								24-20N				16-20N
13								24-50N				16-50N
14								26-14N				18-14N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18								26-36N				18-36N
19								26-02N				18-02N
20								26-22N				18-22N
21	31-63	31-63H	31-50L	31-50				27-50N				19-50N
24												
25												
26												
27												
28												

	86Mar Strike 72.00				86Mar Strike 74.00				86Mar Strike 76.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				13-52N				11-52N	9-52	9-52	9-52	9-52
4				14-28N				12-28N	10-30	10-30	10-28	10-28
5				13-56N				11-56N				9-56N
6				13-20N	11-31	11-31	11-20	11-20	9-57	9-57	9-20	9-20
7				12-44N	10-32	10-44	10-32L	10-44	8-29	8-44	8-26L	8-44
10				13-30N				11-30N				9-30N
11				14-10N	12-00	12-10	12-00	12-10				10-10N
12				14-20N				12-20N				10-20N
13				14-50N	12-40	12-50H	12-40	12-50	10-40	10-50H	10-40	10-50
14				16-14N				14-14N				12-14N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				16-36N				14-36N				12-36N
19				16-02N				14-02N				12-02N
20				16-22N				14-22N				12-22N
21				17-50N				15-50N				13-50N
24												
25												
26												
27												
28												

	86Mar Strike 78.00				86Mar Strike 80.00				86Mar Strike 82.00					
Feb	Open	High	Low	Close	Open	High	Low	Close	Open		High	Low	Close	
3	7-36	7-52	7-36	7-52	5-27	5-53	5-27	5-52	3-30	3-28	3-59	3-18	3-55	
4	8-32	8-32	8-28	8-28	6-17	6-37	6-11	6-28	4-23	4-18	4-40	4-14	4-28	
5	8-00	8-00	7-56	7-56	6-25	6-30	5-55	5-56	4-20		4-38	3-58	3-58	
6				7-20N	5-35	5-35	5-20	5-20	3-48		4-00	3-13	3-29	3-31
7	6-10	6-44	6-10L	6-44	4-10	4-44	4-10L	4-44	2-27		2-59	2-20L	2-50	
10	6-50	7-30	6-50	7-30	4-50	5-30	4-50	5-30	2-53		3-33	2-52	3-31	3-33
11	7-49	8-10	7-49	8-10				6-10N	3-57		4-11	3-53	4-11	
12	8-16	8-26	7-60	8-20	6-20	6-28	6-03	6-20	4-19		4-29	4-00	4-17	4-18
13	8-41	8-50	8-35	8-50	6-42	6-53	6-39	6-50	4-35		4-56	4-35	4-50	
14	9-25	10-14	9-23	10-14	7-35	8-14	7-22	8-14	5-35		6-21	5-20	6-14	
17	HOLIDAY				HOLIDAY				HOLIDAY					
18	10-47	10-47	10-09	10-36	8-48	8-48	8-09	8-36	6-32		6-43	6-01	6-36	
19				10-02N	8-19	8-19	8-02	8-02	5-59	5-61	6-58	5-59	6-02	
20	10-13	10-22	10-13	10-22	8-11	8-22	7-48	8-22	6-05		6-22	5-61	6-22	
21	11-00	11-56H	11-00	11-47	9-21	10-05H	9-17	9-50	7-21		8-05H	7-17	7-50	
24														
25														
26														
27														
28														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 84.00

Feb	Open		High	Low	Close	
3	1-42		2-06	1-42	2-03	
4	2-30	2-24	2-54	2-20	2-33	2-35
5	2-32	2-28	2-44	2-03	2-06	
6	2-04		2-11	1-34	1-47	
7	0-60	1-03	1-17	0-56**L**	1-09	
10	1-13		1-43	1-07	1-40	1-43
11	1-60	1-58	2-17	1-57	2-15	2-17
12	1-62		2-34	1-61	2-22	2-25
13	2-48		2-56	2-31	2-54	2-56
14	3-39	3-26	4-20	3-20	4-16	4-10
17	**HOLIDAY**					
18	4-47		4-49	3-54	4-39	4-35
19	3-54	3-53	4-38	3-53	4-01	4-03
20	4-07		4-22	3-50	4-22	
21	5-07	5-13	6-05**H**	5-07	5-50	
24						
25						
26						
27						
28						

86Mar Strike 86.00

Feb	Open		High	Low	Close	
3	0-39	0-37	0-51	0-34	0-48	
4	0-60	1-00	1-17	0-58	1-03	1-04
5	1-04	0-63	1-11	0-45	0-47	0-48
6	0-48	0-46	0-50	0-29	0-37	0-36
7	0-16	0-18	0-21	0-12**L**	0-17	0-18
10	0-18		0-27	0-14	0-27	
11	0-36	0-34	0-44	0-32	0-43	0-44
12	0-38	0-36	0-55	0-31	0-44	0-46
13	0-58	0-61	1-09	0-50	0-63	1-00
14	1-38	1-40	2-23	1-27	2-18	2-13
17	**HOLIDAY**					
18	2-48		2-52	1-58	2-38	2-41
19	1-60	2-00	2-60	1-60	2-00	2-04
20	2-09	2-08	2-22	1-52	2-18	2-22
21	3-03	3-07	4-09**H**	3-03	3-50	
24						
25						
26						
27						
28						

86Mar Strike 88.00

Feb	Open		High	Low	Close	
3	0-10		0-13	0-08	0-12	
4	0-16	0-17	0-26	0-16	0-20	
5	0-18		0-23	0-12	0-13	0-14
6	0-14		0-14	0-06	0-10	0-09
7	0-03	0-04	0-05	0-03	0-04	0-05
10	0-04		0-06	0-02**L**	0-05	0-06
11	0-07		0-09	0-06	0-08	0-09
12	0-07		0-11	0-06	0-07	0-08
13	0-10	0-11	0-13	0-09	0-11	0-12
14	0-25	0-22	0-48	0-15	0-48	0-44
17	**HOLIDAY**					
18	0-60	0-54	1-00	0-26	0-53	0-51
19	0-30	0-31	1-09	0-26	0-29	0-30
20	0-23	0-21	0-32	0-14	0-29	0-32
21	1-09	1-05	2-12**H**	1-05	1-50	
24						
25						
26						
27						
28						

86Mar Strike 90.00

Feb	Open		High	Low	Close	
3	0-02		0-02	0-02	0-02	
4	0-03		0-06	0-03	0-04	
5	0-04		0-05	0-02	0-02	
6	0-03		0-03	0-02	0-02	
7	0-01		0-02	0-01**L**	0-01	
10	0-01		0-01	0-01	0-01	
11	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13	0-02		0-02	0-01	0-01	
14	0-03	0-02	0-07	0-02	0-07	0-05
17	**HOLIDAY**					
18	0-10	0-08	0-11	0-04	0-10	0-09
19	0-03	0-04	0-11	0-03	0-04	0-05
20	0-03		0-04	0-01	0-01	
21	0-03	0-05	0-19**H**	0-03	0-06	
24						
25						
26						
27						
28						

86Mar Strike 92.00

Feb	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14	0-01	0-01**H**	0-01**L**	0-01
17	**HOLIDAY**			
18	0-01	0-01	0-01	0-01
19				0-01**N**
20				0-01**N**
21				0-01**A**
24				
25				
26				
27				
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Feb	58.00	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3						2	50	63	495	2,228	13,905	4,073L	432		21,248
4							1L	718H	2,011	6,539	12,293	10,017	4,873		36,452
5						2	6	12	550	396L	8,656	7,930	1,073		18,625
6					2	1L		400	495	3,940	15,865	7,492	1,079		29,274
7					54H	3	67	133	1,186	10,057H	22,591	8,097	106		42,294
10							9	10	159	3,142	8,572	4,163	261		16,316L
11					1L		137		219	4,383	25,897H	5,180	21L		35,838
12							303	43	1,770	1,021	12,374	9,643	128		25,282
13					7	8H	366H	567	1,755	3,558	14,058	12,811	263		33,393
14							305	6	2,083H	2,423	19,565	41,746H	8,591	6L	74,725H
17	HOLIDAY														
18							260	230	1,009	1,270	8,533	22,992	4,987	325H	39,606
19								2L	368	662	9,493	14,503	3,551		28,579
20							2	33	84	845	6,336	9,596	2,032		18,928
21	1H						28	11	20L	896	2,039L	8,766	16,260H		28,021
24															
25															
26															
27															
28															
TOTAL	1				64	16	1,534	2,228	12,204	41,360	180,177	167,009	43,657	331	448,581

Call open contracts Reported in contracts—Future 86Mar

Feb	58.00	62.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3					717H	1,340H	4,701H	18,444H	20,676H	26,177H	38,731	18,750	5,213L	219L	134,968H
4					717	1,327	4,700	14,750	19,869	22,392	36,079	18,452	8,386	219	126,891
5					717	1,323	4,696	14,135	19,388	21,977	36,399	17,634	7,645	219	124,133
6					215	1,093	4,546	12,619	19,292	20,801	38,026	16,394	7,795	219	121,000
7					215	1,091	4,546	12,577	18,210	22,658	40,722	14,480L	7,554	219	122,272
10					215	1,090	4,535	12,422	18,078	23,420	40,970	16,091	7,465	219	124,505
11					214	1,089	4,400	11,394	17,906	21,496	43,602	15,245	7,465	219	123,030
12					214	1,089	4,097	7,625	17,621	20,701	44,097H	17,951	7,449	219	121,063
13					213	1,079	3,605	4,064	15,823	19,739	40,977	20,113	7,356	219	113,188
14				2H	207L	539	3,487	3,707	10,941	16,755	38,779	34,157H	9,222H	222	118,018
17	HOLIDAY														
18					207	539	3,017	3,390	5,106	14,014	32,439	26,643	9,199	517H	95,071
19					207	289	2,827	3,149	2,384	10,990	28,545	20,987	8,298	517	78,193
20					207	89L	2,717L	427L	2,172L	5,434L	23,614L	19,771	7,696	517	62,644L
21															
24															
25															
26															
27															
28															

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

Feb	Open	High	Low	Close
3				14-54N
4				15-30N
5				14-55N
6				14-17N
7				13-43N
10				14-25N
11				15-11N
12				15-20N
13				15-55N
14				17-15N
17	HOLIDAY			
18				17-41N
19				17-05N
20				17-27N
21				19-16N
24				20-28N
25				20-28N
26				21-24N
27				23-24N
28				24-00N

86Jun Strike 72.00

Feb	Open	High	Low	Close
3				12-54N
4				13-30N
5				12-55N
6				12-17N
7				11-43N
10				12-25N
11				13-11N
12				13-20N
13				13-55N
14				15-15N
17	HOLIDAY			
18				15-41N
19				15-05N
20				15-27N
21				17-16N
24				18-28N
25				18-28N
26				19-24N
27				21-24N
28				22-00N

86Jun Strike 74.00

Feb	Open	High	Low	Close
3				10-54N
4				11-30N
5				10-55N
6	10-00	10-22H	10-00L	10-22
7				9-43N
10				10-25N
11				11-11N
12				11-20N
13				11-56N
14				13-15N
17	HOLIDAY			
18				13-41N
19				13-05N
20				13-27N
21				15-16N
24				16-28N
25				16-28N
26				17-24N
27				19-24N
28				20-00N

86Jun Strike 76.00

Feb	Open	High	Low	Close
3	8-25	8-58	8-25L	8-58
4	9-30	9-39	9-30	9-32
5				8-58N
6				8-21N
7				7-46N
10				8-27N
11				9-12N
12				9-22N
13	9-48	9-58	9-48	9-58
14	11-00	11-15	11-00	11-15
17	HOLIDAY			
18				11-42N
19				11-06N
20	10-60	11-28	10-60	11-28
21				13-16N
24	14-43	14-43	14-28	14-28
25	14-00	14-28	14-00	14-28
26				15-24N
27	17-10	17-24H	17-10	17-24
28				18-00N

86Jun Strike 78.00

Feb	Open	High	Low	Close
3	6-37	6-60	6-34	6-60
4	7-21	7-42	7-21	7-34
5	7-42	7-42	6-60	6-60
6	6-63	7-00	6-10	6-29
7	5-45	5-59	5-35L	5-59
10	5-60	6-35	5-60	6-35
11	6-56	7-16	6-56	7-16
12	7-00	7-21	7-00	7-21
13				8-00N
14	8-28	9-18	8-28	9-18
17	HOLIDAY			
18	9-48	9-48	9-42	9-42
19	9-20	9-20	9 08	9-08
20				9-28N
21	10-26	11-18	10-26	11-18
24	11-29	12-28	11-10	12-28
25	12-00	12-28	12-00	12-28
26	12-55	13-24	12-55	13-24
27	14-58	15-24H	14-58	15-24
28				16-00N

86Jun Strike 80.00

Feb	Open		High	Low	Close	
3	4-59		5-15	4-57	5-12	
4	5-35		5-57	5-34	5-44	5-48
5	5-41		5-52	5-08	5-14	
6	4-55		4-55	4-34	4-49	
7	4-02		4-18	4-02L	4-18	
10	4-22		4-51	4-19	4-51	
11	5-07		5-25	5-07	5-25	
12	5-08		5-34	5-08	5-31	
13	5-57		5-61	5-51	5-61	
14	6-30		7-24	6-30	7-24	
17	HOLIDAY					
18	7-25		7-50	7-25	7-46	
19	7-34		7-34	7-12	7-12	
20	7-11		7-33	7-11	7-33	
21	8-11		9-19	8-11	9-19	
24	9-12		11-00	9-12	10-28	
25	10-22		10-28	10-20	10-28	
26	10-45		11-24	10-45	11-24	
27	12-24	12-47	13-24	12-24	13-24	
28	14-50		14-50H	13-46	14-00	

86Jun Strike 82.00

Feb	Open		High	Low	Close	
3	3-17		3-42	3-17	3-42	
4	3-59		4-19	3-58	4-09	
5	4-00		4-17	3-45	3-45	
6	3-48		3-48	3-09	3-20	
7	2-35		2-63	2-35L	2-60	
10	3-00		3-21	2-57	3-21	
11	3-29		3-47	3-29	3-47	
12	3-40		3-59	3-37	3-54	
13	4-10		4-23	4-01	4-23	
14	4-57		5-39	4-45	5-39	
17	HOLIDAY					
18	5-50		5-61	5-18	5-57	
19	5-24		6-19	5-24	5-31	
20	5-31		5-50	5-27	5-50	
21	6-32		7-25	6-32	7-22	7-18
24	7-14	7-12	8-62	7-12	8-28	
25	8-38		8-42	8-07	8-32	
26	8-46		9-24	8-46	9-24	
27	10-26		11-24	10-26	11-24	
28	13-15	13-50	13-50H	11-20	11-62	

86Jun Strike 84.00

Feb	Open		High	Low	Close	
3	2-10	2-08	2-27	2-06	2-25	
4	2-42		2-57	2-34	2-46	
5	2-36		2-52	2-22	2-27	2-29
6	2-29		2-31	1-63	2-09	
7	1-40		1-54	1-34L	1-49	
10	1-50		2-04	1-48	2-00	2-04
11	2-15	2-16	2-26	2-10	2-26	
12	2-15		2-39	2-15	2-32	
13	2-43	2-50	2-57	2-40	2-55	
14	3-27		3-60	3-14	3-60	
17	HOLIDAY					
18	4-20		4-22	3-47	4-16	
19	3-49		4-38	3-49	3-58	
20	3-62	3-55	4-14	3-47	4-14	
21	4-50		5-45	4-50	5-40	5-43
24	5-51		7-18	5-25	6-46	
25	6-25		6-55	6-25	6-47	
26	6-32		7-31	6-32	7-31	
27	8-31		9-31	8-28	9-31	
28	12-06	11-00	12-06H	9-30	10-00	10-05

86Jun Strike 86.00

Feb	Open		High	Low	Close	
3	1-18	1-21	1-32	1-15	1-30	
4	1-42	1-43	1-54	1-36	1-44	1-45
5	1-45		1-51	1-25	1-30	
6	1-35		1-35	1-12	1-20	
7	0-62		1-05	0-58L	1-00	1-01
10	1-02		1-12	1-00	1-10	1-12
11	1-20	1-24	1-29	1-17	1-26	1-29
12	1-26		1-37	1-19	1-32	1-34
13	1-45	1-42	1-50	1-39	1-48	1-50
14	2-11	2-13	2-42	2-04	2-37	2-42
17	HOLIDAY					
18	2-58	2-63	3-02	2-24	2-59B	
19	2-30		3-10	2-30	2-38	2-41
20	2-43	2-39	2-53	2-29	2-53	
21	3-23	3-12	4-08	3-12	4-05	4-07
24	4-10	4-02	5-36	3-55	5-04	
25	4-40	4-45	5-16	4-40	5-07	
26	4-62	4-58	5-47	4-58	5-45	5-47
27	6-42		7-46	6-42	7-46	
28	9-20	10-07	10-07H	7-30	8-10	8-15

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

Feb	Open		High	Low	Close	
3	0-47		0-55	0-45	0-54	
4	1-00		1-05	0-58	0-62	1-00
5	1-00		1-05	0-52	0-54	
6	0-56		0-59	0-44	0-49	0-48
7	0-36		0-41	0-32L	0-37	0-38
10	0-37	0-39	0-43	0-35	0-42	0-43
11	0-45	0-48	0-50	0-44	0-50	
12	0-47		0-57	0-45	0-53	
13	0-62		1-04	0-58	1-01	1-02
14	1-18	1-20	1-40	1-12	1-38	1-40
17	HOLIDAY					
18	1-50	1-52	1-58	1-30	1-52	1-53
19	1-31	1-34	2-02	1-31	1-41	1-42
20	1-40	1-41	1-51	1-34	1-50	1-51
21	2-13	2-05	2-49	2-05	2-47	2-46
24	2-56		4-03	2-35	3-37	
25	3-24	3-17	3-53	3-17	3-43	
26	3-32		4-10	3-32	4-10	4-08
27	4-54	4-58	6-09	4-54	5-58	
28	8-15	8-20	8-20H	5-47	6-19	6-30

86Jun Strike 90.00

Feb	Open		High	Low	Close	
3	0-24		0-29	0-23	0-29	
4	0-35	0-34	0-38	0-31	0-32	0-34
5	0-34		0-38	0-28	0-28	0-30
6	0-30		0-33	0-25	0-28	
7	0-19	0-18	0-23	0-18L	0-22	
10	0-22		0-23	0-19	0-22	0-23
11	0-24		0-26	0-23	0-26	
12	0-25	0-24	0-30	0-24	0-27	
13	0-32	0-35	0-37	0-31	0-36	
14	0-48	0-51	1-02	0-44	0-62	1-02
17	HOLIDAY					
18	1-10	1-04	1-12	0-57	1-08	1-07
19	0-60	0-62	1-22	0-60	0-63	1-01
20	1-00	0-61	1-07	0-56	1-06	1-07
21	1-24	1-23	1-52	1-20	1-49	1-51
24	1-54		2-50	1-39	2-22	2-25
25	2-11	2-10	2-42	2-10	2-36	2-34
26	2-21		2-53	2-20	2-53	2-51
27	3-32	3-26	4-46	3-26	4-23	
28	6-20	6-39	6-39H	4-25	4-55	4-60

86Jun Strike 92.00

Feb	Open		High	Low	Close	
3	0-13		0-15	0-13	0-15	
4	0-17		0-20	0-16	0-17	
5	0-17		0-19	0-14	0-15	
6	0-15		0-16	0-13	0-14	
7	0-10		0-13	0-10	0-11	
10	0-11		0-12	0-09L	0-11	
11	0-13		0-13	0-11	0-12	
12	0-12		0-15	0-11	0-13	
13	0-16		0-19	0-15	0-19	
14	0-23	0-27	0-37	0-23	0-35	0-37
17	HOLIDAY					
18	0-43	0-39	0-44	0-32	0-42	
19	0-38	0-36	0-51	0-35	0-36	0-35
20	0-37		0-42	0-33	0-41	0-42
21	0-54	0-47	1-08	0-47	1-03	1-05
24	1-10	1-07	1-53	0-62	1-33	1-31
25	1-28	1-22	1-47	1-22	1-40	1-43
26	1-36	1-31	1-53	1-31	1-50	1-53
27	2-15	2-30	3-28	2-15	3-10	3-14
28	5-10	4-42	5-10H	3-09	3-38	

86Jun Strike 94.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20	0-22	0-23	0-23	0-20L	0-23	
21	0-30		0-46	0-29	0-43	
24	0-46	0-45	1-08	0-37	0-62	0-61
25	0-58	0-55	1-10	0-53	1-02	1-03
26	1-00	0-60	1-09	0-58	1-07	1-04
27	1-28	1-39	2-30	1-26	2-11	2-17
28	3-25	3-45	3-55H	2-08	2-36	2-32

86Jun Strike 96.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25	0-44	0-48	0-48	0-33L	0-42	0-40
26	0-37	0-38	0-44	0-35	0-41	0-43
27	0-55	0-60	1-45	0-55	1-27	1-32
28	2-15	3-00	3-00H	1-24	1-45	1-43

86Jun Strike 98.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25						
26						
27						
28	1-60	2-00	2-00H	0-60L	1-06	1-07

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Feb	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				15	270	365	867	1,981	1,498	698L	1,115L	134				6,943L
4				215H	472	423	1,564	3,566	8,042H	7,673	2,645	532				25,132
5					397	16	866	2,130	2,305	3,681	2,387	84L				11,866
6			3H		563	7L	1,029	2,664	5,922	3,061	1,344	87				14,680
7			3		1,103H	47	686	5,843H	5,605	3,490	2,337	1,714				20,828
10					19	315	105	3,439	2,584	2,578	2,853	454				12,347
11					18	24	509	3,214	3,712	1,718	2,054	504				11,753
12					9	30	282	2,923	4,633	3,952	1,881	642				14,352
13				2	1L	430	778	1,627	4,628	4,433	2,815	1,831				16,545
14				1L	20	63	1,209	3,713	7,050	9,685	4,462	2,736				28,948
17	HOLIDAY															
18					125	598	817	1,409	3,724	10,079H	7,960	4,523				29,235
19					2	32	157	1,644	2,845	8,303	7,305	4,946				25,234
20				8		10	88	949	3,573	6,805	3,950	3,112	2,226L			20,721
21					49	37	1,260	5,253	2,829	7,148	14,961	7,249	3,577			42,363
24				2	96	1,516	1,831	4,909	4,086	6,629	16,607H	14,742	10,002			60,420
25				100	119	15	386	427L	2,483	3,967	8,786	11,614	6,309	5,306		39,512
26						964	83L	1,975	448L	2,791	3,049	11,177	7,512	4,864L		32,863
27				38	7	671	1,872	2,593	1,633	4,739	5,592	17,104H	13,762H	16,016H		64,027H
28						1,751H	2,303H	1,100	2,028	2,797	3,221	6,077	5,676	12,069	7,165H	44,187
TOTAL			6	381	3,270	7,314	16,692	51,359	69,637	94,227	95,324	89,262	49,064	38,255	7,165	521,956

Call open contracts Reported in contracts—Future 86Jun

Feb	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3			225H	1,468	6,384H	6,431H	13,297	20,797	24,812	10,130L	9,326L	538L				93,408L
4			225	1,678H	6,215	6,283	13,063	20,596	24,910	13,778	10,551	678				97,977
5			225	1,678	6,154	6,281	13,080	20,476	24,816	14,427	11,810	723				99,670
6			225	1,678	5,983	6,283	13,604	21,886	24,790	15,858	12,186	763				103,258
7			225	1,676	5,482	6,295	14,126H	23,516	25,309	17,449	12,730	2,113				108,925
10			225	1,678	5,483	6,093	14,085	24,259	25,173	17,331	14,632	2,364				111,323
11			225	1,678	5,490	6,093	13,535	23,841	25,590	17,709	15,800	2,621				112,582
12			225	1,678	5,496	6,091	13,518	24,488H	27,052	18,976	16,952	3,174				117,650
13			225	1,676	5,495	6,165	13,252	24,466	27,603	20,074	17,063	4,334				120,353
14			225	786	5,486	6,174	12,722	23,406	26,059H	22,906	16,505	6,015				122,282
17	HOLIDAY															
18			225	785	5,305	6,147	12,697	23,033	27,537	20,827	17,843	7,348				121,747
19			225	781	5,235	5,982	12,602	21,754	25,588	20,749	17,736	8,741				119,393
20			225	781	5,235	5,984	12,774	21,132	25,514	23,216H	18,254	10,093	1,589L			124,797
21			225	780	5,046	5,858	12,618	22,571	24,732	23,157	22,986H	10,581	3,681			132,235
24			217	733	1,086	5,969	11,947	20,609	22,603	22,376	21,932	14,182	7,262			128,916
25			217	542	1,081	5,927	11,285	21,376	22,637	22,081	20,595	16,240	8,421	3,604L		134,006
26			217	541	767	2,992	11,075	20,536	22,644	21,738	20,487	19,627	9,458	5,694		135,776
27			131L	440	765L	1,645	7,614	19,013	21,746	19,489	19,492	20,374H	13,976H	11,661		136,346H
28			131	401L	765	352L	5,020L	17,456L	20,705L	17,164	16,846	18,948	12,686	14,518H	5,540H	130,532

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 72.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14	13-41		14-20H	13-41L	14-20	
17	HOLIDAY					
18					14-56N	
19					14-20N	
20					14-34N	
21					16-23N	
24					17-43N	
25					17-47N	
26					18-40N	
27					20-38B	
28					21-24N	

86Sep Strike 76.00

Feb	Open		High	Low	Close	
3					8-05N	
4					8-41N	
5					8-09N	
6					7-36N	
7					7-03N	
10					7-44N	
11					8-25N	
12					8-27N	
13					9-00N	
14					10-21N	
17	HOLIDAY					
18					10-58N	
19					10-20N	
20					10-33N	
21					12-22N	
24					13-43N	
25	13-46		13-50	13-46	13-50	
26	13-37		14-40H	13-37L	14-40	
27					16-38B	
28					17-24N	

86Sep Strike 78.00

Feb	Open		High	Low	Close	
3	5-60		6-28	5-60L	6-28	
4					6-60N	
5	7-04		7-04	6-29	6-29	
6					5-60N	
7					5-31N	
10					6-03N	
11					6-42N	
12	6-40		6-43	6-29	6-42	
13	7-01	7-02	7-11	7-01	7-11	
14					8-28N	
17	HOLIDAY					
18	8-51		9-00	8-51	9-00	
19	9-00		9-00	8-20	8-20	
20	8-14		8-38	8-12	8-38	
21					10-22N	
24	11-12		11-46	11-12	11-46	
25	11-40		11-52	11-40	11-52	
26	11-58		12-42H	11-58	12-42	
27					14-38B	
28					15-24N	

86Sep Strike 80.00

Feb	Open		High	Low	Close	
3					4-61N	
4	5-34		5-36	5-26	5-26	
5	5-34		5-34	4-55	4-63	
6	4-56		4-56	4-12	4-36	
7	4-00		4-09	3-56L	4-09	
10	4-12		4-35	4-08	4-35	
11	4-60		5-08	4-60	5-08	
12	5-08		5-08	4-62	5-07	
13					5-36N	
14	5-60		6-45	5-60	6-35	6-45
17	HOLIDAY					
18	6-47		7-15	6-47	7-15	
19	7-05		7-05	6-47	6-47	
20	6-45		6-58	6-45	6-58	
21	7-47		8-30	7-47	8-30	
24	8-28		10-06	8-28	9-53	
25	9-32		9-54	9-32	9-54	
26	10-04	10-10	10-48	9-62	10-48	
27	11-35		12-38	11-34	12-38B	
28	14-30		14-30H	12-59	13-24	

86Sep Strike 82.00

Feb	Open		High	Low	Close	
3	3-31		3-44	3-31	3-44	
4	4-12		4-12	4-05	4-05	
5	4-00		4-11	3-42	3-42	
6	3-04		3-22	3-04	3-22	
7	2-58		3-00	2-57L	3-00	
10	3-05		3-18	3-00	3-18	
11	3-30		3-47	3-30	3-47	
12	3-43		3-50	3-43	3-50	
13	4-18		4-18	4-10	4-10	
14	4-39		5-10	4-39	5-10	
17	HOLIDAY					
18	5-10		5-39	5-10	5-39	
19	5-33		5-33	5-17	5-17	
20	5-22		5-30	5-07	5-26	
21	6-13		7-00	6-13	7-00	
24	6-52		8-32	6-52	8-02	
25	7-56		8-06	7-52	8-06	
26	8-10		8-50	8-10	8-50	
27	9-38		10-43	9-38	10-40B	
28	13-40		13-40H	11-05	11-30	

86Sep Strike 84.00

Feb	Open		High	Low	Close	
3	2-32		2-44	2-24	2-44	
4	2-60		3-04	2-56	2-61	
5	3-02		3-02	2-36	2-42	
6	2-40		2-42	2-07	2-26	
7	1-60		2-05	1-59L	2-04	
10	2-06	2-08	2-20	2-04	2-20	
11	2-30		2-39	2-25	2-39	
12	2-28		2-45	2-27	2-44	
13	2-61		3-02	2-56	3-00	
14	3-15		3-60	3-15	3-50	3-60
17	HOLIDAY					
18	4-05		4-20	3-52	4-17	
19	4-10		4-10	3-62	3-62	
20	3-52		4-06	3-52	4-06	
21	4-50		5-29	4-43	5-29	
24	5-27		6-55	5-25	6-30	
25	6-23		6-36	6-16	6-36	
26	6-18		7-11	6-18	7-11	
27	8-23		8-53	8-23	8-53B	
28	10-16		10-16H	9-07	9-38	

86Sep Strike 86.00

Feb	Open		High	Low	Close	
3	1-44		1-56	1-41	1-56	
4	2-02	2-04	2-11	1-60	2-04	
5	2-00		2-09	1-46	1-53	
6	1-51		1-55	1-27	1-41	
7	1-22		1-30	1-20L	1-26	
10	1-27		1-36	1-22	1-36	
11	1-46		1-50	1-39	1-50	
12	1-44		1-56	1-42	1-53	
13	2-00	2-05	2-05	1-63	2-04	
14	2-28		2-48	2-24	2-48	
17	HOLIDAY					
18	3-00		3-10	2-44	3-06	
19	2-55		3-08	2-55	2-56	
20	2-57		3-00	2-48	3-00	
21	3-24		4-07	3-24	4-06	
24	4-17		5-23	4-04	5-02	
25	4-58		5-10	4-56	5-10	
26	4-56		5-43	4-56	5-43	
27	6-52		7-40	6-52	7-22	7-32
28	9-00		9-10H	7-20	7-63	

86Sep Strike 88.00

Feb	Open		High	Low	Close	
3	1-06		1-15	1-06	1-15	
4	1-25		1-32	1-17	1-24	
5	1-20		1-29	1-10	1-13	
6	1-13		1-18	1-05	1-06	
7	0-54	0-60	0-60	0-54L	0-57	
10	0-55		1-01	0-55	1-01	
11	1-04		1-10	1-02	1-10	
12	1-10		1-15	1-09	1-12	
13	1-23		1-26	1-20	1-24	
14	1-45		1-61	1-38	1-58	1-61
17	HOLIDAY					
18	2-06	2-00	2-16	1-56	2-12	
19	2-06		2-21	2-00	2-02	
20	2-04		2-08	2-00	2-08	
21	2-40		3-00	2-35	3-00	
24	3-06		4-11	2-56	3-49	3-51
25	3-45		4-01	3-40	3-61	
26	3-46		4-24	3-46	4-24	
27	4-61		5-60	4-61	5-50	5-60
28	7-30		7-31H	5-54	6-28	

86Sep Strike 90.00

Feb	Open		High	Low	Close	
3	0-44		0-52	0-44	0-52	
4	0-58		1-00	0-54	0-59	
5	0-59		0-61	0-53	0-53	
6	0-48		0-48	0-47	0-47	
7	0-38	0-39	0-39	0-38L	0-38	
10	0-38		0-40	0-38	0-40	
11	0-43		0-46	0-43	0-46	
12	0-45		0-52	0-44	0-48	
13	0-50	0-56	0-58	0-50	0-56	0-58
14	1-10		1-24	1-03	1-17	1-21
17	HOLIDAY					
18	1-32	1-26	1-45	1-12	1-32	
19	1-28		1-43	1-23	1-24	
20	1-25		1-35	1-23	1-32	
21	1-50		2-13	1-50	2-12	2-13
24	2-20	2-15	3-10	2-02	2-50	
25	2-46		2-61	2-44	2-58	
26	2-52		3-15	2-52	3-15	
27	4-06		4-60	4-05	4-40	
28	6-11		6-15H	4-50	5-07	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 92.00

Feb	Open		High	Low	Close	
3	0-29		0-32	0-29	0-32	
4	0-42		0-42	0-39	0-39	
5	0-38		0-38	0-34	0-34	
6	0-33		0-34	0-33	0-33	
7	0-26		0-26	0-25	0-25	
10	0-24		0-25	0-24L	0-25	
11	0-26		0-28	0-26	0-28	
12	0-27		0-31	0-27	0-29	
13	0-32		0-37	0-32	0-34	0-36
14	0-47		0-56	0-45	0-52	0-56
17	**HOLIDAY**					
18	0-62		1-05	0-60	0-62	
19	0-57		1-09	0-57	0-60	
20	0-61		1-01	0-60	1-00	
21	1-17		1-36	1-15	1-31	
24	1-39		2-14	1-30	2-01	
25	1-57		2-11	1-57	2-04	2-06
26	2-00	2-03	2-23	2-00	2-22	
27	2-58	2-60	3-55	2-58	3-33	3-43
28	4-60		4-60H	3-40	3-62	

86Sep Strike 94.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21	0-58	1-04	0-58L	1-00
24	1-04	1-37	1-00	1-27
25	1-25	1-34	1-25	1-32
26	1-27	1-44	1-27	1-43
27	2-06	3-06	2-05	3-05
28	4-20	4-20H	2-45	2-63

86Sep Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25	0-59	1-05	0-58L	1-04
26	1-03	1-09	1-00	1-09
27	1-28	2-24	1-28	2-10
28	3-20	3-20H	2-05	2-18

86Sep Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28	2-26	2-26H	1-40L	1-42

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Feb	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3			15		55	999	30L	606	37	25				1,767
4				102	1L	109	514	522	59	16				1,323
5			2	66	56	361	438	320	26	25				1,294L
6				279	9	1,237	80	213		5				1,823
7				130	306	731	156	933	27	2L				2,285
10				187	917	980	197	141	104	18				2,544
11				2	1,510H	1,940	115	1,052	509	2				5,130
12			575	4	1	20L	923	407	17L	15				1,962
13			200	1L	1,450	122	2,122H	746	63	16				4,720
14				6	57	178	606	1,119	514	214				2,694
17	HOLIDAY													
18	6H		1L	3	136	346	1,131	1,054	936	82				3,695
19			2	1	16	214	412	4,262H	655	306				5,868
20			1,298H	3	18	226	514	481	593	37				3,170
21					55	228	200	169	1,143	128	60			1,983
24			4	6	532	400	64	944	2,128H	182	218			4,478
25		2L	7	36	104	1,012	107	106L	226	732	31L	228L		2,591
26		6H	128	16	22	2,032H	492	200	976	1,848H	659	2,928H		9,309H
27				22	763	75	958	184	36	449	1,039H	989		4,515
28				403H	89	1,117	643	1,028	1,118	1,100	184	790	60H	6,532
TOTAL	6	10	2,232	1,267	6,097	12,327	9,702	14,487	9,167	5,202	2,191	4,935	60	67,683

Call open contracts Reported in contracts—Future 86Sep

Feb	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3		12H	786	2,011L	1,198L	3,428	1,365L	932	202L	68L				10,002L
4		12	786	2,108	1,198	3,328	1,651	1,247	248	84				10,662
5		12	786	2,105	1,198	3,413	1,733	1,560	268	109				11,184
6		12	786	2,366	1,198	4,327	1,717	1,390	268	114				12,178
7		12	786	2,491	1,498	4,710	1,758	911	284	116				12,566
10		12	786	2,608H	1,738	5,014	1,771	896L	348	134				13,307
11		12	786	2,606	2,748H	5,812H	1,798	1,857	791	136				16,546
12		12	1,361H	2,604	2,748	5,812	2,465	2,230	802	144				18,178
13		12	1,361	2,600	2,036	5,726	3,709	2,884	849	157				19,334
14		12	1,361	2,596	2,047	5,722	4,196	3,521	1,246	367				21,068
17	HOLIDAY													
18		12	1,360	2,594	2,046	5,490	4,704	3,881	2,092	416				22,595
19		12	1,359	2,593	2,035	5,293	4,602	6,335H	1,989	533				24,751
20		12	1,161	2,591	2,041	5,199	4,791	6,322	2,539	558				25,214
21		12	1,161	2,591	2,071	5,098	4,795H	6,201	2,444	586	60L			25,019
24		12	1,158	2,585	1,876	5,008	4,682	5,905	3,182	653	177			25,238
25		12	1,158	2,584	1,772	4,254	4,661	5,918	3,251H	981	208	228L		25,027
26		12	20L	2,583	1,764	3,445	4,251	5,804	2,805	2,131H	664	1,968		25,447
27		12	20	2,580	1,301	3,375	4,082	5,853	2,790	2,085	1,258	2,712		26,068H
28		11L	20	2,293	1,247	3,065L	3,723	5,658	2,367	2,025	1,385H	3,143H	57H	24,994

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25	9-20	9-27**H**	9-20**L**	9-27
26				10-07**N**
27				12-00**B**
28				12-54**N**

86Dec Strike 82.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25	7-52	7-53	7-52**L**	7-53
26				8-30**N**
27	10-19	10-19**H**	10-19	10-19
28				10-62**N**

86Dec Strike 84.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24	5-46	6-15	5-46**L**	6-15
25	6-24	6-25	6-24	6-25
26				6-60**N**
27	8-30	8-35**H**	8-30	8-35
28				9-20**N**

86Dec Strike 86.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24	4-15	5-00	4-15**L**	5-00
25	4-60	5-08	4-60	5-08
26				5-40**N**
27				7-05**N**
28	8-30	8-30**H**	7-40	7-50

86Dec Strike 88.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26	4-00	4-28	4-00**L**	4-28
27				5-47**N**
28	7-09	7-09**H**	6-08	6-35

86Dec Strike 90.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24	2-31	3-02	2-30**L**	3-00
25	3-04	3-09	3-04	3-09
26	3-08	3-28	3-08	3-28
27				4-38**N**
28	6-15	6-15**H**	5-00	5-15

86Dec Strike 92.00

Feb	Open	High	Low	Close	
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17	HOLIDAY				
18					
19					
20					
21					
24	1-58	2-20	1-58**L**	2-16	
25	2-17	2-22	2-12	2-22	
26	2-22	2-38	2-22	2-38	
27	3-10	3-46	3-10	3-38	3-46
28	3-41	4-14**H**	3-41	4-14	

86Dec Strike 94.00

Feb	Open		High	Low	Close
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17	HOLIDAY				
18					
19					
20					
21					
24	1-26	1-27	1-44	1-26**L**	1-44
25	1-40		1-56	1-40	1-53
26	1-50		1-60	1-50	1-60
27	2-24		3-12	2-24	3-12
28	4-36		4-36**H**	2-60	3-20

86Dec Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28	3-10	3-10**H**	2-36**L**	2-36

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Dec Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28	2-30	2-30H	2-04L	2-04

Call volume of sales Reported in contracts—Future 86Dec

Feb	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3											
4											
5											
6											
7											
10											
11											
12											
13											
14											
17	**HOLIDAY**										
18											
19											
20											
21											
24			1L	20H		200H	100H	200			521
25	31H	31L	1	4L		26	22	32L			147
26					4L	20L	4	109			137L
27		100	65H				38	269H			472
28		400H		20	758H	27	2L	41	68H	20H	1,336H
TOTAL	31	531	67	44	762	273	166	651	68	20	2,613

Call open contracts Reported in contracts—Future 86Dec

Feb	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3											
4											
5											
6											
7											
10											
11											
12											
13											
14											
17	**HOLIDAY**										
18											
19											
20											
21											
24			1L	20L		200L	100L	200L			521L
25	31H	31L	2	24H		226	122	232			668
26	31	31	2	24	4L	246	122	341			801
27	31	131	67H	24	4	246	150H	608			1,261
28	31	531H	67	20	750H	271H	150	636H	68H	20H	2,544H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

Mar	Open	High	Low	Close
3				25-20N
4				25-40N
5				23-40N
6				23-40N
7				24-24N
10				26-22N
11				26-54N
12				27-02N
13				26-28N
14				26-54N
17				26-30N
18				25-52N
19				26-14N
20				26-42N
21				26-16N
24				27-30N
25				27-26N
26				28-30N
27				30-28N
28	**HOLIDAY**			
31				32-20N

86Jun Strike 72.00

Mar	Open	High	Low	Close
3				23-20N
4				23-40N
5				21-40N
6				21-40N
7				22-24N
10				24-22N
11				24-54N
12				25-02N
13				24-28N
14				24-54N
17				24-30N
18				23-52N
19				24-14N
20				24-42N
21				24-16N
24				25-30N
25				25-26N
26				26-30N
27				28-28N
28	**HOLIDAY**			
31				30-20N

86Jun Strike 74.00

Mar	Open	High	Low	Close
3				21-20N
4				21-40N
5				19-40N
6				19-40N
7				20-24N
10				22-22N
11				22-54N
12				23-02N
13				22-28N
14				22-54N
17				22-30N
18				21-52N
19				22-14N
20				22-42N
21				22-16N
24				23-30N
25				23-26N
26				24-30N
27	26-20	26-28H	26-20L	26-28
28	**HOLIDAY**			
31				28-20N

86Jun Strike 76.00

Mar	Open	High	Low	Close
3	19-00	19-20	19-00L	19-20
4				19-40N
5				17-40N
6				17-40N
7				18-24N
10				20-22N
11				20-54N
12				21-02N
13				20-28N
14				20-54N
17	20-10	20-30	20-10	20-30
18				19-52N
19				20-14N
20				20-42N
21				20-16N
24				21-30N
25				21-26N
26				22-30N
27	24-20	24-28H	24-20	24-28
28	**HOLIDAY**			
31				26-20N

86Jun Strike 78.00

Mar	Open	High	Low	Close
3				17-20N
4				17-40N
5				15-40N
6				15-40N
7				16-24N
10	17-10	18-22	17-10L	18-22
11	19-28	19-28	18-54	18-54
12				19-02N
13				18-28N
14				18-54N
17	18-10	18-30	18-10	18-30
18				17-52N
19				18-14N
20				18-42N
21				18-16N
24				19-30N
25				19-26N
26				20-30N
27	22-20	22-28H	22-20	22-28
28	**HOLIDAY**			
31				24-20N

86Jun Strike 80.00

Mar	Open	High	Low	Close
3	14-00	15-20	14-00	15-20
4				15-40N
5				13-40N
6	15-18	15-18	13-40L	13-40
7	13-56	14-24	13-56	14-24
10				16-22N
11				16-54N
12				17-02N
13				16-28N
14	17-16	17-16	16-54	16-54
17	16-23	16-30	16-23	16-30
18				15-52N
19				16-14N
20				16-42N
21				16-16N
24				17-30N
25				17-26N
26				18-30N
27	20-20	20-28H	20-20	20-28
28	**HOLIDAY**			
31				22-20N

86Jun Strike 82.00

Mar	Open	High	Low	Close
3	12-00	13-20	12-00	13-20
4	14-35	14-55	13-40	13-40
5	13-24	13-24	11-41	11-42
6	12-26	12-26	11-40L	11-40
7	11-53	12-24	11-53	12-24
10	13-28	14-22	13-28	14-22
11	14-60	14-60	14-54	14-54
12				15-02N
13	13-45	14-28	13-45	14-28
14				14-54N
17				14-30N
18				13-52N
19				14-14N
20	14-49	14-49	14-28	14-42
21				14-16N
24				15-30N
25				15-26N
26				16-30N
27	18-20	18-28	18-20	18-28
28	**HOLIDAY**			
31	19-17	20-20H	19-17	20-20

86Jun Strike 84.00

Mar	Open	High	Low	Close	
3	10-03	11-24	10-03	11-20	11-24
4	12-40	13-13	11-40	11-40	
5	10-58	11-26	9-40	9-43	
6	11-30	11-30	9-35	9-43	
7	9-27	10-24	9-27L	10-24	
10	11-12	12-28	11-12	12-22	
11	13-30	13-30	12-53	12-54	
12	12-37	13-15	12-37	13-02	
13	11-45	12-28	11-38	12-28	
14	13-25	13-25	12-54	12-54	
17	13-09	13-09	12-21	12-30	
18	11-20	11-52	11-20	11-52	
19	12-10	12-22	11-61	12-14	
20	12-56	12-56	12-28	12-42	
21	13-00	13-17	12-16	12-16	
24	13-03	13-30	13-03	13-30	
25	13-25	13-26	13-25	13-26	
26	14-07	14-30	14-07	14-30	
27	15-54	16-28	15-54	16-28	
28	**HOLIDAY**				
31	17-20	18-20H	17-20	18-20	

86Jun Strike 86.00

Mar	Open		High	Low	Close	
3	8-08	8-10	9-26	8-08	9-20	
4	10-15	10-33	11-00	9-40	9-40	
5	8-57		9-20	7-50	7-52	7-55
6	9-14		9-54	7-57	7-57	
7	7-25		8-30	7-25L	8-30	
10	9-18		10-40	9-18	10-22	
11	11-29		11-29	10-54	10-54	
12	11-32		11-32	10-32	11-02	
13	9-55	10-10	10-28	9-25	10-28	
14	11-05		11-34	10-54	10-54	
17	11-06		11-06	10-24	10-30	
18	9-47		10-42	9-47	9-54	
19	9-61		10-18	9-61	10-18	
20	10-52		10-53	10-31	10-42	
21	11-10		11-10	10-16	10-16	
24	10-54		11-34	10-54	11-30	
25	11-47		11-47	11-24	11-26	
26	11-54		12-30	11-54	12-30	
27	13-52		14-28	13-51	14-28	
28	**HOLIDAY**					
31	15-20		16-20H	15-20	16-20	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

Mar	Open		High	Low	Close	
3	6-30		7-32	6-18	7-32	
4	8-10	8-50	9-05	7-54	7-54	7-60
5	7-15	7-06	7-34	6-00	6-10	
6	7-44	7-50	7-50	6-07	6-07	6-13
7	5-50		6-52	5-48L	6-48	
10	7-00		8-40	7-00	8-29	
11	8-55		9-32	8-55	8-58	8-60
12	9-35		9-35	8-50	9-08	
13	8-16	8-32	8-36	7-36	8-36	
14	9-24		9-42	8-60	8-60	
17	9-12		9-12	8-28	8-35	
18	7-52		8-35	7-42	8-04	
19	8-24		8-24	8-24	8-24	
20	8-45		8-63	8-45	8-46	
21	9-22		9-22	8-20	8-20	
24	9-16		9-30	9-08	9-30	
25	9-38		9-53	9-11	9-26	
26	9-41		10-30	9-41	10-30	
27	12-00		12-28	11-55	12-28	
28	HOLIDAY					
31	13-28		14-20H	13-28	14-20	

86Jun Strike 90.00

Mar	Open		High	Low	Close	
3	4-50	4-60	5-54	4-36	5-54	
4	6-54	7-05	7-23	6-08	6-08	
5	5-28		5-58	4-27	4-37	4-40
6	5-57	6-10	6-10	4-45	4-45	4-50
7	4-42		5-13	3-53L	5-05	5-13
10	5-32	5-27	6-60	5-27	6-45	
11	7-03		7-44	6-62	7-10	7-14
12	7-45		7-45	6-37	7-20	7-32
13	6-33		6-55	6-06	6-55	
14	7-26		7-54	6-63	7-12	
17	7-32	7-30	7-32	6-45	6-53	
18	6-08		7-13	5-60	6-22	
19	6-04		6-50	6-04	6-40	
20	7-03		7-03	6-58	6-58	
21	7-18		7-30	6-35	6-35	
24	7-45		7-45	7-12	7-37	
25	7-37		8-00	7-23	7-32	
26	7-54		8-30	7-54	8-30	
27	9-28		10-28	9-28	10-28	
28	HOLIDAY					
31	10-27		12-20H	10-27	12-20	

86Jun Strike 92.00

Mar	Open		High	Low	Close	
3	3-30	3-31	4-20	3-10	4-15	4-20
4	5-01	5-21	5-46	4-35	4-35	4-37
5	4-13	4-02	4-26	3-13	3-20	
6	4-27	4-40	4-60	3-30	3-30	
7	3-28	3-33	3-53	3-04L	3-46	
10	4-02	3-63	5-18	3-63	5-07	
11	5-29		6-00	5-20	5-32	
12	6-05		6-05	5-08	5-49	
13	4-53	4-60	5-17	4-34	5-17	
14	5-52		6-16	5-30	5-41	
17	5-51		5-51	5-05	5-15	
18	4-32		5-40	4-25	4-50	
19	4-60		5-06	4-60	5-00	5-04
20	5-11		5-32	5-08	5-13	5-16
21	5-42		5-42	4-53	4-53	4-55
24	5-28		5-52	5-28	5-52	
25	5-58		6-04	5-40	5-45	
26	6-05		6-40	5-63	6-40	
27	7-48		8-37	7-48	8-37	8-32
28	HOLIDAY					
31	8-34		10-25H	8-34	10-25	

86Jun Strike 94.00

Mar	Open		High	Low	Close	
3	2-34	2-26	3-05	2-13	3-05	
4	3-53	4-00	4-16	3-24	3-30	3-24
5	2-60	2-50	3-10	2-12	2-22	2-16
6	3-10	3-22	3-35	2-20	2-25	2-35
7	2-26		2-48	1-55L	2-39	
10	2-53	2-58	3-52	2-50	3-45	
11	3-62		4-35	3-61	4-10	4-03
12	4-36		4-45	3-47	4-17	4-23
13	3-45	3-44	3-57	3-16	3-54	3-57
14	4-02		4-55	3-62	4-09	
17	4-25	4-30	4-38	3-46	3-57	
18	3-16		4-07	3-06	3-32	
19	3-23	3-18	3-50	3-18	3-40	
20	3-49	3-53	3-62	3-43	3-46	
21	4-00		4-13	3-25	3-29	
24	4-02		4-16	3-61	4-12	
25	4-12		4-17	3-62	4-07	
26	4-27		4-58	4-22	4-58	
27	5-62		6-50	5-60	6-40	6-50
28	HOLIDAY					
31	6-33		8-25H	6-33	8-25	

86Jun Strike 96.00

Mar	Open		High	Low	Close	
3	1-38	1-43	2-10	1-27	2-04	2-06
4	2-45	2-55	3-03	2-13	2-18	2-13
5	1-57	1-63	2-12	1-23	1-34	1-32
6	2-20	2-40	2-40	1-35	1-40	1-43
7	1-44	1-40	1-58	1-16L	1-46	1-48
10	1-55	1-58	2-46	1-55	2-38	2-42
11	2-55	2-60	3-15	2-50	2-60	2-55
12	3-19	3-23	3-23	2-40	3-07	3-04
13	2-35	2-38	2-49	2-12	2-45	2-49
14	3-06	3-10	3-29	2-48	3-03	2-57
17	3-02	3-10	3-17	2-37	2-44	2-50
18	2-15	2-16	2-63	2-04	2-27	
19	2-12		2-41	2-12	2-32	
20	2-37		2-49	2-28	2-33	2-35
21	2-47		2-55	2-13	2-14	2-16
24	2-32		2-56	2-28	2-52	
25	2-57		3-00	2-38	2-43	2-46
26	2-56	2-59	3-24	2-56	3-23	
27	4-07	4-09	5-00	4-07	4-60	5-00
28	HOLIDAY					
31	4-52		6-49H	4-52	6-43	6-49

86Jun Strike 98.00

Mar	Open		High	Low	Close	
3	1-07		1-27	0-60	1-23	1-21
4	2-00	1-55	2-07	1-31	1-42	1-31
5	1-15	1-13	1-25	0-57	0-60	0-62
6	1-38	1-55	1-55	1-00	1-01	1-05
7	0-63	1-05	1-12	0-53L	1-09	1-05
10	1-16		1-55	1-13	1-47	1-48
11	1-60	2-02	2-19	1-57	2-00	1-59
12	2-17	2-20	2-20	1-47	2-08	2-12
13	1-50	1-45	1-60	1-25	1-55	1-60
14	2-08	2-11	2-30	1-45	2-00	
17	2-15	2-12	2-18	1-43	1-50	1-51
18	1-27	1-32	1-63	1-22	1-37	1-35
19	1-40	1-30	1-47	1-30	1-39	
20	1-43	1-47	1-50	1-32	1-38	1-39
21	1-48	1-50	1-53	1-19	1-28	1-23
24	1-40	1-32	1-56	1-31	1-49	1-50
25	1-54	1-50	1-58	1-34	1-41	1-43
26	1-52	1-53	2-10	1-48	2-09	2-08
27	2-47	2-44	3-29	2-44	3-28	
28	HOLIDAY					
31	3-29	3-31	5-00H	3-27	4-56	5-00

86Jun Strike 100.00

Mar	Open		High	Low	Close	
3	0-39		0-55	0-37	0-53	0-52
4	1-13	1-20	1-23	0-60	0-60	1-00
5	0-53		0-58	0-32L	0-42	0-41
6	1-04		1-15	0-43	0-43	0-45
7	0-46		0-48	0-32	0-46	0-44
10	0-48	0-52	1-12	0-48	1-07	1-08
11	1-13	1-19	1-33	1-13	1-20	1-15
12	1-32	1-35	1-35	1-10	1-24	1-25
13	1-08	1-03	1-17	0-58	1-12	1-17
14	1-28	1-20	1-42	1-09	1-21	1-20
17	1-25	1-29	1-32	1-04	1-07	1-08
18	0-61	0-57	1-18	0-52	0-62	0-63
19	0-60	0-57	1-06	0-57	0-63	
20	1-01	1-03	1-07	0-57	0-62	
21	1-04		1-07	0-49	0-50	0-51
24	0-55		1-07	0-54	1-01	1-03
25	1-03	1-06	1-08	0-55	0-58	0-60
26	1-03	0-62	1-16	0-61	1-14	1-16
27	1-42	1-38	2-19	1-38	2-17	2-19
28	HOLIDAY					
31	2-22	2-20	3-33H	2-20	3-30	3-33

86Jun Strike 102.00

Mar	Open		High	Low	Close	
3	0-30		0-32	0-27	0-31	0-30
4	0-50		0-55	0-35	0-36	0-35
5	0-31	0-30	0-37	0-20	0-26	0-25
6	0-44	0-48	0-48	0-27	0-28	0-29
7	0-28	0-29	0-30	0-16L	0-27	
10	0-31		0-46	0-29	0-43	0-44
11	0-50	0-52	0-59	0-47	0-52	0-51
12	0-62	0-58	0-62	0-46	0-56	0-57
13	0-49	0-45	0-49	0-35	0-47	0-48
14	0-57	0-60	1-02	0-46	0-53	
17	0-54	0-56	0-59	0-42	0-45	0-43
18	0-39	0-34	0-48	0-30	0-37	
19	0-32	0-36	0-41	0-32	0-36	
20	0-40	0-38	0-42	0-32	0-34	0-35
21	0-38	0-36	0-39	0-25	0-26	0-27
24	0-29	0-30	0-38	0-29	0-34	0-35
25	0-35	0-36	0-38	0-29	0-30	
26	0-34	0-35	0-42	0-32	0-40	0-42
27	0-58	0-63	1-25	0-58	1-24	1-23
28	HOLIDAY					
31	1-20	1-27	2-22H	1-20	2-22	2-16

86Jun Strike 104.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24						
25						
26						
27	0-36		0-49	0-35L	0-49	0-48
28	HOLIDAY					
31	0-49	0-47	1-31H	0-47	1-30	1-27

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 106.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	**HOLIDAY**			
31	0-24 0-28	0-58**H**	0-24**L**	0-56

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Mar	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3				1L		561	579H	3,508H	1,562	1,373
4					4	200	33	1,546	3,804	1,491
5							18	115	725	2,148H
6						100	4	175	4,460H	1,271
7						386	1L	350	573	326
10					25	23	174	955	1,083	599
11					1L		1	221	2,694	1,801
12								384	1,089	562
13					1			591	50	768
14						200		8	319	178
17				500H	500	1L		1,929	1,408	117
18								3	7L	153
19								1,091	489	
20							2	6	2,916	33
21								66	1,060	15
24								2	2,007	4L
25								1L	739	175
26				100	216			202	436	1,292
27			175H	350	575H	800H	400	1,004	1,148	668
28	**HOLIDAY**									
31							355	767	989	592
TOTAL			175	951	1,322	2,271	1,567	12,924	27,558	13,566

Mar	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	2,094	3,150H	6,660H	12,936	3,997	3,576	712L			40,709
4	2,641H	2,665	3,278	16,440H	10,832	6,203	4,687			53,824
5	1,502	2,422	5,366	10,821	7,072	4,126	2,998			37,313
6	748	1,536	4,391	13,851	7,098	5,011	3,394			42,039
7	406	342	6,520	6,836	6,155	2,707L	2,209			26,811
10	2,187	636	2,466	7,126	5,843	4,364	3,031			28,512
11	1,221	464	2,656	4,271	11,522H	6,633	3,850			35,335
12	609	339	2,866	4,474	6,506	8,293	3,815			28,937
13	308	295	820	3,687	9,819	3,502	3,436			23,277
14	276	273	1,077	3,820	7,312	4,917	3,833			22,213
17	1,064	188	671	3,626	4,706	3,937	3,795			22,492
18	164	96	586	3,506	7,048	7,327	4,759			23,649
19	310	443	1,284	4,353	7,310	5,363	2,904			23,547
20	85	61	887	1,673	3,980L	4,530	7,444			21,617
21	61L	28L	933	4,609	5,560	2,889	5,168			20,389
24	2,523	126	130L	1,917	4,124	4,513	4,147			19,493L
25	800	321	840	3,915	7,036	3,044	5,328			22,199
26	61	178	1,048	1,344L	8,502	6,652	3,234			23,265
27	2,138	1,471	2,342	4,252	11,174	14,613H	15,136	16,873H		73,119H
28	**HOLIDAY**									
31	135	1,203	670	2,177	4,939	9,203	16,214H	6,960L	2,060H	46,264
TOTAL	19,333	16,237	45,491	115,634	140,535	111,453	100,094	23,833	2,060	635,004

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Jun

Mar	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3			131**H**	401**H**	763**H**	351	3,305**H**	13,326**H**	20,069**H**	16,434**H**
4			131	401	763	292	3,166	10,909	18,568	15,980
5			131	401	763	292	3,156	10,546	18,467	15,997
6			131	401	763	242	3,142	10,351	18,689	15,654
7			131	401	733	246	3,140	10,341	18,135	15,295
10			131	401	708	171	3,079	8,209	17,463	14,929
11			131	401	694	167	2,983	6,464	16,946	13,638
12			131	401	694	167	2,983	5,806	16,643	13,031
13			131	401	694	167	2,733	5,796	16,624	12,990
14			131	401	694	167	2,732	5,754	14,650	12,970
17			131	401	693	566**H**	2,732	5,500	14,645	12,879
18			131	401	693	166**L**	2,732	5,495	15,443	12,995
19			131	401	693	166	2,730	5,183	15,284	12,863
20			131	401	691	166	2,730	2,582	13,556	12,558
21			131	401	691	166	2,728	2,518	13,296	12,517
24			131	401	691	166	2,728	1,567	11,714	12,509
25			131	401	691	166	2,728	1,499	11,457	12,343
26			131	323	560	166	2,709**L**	1,491	7,600	12,051
27			131	301**L**	475**L**	166	2,710	716	5,229	4,951
28	**HOLIDAY**									
31			131	301	475	166	2,810	670**L**	4,625**L**	4,637**L**

Mar	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	16,150**H**	19,129**H**	12.915	17,886	7,283**L**	2,772**L**	669**L**			131,584**L**
4	14,542	17,021	11,861	18,839	13,361	6,048	3,418			135,300
5	14,338	15,898	12,624	17,661	13,257	6,704	4,384			134,619
6	14,212	15,210	12,964	18,600	14,723	9,479	5,760			140,321
7	14,055	14,932	14,050**H**	20,297	16.921	9,906	6,251			144,834
10	13,463	14,578	12,789	19,972	17,373	10,828	7,217			141,311
11	12,837	14,289	11,717	20,390	20,823	12,809	8,707			142,996
12	12,688	14,206	10,906	20,867	22,323	15,378	9,831			146,055
13	12,589	14,044	11,031	21,064	21,241	15,748	10,185			145,438
14	12,380	13,822	10,773	21,763	19,245	16,453	11,147			143,082
17	11,796	14,028	10,494	23,171	19,378	17,160	12,430			146,004
18	12,328	14,044	9,982	25,036**H**	22,120	20,627	13,334			155,527
19	12,272	13,916	10,294	23,322	23,936	21,897	13,927			157,035**H**
20	12,159	13,724	10,972	23,059	25,096	22,590	15,811			156,226
21	12,144	13,714	10,508	21,470	25,716	21,864	15,974			153,838
24	11,908	13,610	10,413	20,504	26,087	22,618	17,707			152,754
25	11,907	13,506	10,462	18,514	25,595	23,313	17,460			150,173
26	11,608	13,260	9,395	17,564	27,379**H**	24,022	18,182			146,441
27	8,247	13,249	8,589	14,946	25.579	24,450**H**	19,033	13,758**H**		142,530
28	**HOLIDAY**									
31	6,638**L**	12,168**L**	8,042**L**	13,932**L**	23,026	22,142	21,776**H**	13,707**L**	1,048**H**	136,294

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 72.00

Mar	Open	High	Low	Close
3				22-42**N**
4				22-62**N**
5				21-00**N**
6				20-58**N**
7				21-44**N**
10				23-42**N**
11				24-12**N**
12				24-24**N**
13				23-50**N**
14				24-06**N**
17				23-48**N**
18				23-02**N**
19				23-36**N**
20				23-60**N**
21				23-34**N**
24				24-43**N**
25				24-41**N**
26				25-47**N**
27				27-44**N**
28	**HOLIDAY**			
31				29-38**N**

86Sep Strike 76.00

Mar	Open	High	Low	Close
3				18-42**N**
4				18-62**N**
5				17-00**N**
6				16-58**N**
7				17-44**N**
10				19-42**N**
11				20-12**N**
12				20-24**N**
13				19-50**N**
14				20-06**N**
17				19-48**N**
18				19-02**N**
19				19-36**N**
20				19-60**N**
21				19-34**N**
24				20-43**N**
25				20-41**N**
26				21-47**N**
27				23-44**N**
28	**HOLIDAY**			
31				25-38**N**

86Sep Strike 78.00

Mar	Open	High	Low	Close
3				16-42**N**
4				16-62**N**
5				15-00**N**
6				14-58**N**
7				15-44**N**
10				17-42**N**
11				18-12**N**
12				18-24**N**
13				17-50**N**
14				18-06**N**
17				17-48**N**
18				17-02**N**
19				17-36**N**
20				17-60**N**
21				17-34**N**
24				18-43**N**
25				18-41**N**
26				19-47**N**
27				21-44**N**
28	**HOLIDAY**			
31				23-38**N**

86Sep Strike 80.00

Mar	Open	High	Low	Close
3	14-00	14-42	14-00	14-42
4	16-04	16-20	14-62	14-62
5	14-20	14-35	13-00**L**	13-00
6	15-00	15-00	13-05	13-05
7	13-08	13-44	13-08	13-44
10				15-42**N**
11				16-12**N**
12				16-24**N**
13				15-50**N**
14				16-06**N**
17				15-48**N**
18				15-02**N**
19				15-36**N**
20				15-60**N**
21				15-34**N**
24	16-28	16-43	16-28	16-43
25				16-41**N**
26	17-03	17-47	17-03	17-47
27	19-44	19-44	19-44	19-44
28	**HOLIDAY**			
31	21-06	21-38**H**	21-06	21-38

86Sep Strike 82.00

Mar	Open	High	Low	Close
3	12-00	12-56	12-00	12-42
4	14-04	14-04	12-63	12-63
5	12-17	12-17	11-05**L**	11-05
6	12-30	13-25	11-06	11-06
7	11-08	11-46	11-08	11-46
10				13-42**N**
11	14-25	14-25	14-12	14-12
12				14-24**N**
13	13-25	13-50	13-25	13-50
14				14-06**N**
17				13-48**N**
18	12-58	13-02	12-58	13-02
19				13-36**N**
20	13-61	13-61	13-60	13-60
21				13-34**N**
24				14-43**N**
25				14-42**N**
26				15-47**N**
27				17-44**N**
28	**HOLIDAY**			
31	19-00	19-38**H**	19-00	19-38

86Sep Strike 84.00

Mar	Open	High	Low	Close	
3	9-55	10-52	9-55	10-52	
4	11-42	12-14	11-05	11-05	
5	10-36	10-36	9-06	9-22	
6	9-48	10-20	9-24	9-24	
7	8-40	9-60	8-40**L**	9-60	
10				11-49**N**	
11	12-44	12-44	12-04	12-17	12-23
12	12-54	12-54	12-04	12-28	
13	11-28	11-57	11-06	11-57	
14	12-45	13-00	12-06	12-06	
17				11-53**N**	
18	11-32	12-04	11-10	11-10	
19	11-25	11-41	11-25	11-41	
20	11-60	11-60	11-60	11-60	
21				11-36**N**	
24	12-30	12-43	12-30	12-43	
25				12-48**N**	
26	13-26	13-47	13-26	13-47	
27				15-44**N**	
28	**HOLIDAY**				
31	16-60	17-38**H**	16-60	17-38	

86Sep Strike 86.00

Mar	Open		High	Low	Close
3	8-04		9-04	8-04	9-04
4	10-10		10-20	9-26	9-26
5	8-43		9-04	7-50	7-50
6	9-26		9-26	7-48**L**	7-48
7	7-60		8-20	7-56	8-20
10	8-62		9-61	8-62	9-61
11	10-31		10-31	10-25	10-25
12	11-00		11-00	10-14	10-38
13	9-44	10-10	10-10	9-20	10-07
14	10-45		10-50	10-10	10-27
17	10-56		10-56	10-00	10-05
18	9-12		10-00	9-12	9-42
19					9-55**N**
20	10-26		10-26	10-07	10-07
21	10-30		10-30	9-50	9-50
24	10-35		10-50	10-35	10-50
25	11-00		11-00	10-48	10-48
26	11-23		11-49	11-23	11-49
27	12-52		13-46	12-52	13-44
28	**HOLIDAY**				
31	14-56		15-38**H**	14-56	15-38

86Sep Strike 88.00

Mar	Open	High	Low	Close	
3	6-22	7-29	6-12**L**	7-29	
4	8-36	8-40	7-45	7-50	7-45
5	7-07	7-32	6-20	6-20	
6	7-52	7-52	6-20	6-20	
7	6-27	6-50	6-23	6-50	
10	7-25	8-20	7-25	8-20	
11	8-57	8-57	8-47	8-47	
12	9-14	9-14	8-40	8-53	
13	7-48	8-28	7-48	8-28	
14				8-45**N**	
17	9-02	9-02	8-23	8-26	
18	7-50	8-50	7-50	7-60	
19	8-23	8-23	8-13	8-14	
20	8-38	8-38	8-25	8-27	
21	8-49	8-49	8-07	8-07	
24	9-00	9-01	8-47	8-63	
25	8-56	8-60	8-56	8-60	
26	9-20	9-54	9-20	9-54	
27	10-54	11-50	10-54	11-50	
28	**HOLIDAY**				
31	13-00	13-38**H**	13-00	13-38	

86Sep Strike 90.00

Mar	Open	High	Low	Close
3	5-01	6-03	5-01	6-00
4	6-50	7-06	6-18	6-18
5	5-46	6-02	4-51**L**	5-06
6	6-21	6-21	5-04	5-04
7	5-00	5-30	4-58	5-30
10	5-60	6-61	5-60	6-53
11	7-18	7-35	7-15	7-15
12	7-46	7-46	6-50	7-25
13	6-24	6-59	6-18	6-59
14	7-44	7-44	7-14	7-14
17	7-40	7-40	6-50	6-59
18	6-30	7-20	6-30	6-30
19	6-42	6-48	6-42	6-48
20	7-02	7-02	6-55	6-55
21	7-05	7-15	6-35	6-35
24	7-27	7-27	7-24	7-24
25				7-18**N**
26	7-40	8-08	7-40	8-08
27	9-06	9-60	9-06	9-60
28	**HOLIDAY**			
31	10-00	11-41**H**	10-00	11-41

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 92.00

Mar	Open		High	Low	Close	
3	3-54		4-50	3-43**L**	4-47	
4	5-30		5-52	4-62	5-00	4-62
5	4-40		4-48	3-57	3-57	
6	5-08		5-08	3-61	3-61	
7	3-60		4-20	3-48	4-18	
10	4-21		5-30	4-21	5-30	
11	6-08		6-10	5-54	5-54	
12	5-35		6-00	5-35	6-00	
13	5-22	5-26	5-38	5-05	5-38	
14	6-11		6-30	5-50	5-54	
17	6-08		6-12	5-25	5-36	
18	5-08		5-55	5-08	5-10	
19	5-32		5-32	5-10	5-25	
20					5-28**N**	
21	5-45		5-45	5-12	5-12	
24	5-50		5-57	5-50	5-57	
25					5-49**N**	
26	6-15		6-36	6-15	6-36	
27	7-41		8-16	7-41	8-15	
28	**HOLIDAY**					
31	8-14		9-55**H**	8-14	9-55	

86Sep Strike 94.00

Mar	Open	High	Low	Close	
3	2-52	3-42	2-49	3-41	
4	4-16	4-43	3-57	3-57	
5	3-45	3-45	2-55	3-01	
6	3-38	3-40	3-02	3-02	3-06
7	2-46	3-15	2-46**L**	3-15	
10	3-57	4-20	3-57	4-19	
11	4-50	4-51	4-34	4-39	
12	5-00	5-00	4-15	4-48	
13	4-06	4-28	4-00	4-28	
14	5-07	5-14	4-38	4-39	4-47
17	4-58	5-00	4-23	4-23	
18	4-00	4-50	3-54	4-04	
19	4-03	4-23	4-03	4-13	
20				4-15**N**	
21	4-24	4-28	4-00	4-00	
24	4-29	4-39	4-29	4-39	
25				4-31**N**	
26	4-60	5-09	4-57	5-09	
27	6-00	6-48**H**	6-00	6-48	
28	**HOLIDAY**				
31				8-13**N**	

86Sep Strike 96.00

Mar	Open	High	Low	Close	
3	2-09	2-54	2-07	2-50	
4	3-23	3-41	2-61	2-61	
5	2-40	2-56	2-13	2-18	
6	3-10	3-10	2-20	2-20	2-22
7	2-28	2-28	1-58**L**	2-26	
10	2-50	3-25	2-50	3-20	
11	3-35	3-54	3-35	3-38	
12	3-50	3-51	3-35	3-50	
13	3-18	3-28	3-06	3-28	
14	3-42	4-08	3-34	3-34	3-39
17	3-52	3-52	3-20	3-25	
18	2-53	3-40	2-53	3-09	
19	3-04	3-24	3-04	3-10	
20	3-22	3-26	3-10	3-15	
21	3-21	3-24	3-00	3-00	
24	3-35	3-35	3-16	3-32	
25	3-36	3-38	3-21	3-24	
26	3-25	3-56	3-25	3-56	
27	4-37	5-24	4-37	5-24	
28	**HOLIDAY**				
31	5-21	6-50**H**	5-21	6-44	

86Sep Strike 98.00

Mar	Open	High	Low	Close
3	1-40	2-04	1-40	2-04
4	2-35	2-51	2-12	2-12
5	2-00	2-07	1-40	1-45
6	2-30	2-30	1-46	1-46
7	1-30	1-50	1-25**L**	1-50
10	2-00	2-41	2-00	2-28
11	2-40	2-62	2-40	2-47
12	2-53	2-61	2-42	2-59
13	2-27	2-41	2-14	2-41
14	3-00	3-17	2-44	2-48
17	3-02	3-02	2-30	2-37
18	2-10	2-50	2-10	2-27
19	2-30	2-37	2-23	2-26
20	2-32	2-36	2-25	2-25
21	2-34	2-34	2-11	2-11
24	2-20	2-47	2-20	2-35
25	2-43	2-43	2-25	2-29
26	2-29	2-58	2-29	2-58
27	3-35	4-15	3-32	4-14
28	**HOLIDAY**			
31	4-15	5-26**H**	4-15	5-26

86Sep Strike 100.00

Mar	Open		High	Low	Close	
3	1-34		1-34	1-31	1-31	
4	2-00		2-06	1-38	1-38	
5	1-32		1-34	1-08**L**	1-12	1-14
6	1-50		1-50	1-15	1-15	
7	1-14		1-18	1-12	1-17	
10	1-31		1-56	1-31	1-52	
11	2-02		2-17	1-63	2-02	
12	2-19		2-19	1-60	2-10	
13	1-57		2-00	1-44	2-00	
14	2-10		2-28	2-00	2-05	
17	2-11		2-11	1-57	1-59	
18	1-38		2-06	1-35	1-48	
19	1-55		1-60	1-45	1-48	
20	1-57		1-57	1-45	1-48	
21	1-50	1-49	1-52	1-35	1-35	
24	1-63		1-63	1-47	1-53	1-55
25	1-52		1-55	1-44	1-49	
26	1-53		2-06	1-50	2-06	
27	2-30		3-14	2-30	3-14	
28	**HOLIDAY**					
31	3-10		4-15**H**	3-10	4-10	

86Sep Strike 102.00

Mar	Open	High	Low	Close
3	1-06	1-06	1-02	1-04
4	1-30	1-34	1-08	1-08
5	1-00	1-07	0-55	0-55
6	1-05	1-05	0-58	0-58
7	0-48	0-57	0-48**L**	0-57
10	1-09	1-19	1-09	1-19
11	1-35	1-35	1-32	1-32
12	1-40	1-45	1-29	1-39
13	1-20	1-32	1-18	1-32
14	1-48	1-53	1-30	1-35
17	1-44	1-44	1-21	1-26
18	1-13	1-38	1-10	1-18
19	1-16	1-25	1-14	1-15
20	1-18	1-22	1-12	1-13
21	1-18	1-18	1-04	1-04
24	1-15	1-20	1-13	1-17
25	1-20	1-20	1-12	1-14
26	1-16	1-26	1-14	1-26
27	1-55	2-27	1-52	2-26
28	**HOLIDAY**			
31	2-46	3-19**H**	2-46	3-19

86Sep Strike 104.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	1-22	1-48	1-22**L**	1-46
28	**HOLIDAY**			
31	1-45	2-25**H**	1-45	2-25

86Sep Strike 106.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	**HOLIDAY**			
31	1-19	1-44**H**	1-17**L**	1-44

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
3				1**L**	66	28	543	150	41
4				25	12	180	201	163	165
5				3	5	14	18	45	114
6				640**H**	187**H**	12	1,355**H**	1,319	72
7				378	3	8	537	8	69
10						1**L**	33	1,598**H**	116
11				3	3	275**H**	2	20	10
12					2	5	565	71	82
13					1**L**	31	20	289	64
14					2	1	7		2
17						1	1**L**	3	804**H**
18					2	2	5	105	41
19						5		1**L**	1**L**
20					1	1	29	110	1
21							17	8	11
24				2		1	3	7	1
25							3	500	
26				2		3	101	66	3
27				1			19	30	78
28	**HOLIDAY**								
31					2	19	9	3	7
TOTAL				1,055	286	587	3,468	4,496	1,682

Mar	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	340	414	985	70	1**L**	408			3,047
4	256	86	1,005	466	579	130			3,268
5	238	78	734	263	556	140			2,208
6	71	893**H**	1,419	810	1,493	35			8,306**H**
7	49	333	156	78	758	6**L**			2,383
10	2,004**H**	103	72	228	54	30			4,239
11	17	51	856	56**L**	297	696			2,286
12	7	563	174	138	398	121			2,126
13	95	356	343	245	1,183	24			2,651
14	6	23	222	125	207	43			638**L**
17	9	517	1,268	829	1,226	1,041			5,699
18	5	63	870	483	1,837**H**	45			3,458
19	37	2**L**	1,696**H**	1,304**H**	752	90			3,888
20			729	398	338	8			1,615
21	20	158	152	650	583	23			1,622
24	2	2	20**L**	695	199	52			984
25			827	245	184	94			1,853
26	1**L**	18	497	963	600	193			2,447
27	7	398	152	1,300	1,385	594	169**L**		4,133
28	**HOLIDAY**								
31	135	11	440	314	1,022	1,131**H**	723**H**	78**H**	3,894
TOTAL	3,299	4,069	12,617	9,660	13,652	4,904	892	78	60,745

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
3			10H	2,293H	1,259H	3,057H	3,800	5,530H	2,423H
4			10	2,270	1,247	2,888	3,852H	5,498	2,235
5			10	2,269	1,242	2,879	3,233	5,492	2,173
6			10	1,629	1,086	2,874	2,477	5,143	2,160
7			10	1,263	1,085	2,858	2,447	5,140	2,119
10			10	1,250	735	2,855	2,442	3,856	2,026
11			4L	937	645	2,833	2,440	3,850	2,021
12			4	937	312	2,828	2,414	3,816	2,020
13			4	937	311	2,805	2,398	3,537	2,027
14			4	937	309	2,804	2,391	3,537	2,026
17			4	937	309	2,802	2,391	3,535	1,636
18			4	937	307	2,801	2,389	3,535	1,646
19			4	937	307	2,800	2,529	3,535	1,645
20			4	937	261	2,799	2,500	3,475	1,642
21			4	79	154	2,794	2,500	3,477	1,642
24			4	81	154	2,793	2,501	3,468	1,636
25			4	81	55	2,793	2,500	3,467	1,634
26			4	75	42	2,061	2,500	3,463	1,631
27			4	72L	42	2,042	1,481	3,469	1,579L
28	HOLIDAY								
31			4	72	41L	1,929L	1,430L	3,454L	1,581

Mar	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	2,278	1,257	3,244	82L	1L	400L			25,642
4	2,212	1,156L	2,638L	393	532	523			25,454L
5	2,213	1,163	3,092	394	1,035	587			25,782
6	2,211	1,649	4,192	1,074	2,472	620			27,597
7	2,188L	1,594	4,240	1,140	3,174	626			27,884
10	2,798	1,662	4,266	1,284	3,206	646			27,036
11	2,797	1,613	4,247	1,297	3,294	1,256			27,234
12	2,796	1,931	4,281	1,204	3,410	1,339			27,292
13	2,800H	1,946H	4,194	1,350	4,152	1,347			27,808
14	2,797	1,936	4,352	1,352	4,188	1,367			28,000
17	2,792	1,792	3,200	1,268	3,290	2,245			26,201
18	2,792	1,793	2,906	1,520	2,820	2,274			25,724
19	2,775	1,793	4,438H	2,596	3,397	2,340			29,096H
20	2,769	1,793	3,781	2,857	3,610	2,352			28,780
21	2,779	1,748	3,691	2,881	3,528	2,326			27,603
24	2,781	1,744	3,672	3,413	3,572	2,330			28,149
25	2,779	1,744	3,919	3,471	3,636	2,330			28,413
26	2,779	1,733	3,610	4,337	4,115	2,447			28,797
27	2,779	1,751	3,584	4,619H	4,526H	2,692	160L		28,800
28	HOLIDAY								
31	2,733	1,741	3,378	3,906	4,497	2,847H	746H	73H	28,432

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Mar	Open	High	Low	Close
3				14-08N
4				14-32N
5				12-37N
6				12-30N
7				13-00N
10				15-02N
11				15-39N
12				15-50N
13				15-11N
14				15-29N
17				15-06N
18				14-22N
19				14-56N
20				15-14N
21				14-52N
24				16-02N
25				15-60N
26				16-63N
27				18-63N
28	HOLIDAY			
31				21-00N

86Dec Strike 82.00

Mar	Open	High	Low	Close
3				12-12N
4				12-40N
5				10-53N
6				10-46N
7				11-15N
10				13-05N
11				13-39N
12				13-55N
13				13-19N
14				13-38N
17	13-50	13-50H	13-06L	13-06
18				12-30N
19				12-56N
20				13-14N
21				12-52N
24				14-04N
25				13-63N
26				14-63N
27				16-63N
28	HOLIDAY			
31				19-00N

86Dec Strike 84.00

Mar	Open	High	Low	Close
3				10-20N
4				10-50N
5				9-12N
6				9-05N
7				9-36N
10				11-21N
11				11-55N
12				12-02N
13				11-33N
14				11-53N
17				11-28N
18				10-55N
19				11-14N
20				11-29N
21				11-05N
24				12-10N
25				12-03N
26				13-02N
27				15-00N
28	HOLIDAY			
31				17-00N

86Dec Strike 86.00

Mar	Open	High	Low	Close
3	8-00	8-49H	8-00L	8-49
4				9-09N
5				7-43N
6				7-40N
7				8-00N
10				9-43N
11				10-10N
12				10-23N
13				9-56N
14				10-10N
17				9-53N
18				9-16N
19				9-40N
20				9-53N
21				9-26N
24				10-26N
25				10-20N
26				11-13N
27				13-07N
28	HOLIDAY			
31				15-00N

86Dec Strike 88.00

Mar	Open	High	Low	Close
3	7-04	7-19	7-04L	7-19
4	8-25	8-25	7-41	7-41
5				6-21N
6				6-20N
7				6-42N
10				8-09N
11				8-38N
12	9-00	9-00	8-45	8-51
13				8-26N
14				8-40N
17	8-48	8-48	8-12	8-15
18	7-40	8-20	7-40	7-53
19	8-06	8-15	8-06	8-07
20				8-17N
21	8-39	8-39	7-53	7-53
24				8-51N
25	8-42	8-44	8-42	8-44
26	8-60	9-28H	8-60	9-28
27				11-22N
28	HOLIDAY			
31				13-04N

86Dec Strike 90.00

Mar	Open	High	Low	Close
3				5-63N
4	7-08	7-10	6-21	6-21
5	5-18	5-18	5-02L	5-05
6				5-10N
7	5-10	5-28	5-10	5-28
10				6-48N
11	7-04	7-11	7-04	7-11
12				7-25N
13				7-02N
14	7-40	7-45	7-20	7-20
17				6-60N
18				6-35N
19				6-50N
20				6-53N
21				6-29N
24				7-20N
25	7-15	7-15	7-11	7-11
26				7-59N
27				9-43N
28	HOLIDAY			
31	10-36	11-19H	10-36	11-19

86Dec Strike 92.00

Mar	Open	High	Low	Close
3	4-17	5-04	4-17	4-55
4				5-15N
5	4-62	4-62	4-08L	4-08
6				4-09N
7	4-12	4-24	4-12	4-24
10				5-35N
11				5-59N
12				6-10N
13	5-16	5-52	5-16	5-52
14				6-06N
17	5-48	5-48	5-45	5-45
18				5-24N
19	5-35	5-37	5-26	5-37
20				5-40N
21				5-14N
24	5-33	6-00	5-33	6-00
25				5-52N
26				6-32N
27	7-40	8-10	7-40	8-10
28	HOLIDAY			
31	9-04	9-44H	9-04	9-44

86Dec Strike 94.00

Mar	Open	High	Low	Close
3	3-18	4-04	3-18	3-57
4	4-45	4-58	4-10	4-10
5	4-10	4-10	3-18	3-18
6	3-60	3-60	3-20	3-20
7	3-02	3-30	3-00L	3-30
10	4-24	4-29	4-24	4-29
11	5-00	5-00	4-50	4-50
12	5-26	5-26	4-62	5-00
13	4-28	4-47	4-28	4-47
14	5-10	5-10	4-62	4-62
17	4-50	4-50	4-41	4-41
18				4-22N
19	4-36	4-36	4-28	4-34
20				4-36N
21				4-13N
24	4-38	4-47	4-38	4-47
25	4-44	4-44	4-41	4-41
26	4-55	5-16	4-55	5-16
27				6-42N
28	HOLIDAY			
31	7-35	8-08H	7-35	8-08

86Dec Strike 96.00

Mar	Open	High	Low	Close
3	2-50	3-16	2-48	3-04
4	3-45	3-55	3-18	3-18
5	2-40	2-40	2-34L	2-34
6	3-25	3-25	2-37	2-37
7	2-37	2-43	2-37	2-43
10	3-06	3-40	3-06	3-38
11	4-04	4-04	3-50	3-50
12	3-59	4-07	3-59	4-04
13				3-50N
14	4-20	4-27	4-00	4-00
17	4-00	4-00	3-45	3-45
18	3-29	3-53	3-29	3-32
19	3-39	3-50	3-39	3-40
20	3-48	3-48	3-40	3-40
21	3-46	3-46	3-21	3-21
24	3-38	3-46	3-38	3-46
25	3-47	3-47	3-34	3-38
26	3-43	4-07	3-43	4-07
27	4-55	5-35H	4-51	5-32
28	HOLIDAY			
31				6-48N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 98.00				86Dec Strike 100.00				86Dec Strike 102.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	1-61	2-25	1-61**L**	2-24					1-26	1-27	1-26	1-27
4	2-62	2-62	2-36	2-36	2-20	2-29	1-62	1-62	1-52	1-55	1-32	1-32
5	2-02	2-02	1-63	1-63	1-63	1-63	1-31**L**	1-31	1-23	1-32	1-10**L**	1-10
6	2-36	2-35	2-00	2-00	2-22	2-22	1-38	1-38				1-11**N**
7	2-06	2-10	2-04	2-04	1-42	1-42	1-38	1-38				1-09**N**
10	2-34	2-54	2-34	2-48	1-63	2-07	1-54	2-07	1-40	1-40	1-40	1-40
11	3-02	3-17	2-63	2-63				2-20**N**	2-00	2-04	1-49	1-49
12	3-28	3-28	3-17	3-17	2-50	2-50	2-32	2-37	2-11	2-11	1-56	2-02
13	2-56	2-62	2-55	2-62	2-05	2-24	2-06	2-24				1-54**N**
14	3-25	3-36	3-13	3-13	2-58	2-58	2-35	2-36	2-14	2-14	1-63	1-63
17	3-22	3-22	2-58	2-58	2-40	2-40	2-20	2-21	1-61	1-61	1-50	1-53
18	2-40	2-50	2-40	2-49	2-20	2-20	2-12	2-12	1-40	2-00	1-35	1-45
19	2-60	2-60	2-50	2-53	2-11	2-15	2-11	2-13	1-47	1-47	1-40	1-43
20	2-63	2-63	2-53	2-53				2-12**N**	1-50	1-50	1-40	1-42
21	2-56	2-56	2-34	2-34				1-57**N**	1-41	1-44	1-26	1-26
24	2-58	2-58	2-54	2-56	2-09	2-17	2-09	2-15	1-50	1-50	1-40	1-40
25	2-56	2-56	2-46	2-49	2-10	2-10	2-07	2-07	1-42	1-42	1-36	1-36
26	3-00	3-14	3-00	3-14	2-12	2-32	2-12	2-32	1-36	1-58	1-36	1-58
27	3-54	4-24	3-54	4-24	2-62	3-26	2-62	3-26	2-23	2-42	2-18	2-42
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	5-09	5-35**H**	5-09	5-35	4-03	4-30**H**	4-00	4-30	3-10	3-35**H**	3-10	3-35

	86Dec Strike 104.00				86Dec Strike 106.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19								
20								
21								
24								
25								
26								
27	2-10	2-10	2-06**L**	2-06				
28	**HOLIDAY**				**HOLIDAY**			
31	2-40	2-49**H**	2-40	2-49	2-05	2-08**H**	2-05**L**	2-08

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Mar	80.00	82.00	84.00	C6.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3				1H	8		16	16	53	4		103			201
4					2L	18	5	28H	15	2	93	26			189
5						19H	57H	27	38	20	34	24			219
6							1L	24	60	19	132	1L			237
7						18	13	7	10	15	10				73
10								1L	7	24	103	2			137
11	3H	3H				1L		5	21	32H		2			67
12					7			7	11	21	37	6			89
13							13	4		3	24				44
14						1		16	58	5	1L	51			132
17					750H		1	2	26	9	8	926			1,722
18					2				5	6	1	5			19L
19					5		6	4	13	4	2	11			45
20									78	1L		16			95
21					5				12	20		15			52
24							4	6	1L	2	6	17			36
25					100	2		1	402H	7	11	9			532
26					5			3	112	5	1,006H	1,153H			2,284H
27							2		54	5	440	116	20L		637
28	HOLIDAY														
31						2	12	7			277	10	53H	21H	382
TOTAL	3	3		1	884	61	130	158	976	204	2,185	2,493	73	21	7,192

Call open contracts Reported in contracts—Future 86Dec

Mar	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	31H	531	67H	20H	758	271H	158L	646	121L	24L		100L			2,727L
4	31	531	67	20	760	259	158	645	128	24	73L	106			2,802
5	31	531	67	20	760	249L	204	628	141	44	98	125			2,898
6	31	531	67	20	760	249	205H	652	151	60	223	125			3,074
7	31	531	67	20	760	267	200	655H	148	62	230	125			3,096
10	31	531	67	20	760	267	200	655	154	64	302	125			3,176
11	3L	534H	67	20	760	266	200	655	163	96	302	127			3,193
12	3	534	67	20	763H	266	200	633	178	117	323	132			3,236
13	3	534	67	20	763	266	192	633	178	120	307	132			3,215
14	3	526	67	20	763	266	192	620L	235	125	307	173			3,297
17	3	503L	67	20	519	266	193	621	243	120	310	912			3,777
18	3	503	67	20	521	266	193	621	248	126	311	916			3,795
19	3	503	67	20	524	266	199	622	259	132	313	917			3,825
20	3	503	67	20	524	266	199	622	306	133	313	932			3,888
21	3	503	67	20	524	266	199	622	310	153	313	933			3,913
24	3	503	67	20	524	266	196	623	311	154	313	950			3,930
25	3	503	67	20	424L	266	196	623	635	160H	324	957			4,178
26	3	503	67	20	424	267	196	623	745	160	1,191	1,956			6,155
27	3	503	67	20	424	266	198	623	749H	155	1,624	2,046	20L		6,698
28	HOLIDAY														
31	3	503	67	20	424	265	188	623	749	155	1,730H	2,051H	71H	20H	6,869H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

Apr	Open	High	Low	Close
1				31-50N
2				32-06N
3				31-22N
4				30-22N
7				29-62N
8				31-62B
9				33-08N
10	33-16	33-16H	33-16L	33-16
11				32-26N
14				33-44N
15				32-54N
16				34-54B
17				34-50N
18				33-54N
21				33-58N
22				31-58A
23				30-12N
24				28-38N
25				28-16N
28				29-42N
29				30-50N
30				30-48N

86Jun Strike 72.00

Apr	Open	High	Low	Close
1				29-50N
2				30-06N
3				29-22N
4				28-22N
7				27-62N
8				29-62B
9				31-08N
10	31-16	31-16H	31-16L	31-16
11				30-26N
14				31-44N
15				30-54N
16				32-54B
17				32-50N
18				31-54N
21				31-58N
22				29-58A
23				28-12N
24				26-38N
25				26-16N
28				27-42N
29				28-50N
30				28-48N

86Jun Strike 74.00

Apr	Open	High	Low	Close
1				27-50N
2				28-06N
3				27-22N
4				26-22N
7				25-62N
8				27-62B
9	29-00	29-08	29-00	29-08
10	29-11	29-16	29-11	29-16
11				28-26N
14	29-24	29-44H	29-24	29-44
15	29-40	29-40	28-54L	28-54
16				30-54B
17				30-50N
18				29-54N
21				29-58N
22				27-58A
23				26-12N
24				24-38N
25				24-16N
28				25-42N
29				26-50N
30				26-48N

86Jun Strike 76.00

Apr	Open	High	Low	Close
1				25-50N
2				26-06N
3	26-00	26-00	25-22	25-22
4	24-31	24-31	24-22	24-22
7	23-53	23-62	23-53L	23-62
8				25-62B
9	27-00	27-08	27-00	27-08
10				27-16N
11				26-26N
14	27-24	27-44H	27-24	27-44
15	27-20	27-40	26-54	26-54
16				28-54B
17				28-50N
18				27-54N
21				27-58N
22				25-58A
23				24-12N
24				22-38N
25				22-16N
28				23-42N
29				24-50N
30				24-48N

86Jun Strike 78.00

Apr	Open	High	Low	Close
1				23-50N
2				24-06N
3	24-00	24-00	23-22	23-22
4				22-22N
7				21-62N
8				23-62B
9				25-08N
10				25-16N
11				24-26N
14	25-24	25-44	25-24	25-44
15	25-20	25-40	24-54	24-54
16				26-54B
17				26-50N
18	26-30	26-30H	25-54	25-54
21				25-58N
22				23-58A
23				22-12N
24				20-38N
25				20-16N
28				21-42N
29				22-50N
30	22-23	22-48	22-23L	22-48

86Jun Strike 80.00

Apr	Open	High	Low	Close
1	23-20	23-20	21-50	21-50
2				22-06N
3				21-22N
4	21-27	21-27	20-22	20-22
7	19-41	19-62	19-41L	19-62
8	21-43	21-62	21-43	21-62B
9				23-08N
10				23-16N
11				22-26N
14	23-19	23-44H	23-19	23-44
15				22-54N
16				24-54B
17				24-50N
18				23-54N
21				23-58N
22				21-58A
23				20-12N
24				18-38N
25				18-16N
28				19-42N
29				20-50N
30				20-48N

86Jun Strike 82.00

Apr	Open	High	Low	Close
1	21-26	21-26	19-50	19-50
2	20-00	20-06	20-00	20-06
3				19-22N
4				18-22N
7	18-33	18-33	17-62	17-62
8				19-62B
9	20-47	21-08	20-47	21-08
10	21-00	21-18	21-00	21-16
11				20-26N
14				21-44N
15	21-40	21-40H	20-54	20-54
16				22-54B
17				22-50N
18				21-54N
21				21-58N
22				19-58A
23				18-12N
24	17-00	17-00	16-38L	16-38
25				16-16N
28				17-42N
29				18-50N
30				18-48N

86Jun Strike 84.00

Apr	Open	High	Low	Close
1	19-39	19-39	17-50	17-50
2	18-00	18-06	18-00	18-06
3				17-22N
4				16-22N
7	15-33	16-33	15-33	15-62
8	17-62	17-62	17-62	17-62B
9				19-08N
10				19-16N
11	19-00	19-00	18-26	18-26
14	19-00	19-44	19-00	19-44
15				18-54N
16	20-54	20-54H	20-54	20-54B
17				20-50N
18	20-40	20-40	19-54	19-54
21	20-00	20-00	19-58	19-58
22				17-58A
23				16-12N
24	15-00	15-00	14-38	[illegible]38
25	15-00	15-00	14-16L	14-16
28				15-42N
29				16-50N
30	17-00	17-00	16-48	16-48

86Jun Strike 86.00

Apr	Open	High	Low	Close
1	17-29	17-29	15-50	15-50
2	14-27	16-06	14-27	16-06
3	16-42	16-42	15-21	15-21
4	15-37	15-40	14-22	14-22
7	13-15	14-45	13-15	13-62
8	15-23	15-62	15-21	15-62B
9	17-55	17-55	17-08	17-06
10	17-00	17-18	17-00	17-16
11	17-00	17-00	16-26	16-26
14	17-00	17-44	16-61	17-44
15	17-40	17-40	16-54	16-54
16	18-33	18-54	18-33	18-54B
17	19-05	19-09H	18-26	18-50
18	18-40	18-40	17-54	17-54
21				17-58N
22				15-58A
23	14-33	14-33	14-12	14-12
24	13-00	13-00	12-38	12-38
25	13-00	13-00	12-16L	12-16
28	13-09	13-42	13-09	13-42
29				14-50N
30	15-00	15-00	14-48	14-48

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

Apr	Open		High	Low	Close	
1	16-29		16-29	13-50	13-50	
2	12-31		14-06	12-31	14-06	
3	13-42		13-42	13-22	13-22	
4	13-35		13-46	12-22	12-22	
7					11-62**N**	
8	13-62		13-62	13-62	13-62**B**	
9	15-16		15-16	14-44	15-08	
10	14-49	14-50	15-18	14-49	15-16	
11	15-43		15-43	14-26	14-26	
14	15-00		15-44	15-00	15-44	
15					14-54**N**	
16	16-40		16-54	16-40	16-54**B**	
17	17-00		17-00**H**	16-26	16-50	
18	16-40		16-40	15-54	15-54	
21	15-60		15-60	15-58	15-58	
22					13-58**A**	
23					12-12**N**	
24	11-00		11-00	10-38**L**	10-38	
25					10-16**N**	
28					11-42**N**	
29					12-50**N**	
30					12-48**N**	

86Jun Strike 90.00

Apr	Open		High	Low	Close	
1	13-16		13-30	11-50	11-50	
2	10-52		12-06	10-44	12-06	
3	12-41		12-41	11-22	11-22	
4	10-19		10-22	10-19	10-22	
7	9-48		9-62	9-48	9-62	
8	11-41		11-62	11-41	11-62**B**	
9	13-24		13-55	13-00	13-08	
10					13-16**N**	
11					12-26**N**	
14	13-07		13-44	13-00	13-44	
15	13-33		13-33	12-54	12-54	
16	14-39		14-54	14-30	14-54**B**	
17	15-18		15-19**H**	14-26	14-50	
18	14-50		14-50	13-54	13-54	
21	13-44		14-00	13-44	13-58	
22					11-58**A**	
23	9-51		10-12	9-51	10-12	
24	9-12		9-12	8-38	8-38	
25	9-23		9-23	8-17**L**	8-17	
28	8-49		9-42	8-49	9-42	
29	10-13		10-50	10-13	10-50	
30	10-55		10-62	10-48	10-48	

86Jun Strike 92.00

Apr	Open		High	Low	Close	
1	12-00		12-00	9-52	9-52	
2	8-45		10-06	8-34	10-06	
3	10-35		10-35	9-24	9-24	
4	9-10		9-21	8-20	8-26	
7	7-45		8-16	7-32	8-04	
8	9-00	9-20	10-04	9-00	10-04**B**	
9	11-28		11-44	10-40	11-08	
10	11-11		11-19	10-52	11-16	
11	11-39		11-39	10-26	10-26	
14	11-05		11-44	11-03	11-44	
15					10-54**N**	
16	12-08		12-54	12-08	12-54**B**	
17	12-57		13-29**H**	12-22	12-50	
18	12-51		12-51	11-54	11-54	
21	11-60		11-60	11-57	11-57	
22	11-54		11-54	9-57	9-57	
23	8-38		8-38	7-60	8-14	
24	7-26		7-26	6-44	6-44	
25	7-10		7-10	6-24**L**	6-24	
28	6-38		7-45	6-38	7-45	
29	8-20		8-56	8-16	8-56	
30					8-48**N**	

86Jun Strike 94.00

Apr	Open		High	Low	Close	
1	9-50		10-62**H**	7-50	7-50	7-60
2	6-47		8-10	6-47	8-10	
3	8-52		8-52	7-34	7-34	
4	7-57		7-57	6-38	6-38	
7	5-51		6-54	5-51	6-17	
8	7-32		8-17	7-27	8-17**B**	
9	10-00		10-00	8-46	9-10	
10	8-60		9-35	8-53	9-18	
11	9-38		9-38	8-10	8-28	
14	9-12		9-44	9-05	9-44	
15	9-26		9-26	8-55	8-56	
16	10-52		10-56	10-52	10-56**B**	
17	10-36		10-50	10-26	10-50	
18	10-30		10-30	9-54	9-54	
21	9-20		10-09	9-20	9-58	
22	9-26		9-30	7-58	7-58	
23	6-42		6-42	6-00	6-20	
24	6-14		6-14	4-58	4-58	
25	4-35		4-50	4-35**L**	4-38	
28	4-47		5-54	4-47	5-54	
29	6-40		6-54	6-28	6-54	
30	7-03		7-03	6-51	6-51	

86Jun Strike 96.00

Apr	Open		High	Low	Close	
1	7-08	7-25	8-38	6-10	6-10	6-15
2	5-12	5-17	6-31	4-52	6-30	
3	6-49		7-02	5-50	5-50	
4	5-46		6-00	4-57	5-00	4-58
7	4-30		5-04	4-10	4-39	
8	5-45		6-39	5-45	6-36	6-39
9	7-31		7-61	6-58	7-18	
10	6-61		7-59	6-61	7-21	7-27
11	8-00		8-00	6-26	6-36	
14	7-19		7-48	7-11	7-48	
15	7-55		7-55	6-58	6-62	
16	8-32		8-62	8-26	8-62**B**	
17	8-60		9-22**H**	8-15	8-52	
18	8-34		8-44	7-57	7-57	
21	7-48		8-23	7-48	7-61	
22	8-03		8-03	5-61	5-61	
23	5-49		5-49	4-12	4-36	
24	4-20		4-20	3-13	3-13	
25	3-38		3-60	2-57**L**	3-05	
28	3-14		4-07	3-14	4-07	
29	4-45		5-00	4-20	5-00	
30	4-50		5-11	4-45	4-59	

86Jun Strike 98.00

Apr	Open		High	Low	Close	
1	5-28	5-32	6-48	4-30	4-32	4-30
2	4-00	3-50	4-57	3-26	4-55	4-57
3	5-20	5-08	5-20	4-13	4-25	4-13
4	4-14		4-30	3-25	3-30	
7	3-03		3-39	2-51	3-04	
8	4-04	3-61	4-58	3-61	4-58	
9	5-50	5-63	6-12	5-05	5-31	5-34
10	5-20		6-05	5-10	5-40	
11	6-08	6-15	6-15	4-44	4-53	
14	5-05		5-58	5-05	5-58	
15	5-60		5-63	5-12	5-12	
16	6-34		7-12	6-27	7-12**B**	
17	7-02		7-27**H**	6-27	6-58	
18	6-53		6-55	6-06	6-06	
21	6-12		6-30	6-00	6-05	
22	6-10		6-10	4-05	4-05	
23	3-12		3-53	2-50	3-02	
24	3-06		3-06	1-61	1-61	2-15
25	2-29		2-39	1-43**L**	1-47	1-53**B**
28	2-00		2-49	1-61	2-37	2-49
29	3-00		3-25	2-54	3-18	3-23
30	2-59	2-55	3-36	2-55	3-15	3-19

86Jun Strike 100.00

Apr	Open		High	Low	Close	
1	4-07	4-09	4-63	3-19	3-19	3-21
2	2-40	2-51	3-35	2-16	3-30	
3	3-45	3-49	3-60	2-56	2-59	
4	3-00	2-60	3-13	2-14	2-19	2-16
7	2-00	1-60	2-30	1-47	1-63	2-00
8	2-46	2-36	3-37	2-36	3-37	3-33
9	4-08	4-19	4-48	3-35	3-62	4-02
10	3-43		4-30	3-42	3-63	4-02
11	4-18		4-22	3-12	3-20	3-23
14	3-35	3-47	4-22	3-35	4-22	
15	4-20	4-26	4-26	3-37	3-40	
16	4-46		5-39	4-46	5-39	
17	5-16		5-40**H**	4-48	5-08	
18	5-12		5-12	4-26	4-26	
21	4-00	3-55	4-41	3-55	4-18	4-23
22	4-40		4-45	2-25	2-32	
23	2-00	1-60	2-29	1-28	1-58	1-56
24	1-58	1-60	1-60	1-06	1-15	1-06
25	1-27	1-23	1-38	0-56**L**	1-00	1-01
28	1-02	1-05	1-40	1-01	1-35	1-40
29	1-55		2-05	1-33	1-62	1-63
30	1-42	1-43	2-06	1-36	1-55	1-59

86Jun Strike 102.00

Apr	Open		High	Low	Close	
1	2-55	2-44	3-50	2-10	2-10	2-14
2	1-45	1-59	2-25	1-24	2-22	2-25
3	2-33	2-40	2-45	1-55	1-55	1-59
4	1-55	1-59	2-10	1-22	1-34	1-27
7	1-10	1-13	1-39	1-00	1-13	1-15
8	1-40	1-48	2-30	1-40	2-20	2-28
9	2-57	3-15	3-20	2-21	2-45	2-49
10	2-16		3-08	2-16	2-49	2-44
11	3-00		3-00	2-00	2-09	2-04
14	2-25	2-30	2-58	2-19	2-53	2-58
15	2-60	2-49	3-00	2-20	2-20	2-22
16	3-19	3-21	4-12**H**	3-15	3-62	4-12
17	3-45	3-54	4-08	3-10	3-35	
18	3-40	3-33	3-40	2-62	2-63	
21	2-27	2-38	3-10	2-27	2-51	2-56
22	3-06		3-06	1-24	1-32	1-30
23	0-60	1-06	1-28	0-50	1-02	1-04
24	1-05	1-01	1-05	0-35	0-43	0-35
25	0-47	0-52	0-53	0-29**L**	0-33	
28	0-35	0-32	0-54	0-32	0-53	0-54
29	0-62	1-04	1-08	0-48	1-00	1-03
30	0-56	0-58	1-06	0-49	0-62	0-63

86Jun Strike 104.00

Apr	Open		High	Low	Close	
1	1-53	1-58	2-36	1-24	1-24	1-28
2	1-02	1-14	1-35	0-50	1-32	1-35
3	1-40	1-37	1-46	1-10	1-12	1-10
4	1-12	1-09	1-22	0-51	0-54	0-51
7	0-45	0-40	0-56	0-36	0-43	
8	1-02	0-61	1-39	0-61	1-37	1-33
9	1-54	2-02	2-17	1-26	1-48	1-45
10	1-35	1-38	2-02	1-28	1-49	1-46
11	2-01	2-00	2-01	1-08	1-13	1-12
14	1-25	1-31	1-50	1-24	1-50	1-48
15	1-41	1-52	1-57	1-23	1-23	1-26
16	2-00	2-15	2-47**H**	2-00	2-40	2-44
17	2-27	2-35	2-47	2-02	2-26	2-21
18	2-21	2-16	2-21	1-50	1-52	1-50
21	1-27	1-35	1-60	1-27	1-43	1-47
22	1-55	1-60	1-60	0-40	0-43	0-45
23	0-37	0-32	0-48	0-24	0-33	0-35
24	0-34	0-38	0-38	0-19	0-20	0-19
25	0-25	0-23	0-26	0-14**L**	0-16	
28	0-18	0-16	0-28	0-16	0-26	0-28
29	0-30	0-34	0-38	0-24	0-31	0-33
30	0-25	0-26	0-33	0-22	0-27	0-28

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 106.00						86Jun Strike 108.00						86Jun Strike 110.00					
Apr	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	1-00	1-09	1-45	0-51	0-51	0-55	0-45		0-61	0-30	0-30	0-32						
2	0-43	0-45	0-61	0-31	0-55	0-58	0-20	0-25	0-38	0-17	0-31	0-33	0-10		0-17	0-10	0-15	0-17
3	1-03	1-00	1-06	0-41	0-41	0-44	0-39		0-40	0-23	0-23	0-25	0-19		0-21	0-13	0-13	
4	0-42	0-45	0-48	0-29	0-32	0-29	0-24	0-26	0-27	0-15	0-17		0-12		0-13	0-08	0-09	
7	0-27	0-22	0-31	0-18	0-21	0-22	0-10	0-14	0-16	0-09	0-11		0-06		0-08	0-06	0-06	
8	0-30	0-38	0-62	0-30	0-59	0-60	0-17	0-16	0-37	0-16	0-36		0-10		0-19	0-08	0-18	0-17
9	1-06	1-18	1-26	0-55	1-03	1-01	0-41	0-49	0-52	0-30	0-36	0-37	0-22		0-30	0-15	0-18	
10	0-61	0-57	1-15	0-55	1-02	1-00	0-31	0-32	0-43	0-29	0-36	0-37	0-18		0-23	0-15	0-18	
11	1-11	1-15	1-15	0-39	0-43	0-42	0-46	0-43	0-46	0-19	0-21	0-20	0-23		0-23	0-09	0-11	0-10
14	0-47	0-52	1-02	0-47	0-63	1-02	0-25	0-22	0-35	0-22	0-34	0-35	0-11	0-12	0-16	0-11	0-16	
15	1-03	0-63	1-04	0-48	0-50	0-49	0-36	0-32	0-37	0-24	0-25	0-26	0-17		0-17	0-12	0-13	0-12
16	1-11	1-25	1-47**H**	1-11	1-40	1-44	0-42	0-50	0-63**H**	0-40	0-61	0-62	0-24	0-26	0-36	0-23	0-36	0-35
17	1-27	1-36	1-45	1-08	1-24	1-22	0-53	0-59	0-63	0-37	0-47	0-50	0-28	0-34	0-37**H**	0-20	0-25	0-27
18	1-25	1-21	1-25	1-00	1-00	1-03	0-48	0-49	0-49	0-32	0-33	0-32	0-27	0-25	0-27	0-15	0-15	
21	0-45	0-55	1-05	0-45	0-59	0-60	0-21	0-26	0-35	0-21	0-28	0-29	0-12	0-13	0-16	0-10	0-14	
22	1-04	1-03	1-06	0-20	0-24	0-23	0-32	0-34	0-34	0-10	0-11		0-16	0-17	0-17	0-05	0-06	0-05
23	0-17	0-15	0-23	0-11	0-17	0-16	0-08	0-10	0-10	0-06	0-08	0-07	0-05		0-05	0-03	0-04	0-03
24	0-18	0-19	0-19	0-09	0-10	0-09	0-08		0-08	0-04	0-04	0-05	0-04		0-04	0-02	0-03	0-02
25	0-11		0-12	0-06**L**	0-06	0-07	0-06		0-07	0-03**L**	0-04		0-03		0-03	0-01**L**	0-02	
28	0-08	0-07	0-14	0-07	0-12	0-14	0-03		0-07	0-03	0-07	0-06	0-02		0-03	0-02	0-03	
29	0-15	0-18	0-19	0-11	0-15	0-14	0-08	0-06	0-09	0-05	0-07		0-03		0-04	0-03	0-03	
30	0-12	0-13	0-14	0-09	0-12		0-06		0-06	0-03	0-04	0-05	0-02		0-03	0-01	0-02	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Apr	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						500H	1,600H	6	1,166H	118	2,091
2							866	666	236	1,129	409
3				300	300				148	1L	262
4				1L		5			634	150	6
7				1		1L	1L	3L	574		201
8						1		13	41	530	1L
9			100	100			5		688	826	1,125
10	50H	50H	1L				100		601	354	
11								100	250	403	
14			150	600H	450	1			653	900	542
15			200H	600	400		300		300		100
16								500	313	2,000H	350
17									301	200	151
18					1,000H			100	305	1,300	2,203H
21									100	625	663
22								38			125
23									2L		69
24							500	1,000H	500	920	2
25								500	500	80	52
28									5		2
29								200	200		3
30					2L			500	500		90
TOTAL	50	50	451	1,602	2,152	508	3,372	3,626	8,017	9,536	8,447

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,595H	548	1,867	4,645	7,408	12,687H	14,587	9,681	2,427		60,926
2	273	363	1,096	1,599	6,211	9,360	9,622	8,998	1,392	142	42,362
3	1,212	80	601	4,467	3,827	7,171	7,340	8,644	2,741	535	37,629
4	740	7L	391	1,843	3,246	7,022	5,648	4,484	1,671	369	26,217
7	477	724	300	1,837	4,965	6,259	4,755	4,759	934	58L	25,849
8	515	402	768	596	3,920	7,769	8,746	8,709	3,622	710	36,343
9	439	1,132H	194	2,845	3,825	8,264	15,311H	9,760	6,720	1,489	52,823
10	588	604	1,502	4,254	2,549	3,513	8,491	7,309	4,248	1,701	35,915
11	1,108	318	1,229	2,711	2,905	3,894	8,316	5,197	5,569	1,654	33,654
14	4L	9	8L	365L	502	2,284	4,378	5,874	3,044	556	20,320L
15		8	140	1,228	1,700	3,686	7,224	6,868	4,727	6,325	33,806
16	13	110	2,869H	5,460	1,014	4,164	9,441	9,807	11,501H	4,626	52,168
17	112	105	1,279	3,763	3,776	5,265	9,109	13,245H	10,551	7,360H	55,217
18	705	7	95	1,175	472L	1,946	4,031L	5,752	4,011	4,125	27,227
21	7	52	274	2,540	1,275	1,460L	4,361	4,297	2,949	1,833	20,436
22	153	154	11	4,432	3,501	6,072	9,423	8,253	6,517	3,004	41,683
23	5	55	247	4,446	7,249	11,011	12,050	10,318	6,725	2,550	54,727
24	95	31	117	7,267H	9,286H	11,110	15,267	6,380	10,364	5,222	68,061H
25	4	124	1,946	2,506	7,593	6,513	8,663	4,003	2,536	2,188	37,208
28	25	568	741	2,091	5,097	7,418	6,657	2,732	1,763	1,124	28,223
29	500	631	1,120	1,277	6,828	7,532	7,522	2,700L	2,801	159	31,473
30		20	292	414	5,447	10,092	5,173	3,183	686L	313	26,712
TOTAL	8,570	6,052	17,087	61,761	92,596	144,492	186,115	150,953	97,499	46,043	848,979

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Jun

Apr	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1			131H	301	475H	156H	2,721H	666	4,598H	3,436H	7,091H
2			131	301	475	156	2,709	664	4,564	3,227	5,007
3			131	301	475	156	2,708	664	4,387	3,035	4,700
4			131	301	475	136	1,208	664	4,039	3,023	4,645
7			131	301	475	136	1,208	662	3,979	3,024	4,584
8			131	302H	475	135	1,208	357	3,743	3,239	4,369
9			131	302	475	135	1,208	357	3,555	2,939	4,268
10			130L	301	475	135	58	357	1,256	3,061	3,357
11			130	301	475	135	58	357	1,254	2,858	3,355
14			130	301	475	135	1,284	357	1,391	2,855	2,942
15				301	475	39	58	357	1,189	2,854	2,877
16				1L	475	38L	58	357	1,179	2,838	2,672
17				1	475	38	58	357	511	1,624	2,487
18				1	475	38	58	357	508	1,621	1,287
21				1	475	38	58	357	426	1,619	1,173
22				1	30	38	58	357	401	1,615	1,011
23				1	30	38	58	257L	401	615	1,012
24				1	30	38	58	257	400	615	532
25				1	30	38	57L	257	399	614	482
28				1	30	38	57	257	399	614	569
29				1	30	38	57	257	399	614	548
30				1	29L	38	57	757H	397L	564L	448L

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	12,644H	8,068	12,628H	21,268H	20,652H	20,923	16,477	4,817L	1,743L		138,795
2	11,607	8,362H	12,002	21,087	18,044	19,876	14,293L	6,772	2,136	127L	131,540
3	9,881	8,356	11,873	20,180	17,891	19,386	15,936	10,857	3,309	472	134,698
4	9,192	8,337	11,836	19,099	18,246	19,342	15,828	11,349	4,293	770	132,914
7	8,734	8,180	11,657	19,734	20,443	19,405	16,377	10,888	4,413	767	135,098
8	8,365	7,894	11,332	19,133	20,594	21,618	19,218	13,781	6,295	1,255	143,444
9	7,994	7,796	11,234	17,495	17,886	22,310	20,800	14,117	8,352	1,855	143,209
10	6,501	7,517	11,005	18,557	17,333	20,957	21,453	15,735	8,928	2,860	139,976
11	4,972	7,609	11,375	19,009	17,361	21,507	23,205	16,151	9,851	4,010	143,973
14	3,625	7,420	10,267	18,828	16,313	20,345	23,550	16,650	10,548	4,337	141,753
15	3,604	7,411	10,133	17,890	15,214	19,939	23,320	16,046	12,059	7,057	140,823
16	2,339	7,102	10,167	16,884	15,005	20,388	23,005	17,588	17,967	9,447	147,510H
17	2,379	7,127	9,441	15,267	12,525	17,974	20,309	15,484	18,722	12,015	136,794
18	2,101	6,847	9,374	15,145	12,465	17,761	19,083	16,864	18,271	12,586	134,842
21	2,086	6,645	9,370	14,140	12,109L	17,561	18,636	17,197	18,777H	13,353H	134,021
22	2,075	6,609	9,373	12,673L	12,338	16,708L	20,031	18,317	18,488	12,283	132,406
23	2,076	6,663	9,148	14,246	13,982	17,245	19,396	19,089H	17,862	11,451	133,570
24	2,009	6,622	8,937L	14,487	15,285	22,625	20,376	17,957	12,353	9,316	131,898
25	2,006L	6,505	9,827	14,111	16,163	24,214	24,241H	17,904	11,988	8,913	137,750
28	2,015	6,392L	9,142	13,951	15,667	22,628	20,476	17,350	11,831	9,194	130,611
29	2,514	6,801	9,092	13,755	13,776	22,889	21,684	17,996	11,619	9,172	131,242
30	2,513	6,791	9,265	13,405	12,466	24,679H	21,421	17,035	11,459	9,100	130,425L

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 72.00

Apr	Open	High	Low	Close
1				29-08N
2				29-33N
3				28-47N
4				27-36N
7				27-18N
8				29-18N
9				30-25N
10				30-32N
11				29-40N
14				30-62N
15				30-04N
16				32-02B
17				31-60N
18				30-62N
21				31-08N
22				29-08N
23				27-24N
24				25-48N
25				25-30N
28				26-60N
29				27-60N
30				27-60N

86Sep Strike 74.00

Apr	Open	High	Low	Close
1				
2				
3				
4				25-36N
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28	24-22	24-60	24-22L	24-60
29				25-60N
30	25-60	25-60H	25-60	25-60

86Sep Strike 76.00

Apr	Open	High	Low	Close
1				25-08N
2				25-33N
3				24-47N
4				23-36N
7				23-18N
8				25-18N
9				26-25N
10				26-32N
11				25-40N
14				26-62N
15				26-04N
16				28-02B
17				27-60N
18				26-62N
21				27-08N
22				25-08N
23				23-24N
24				21-48N
25				21-30N
28	22-23	22-60	22-23L	22-60
29				23-60N
30	23-61	23-61H	23-60	23-60

86Sep Strike 78.00

Apr	Open	High	Low	Close
1				23-0[illegible]N
2				23-33[illegible]
3				22-47N
4				21-36N
7				21-1[illegible]
8				23-18N
9	24-58	24-58H	24-25	24-25
10				24-32N
11				23-40N
14				24-62N
15				24-04N
16				26-02B
17				25-60N
18				24-62N
21				25-08N
22				23-08N
23	21-29	21-29	21-24L	21-24
24				19-48N
25				19-30N
28				20-60N
29				21-60N
30				21-60N

86Sep Strike 80.00

Apr	Open	High	Low	Close
1				21-08N
2	1[illegible]-45	21-33	19-40	21-33
3				20-47N
4				19-36N
7				19-18N
8				21-18N
9				22-25N
10				22-32N
11				21-40N
14	22-29	22-62	22-29	22-62
15				22-04N
16				24-02B
17				23-60N
18	23-31	23-31H	22-62	22-62
21	22-56	23-08	22-56	23-08
22				21-08N
23				19-24N
24	18-38	18-38	17-48L	17-48
25				17-30N
28				18-60N
29				19-60N
30				19-60N

86Sep Strike 82.00

Apr	Open	High	Low	Close
1				19-08N
2				19-33N
3				18-47N
4				17-36N
7	16-38	17-18	16-38	17-18
8				19-18N
9				20-25N
10				20-32N
11				19-40N
14				20-62N
15				20-04N
16				22-02B
17				21-60N
18				20-62N
21				21-08N
22	20-36	20-36H	19-08	19-08
23				17-24N
24	16-40	16-40	15-48L	15-48
25				15-30N
28				16-60N
29				17-60N
30				17-60N

86Sep Strike 84.00

Apr	Open		High	Low	Close
1	18-58		18-58	17-08	17-08
2	15-52		17-33	15-52	17-33
3	17-20	17-23	17-23	16-47	16-47
4	15-48		15-48	15-38	15-38
7	14-38		15-18	14-38	15-18
8					17-18N
9	18-36		18-54	18-20	18-25
10	18-23	18-25	18-48	18-23	18-32
11	18-34		18-34	17-40	17-40
14	18-62		18-62H	18-62	18-62
15					18-04N
16					20-02B
17					19-60N
18					18-62N
21					19-08N
22					17-08N
23					15-24N
24					13-50N
25	14-20		14-20	13-21L	13-31
28					14-61N
29					15-60N
30					15-60N

86Sep Strike 86.00

Apr	Open	High	Low	Close
1	16-28	17-00H	15-08	15-08
2	13-48	15-36	13-48	15-36
3	15-46	15-46	14-30	14-30
4	15-07	15-07	13-39	13-39
7				13-18N
8				15-18N
9	16-58	16-58	16-27	16-27
10				16-32N
11				15-42N
14				16-62N
15				16-04N
16				18-02B
17				17-60N
18				16-62N
21				17-08N
22				15-08N
23	13-30	13-30	13-24	13-24
24	12-15	12-24	11-58	11-58
25	11-58	11-58	11-38L	11-38
28				13-01N
29				13-60N
30				13-60N

86Sep Strike 88.00

Apr	Open	High	Low	Close
1	15-00	15-00	13-08	13-08
2				13-34N
3				12-50N
4	12-59	12-59	11-45L	11-45
7				11-26N
8				13-26N
9	14-54	15-03	14-29	14-29
10	15-00	15-11	14-28	14-34
11	14-52	14-52	13-44	13-44
14				14-62N
15	14-22	14-22	14-06	14-06
16	15-30	16-02H	15-30	16-02B
17				15-60N
18				14-63N
21				15-08N
22				13-08N
23				11-32N
24				10-08N
25				9-58N
28				11-11N
29				12-05N
30				12-02N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 90.00

Apr	Open		High	Low	Close	
1	12-52		13-52	11-25	11-25	
2	10-40		11-43	10-40	11-43	
3	11-60		11-60	10-63	10-63	
4	11-07		11-07	9-61	9-61	
7					9-41**N**	
8	10-50		11-41	10-50	11-41	
9	12-35		12-35	12-20	12-31	
10	12-38		12-38	12-38	12-38	
11					11-51**N**	
14					13-06**N**	
15					12-12**N**	
16	13-30		14-10	13-30	14-10	
17	14-30		14-30**H**	13-62	13-62	
18					13-04**N**	
21					13-13**N**	
22	12-38		12-38	11-13	11-13	
23	9-47		9-50	9-20	9-47	
24	9-60		9-60	8-29**L**	8-29	
25					8-17**N**	
28					9-27**N**	
29	9-49		10-20	9-49	10-18	
30	10-23		10-23	10-16	10-16	

86Sep Strike 92.00

Apr	Open		High	Low	Close	
1	11-00		11-58	9-41	9-41	
2	8-20		10-00	8-20	9-61	
3	10-26		10-26	9-27	9-27	
4	9-26		9-26	8-21	8-21	
7	7-50		8-14	7-50	8-02	
8	9-55		9-55	9-55	9-55	
9	11-22		11-22	10-42	10-46	
10	10-22		11-00	10-22	10-49	
11	11-13		11-13	10-02	10-02	
14					11-15**N**	
15	11-05		11-05	10-25	10-25	
16	12-18		12-20	11-46	12-20	
17	12-24		12-24**H**	11-47	12-06	
18	11-17		11-19	11-09	11-09	
21					11-22**N**	
22	10-22		10-22	9-22	9-22	
23					8-09**N**	
24	7-28		7-28	6-60	6-60	
25	7-28		7-28	6-48**L**	6-48	
28					7-54**N**	
29	8-24		8-40	8-24	8-40	
30					8-39**N**	

86Sep Strike 94.00

Apr	Open		High	Low	Close	
1	10-18		10-18	8-04	8-04	
2	7-10	7-15	8-21	6-50	8-21	
3	8-37		8-53	7-52	7-52	
4	7-30		7-58	6-54	6-54	
7					6-35**N**	
8	8-00		8-17	8-00	8-17	
9	9-25		9-25	9-04	9-04	
10	8-48		9-05	8-48	9-05	
11	9-36		9-36	8-24	8-24	
14	8-60		9-31	8-60	9-31	
15	9-11		9-11	8-46	8-46	
16	10-10		10-36	10-10	10-36	
17	10-35		10-52**H**	10-08	10-23	
18	9-34		9-36	9-27	9-27	
21	9-24		9-40	9-24	9-40	
22					7-41**N**	
23	7-00		7-00	6-40	6-40	
24	6-03		6-14	5-36	5-36	
25	5-48		5-49	5-26**L**	5-26	
28	6-08		6-21	6-08	6-21	
29	6-61		7-05	6-52	7-05	
30					7-05**N**	

86Sep Strike 96.00

Apr	Open		High	Low	Close	
1	7-30		8-45	6-35	6-35	
2	5-50		6-54	5-35	6-54	
3	7-04		7-04	6-20	6-20	
4	6-35		6-35	5-29	5-30	
7	5-18		5-37	4-60	5-14	
8	6-24		6-50	6-20	6-50	
9	8-00		8-00	7-05	7-32	
10	7-25		7-58	7-25	7-33	
11	7-10		7-10	6-55	6-55	
14	7-43		7-56	7-43	7-56	
15	7-32		7-32	7-12	7-12	
16	8-36		8-58**H**	8-30	8-58	
17	8-45		8-52	8-34	8-46	
18					7-59**N**	
21	7-52		8-00	7-52	8-00	
22	7-31		7-31	6-14	6-14	
23	5-24		5-58	5-21	5-21	
24	4-50		5-02	4-24	4-24	
25	4-55		4-55	4-08**L**	4-18	
28	4-35		5-03	4-35	5-03	
29	5-18		5-55	5-18	5-46	
30					5-48**N**	

86Sep Strike 98.00

Apr	Open		High	Low	Close	
1	5-60		7-05	5-20	5-20	
2	4-46		5-35	4-15	5-35	
3	5-58		5-58	5-06	5-06	
4	5-15		5-15	4-20	4-20	
7	4-00		4-20	3-41	4-05	
8	5-10		5-27	5-10	5-27	
9	6-40		6-40	5-51	6-05	
10	5-53		6-29	5-53	6-07	
11	6-27		6-35	5-34	5-34	
14	5-62		6-27	5-62	6-27	
15	6-20	6-24	6-28	5-54	5-54	
16	6-58		7-45**H**	6-58	7-30	
17	7-30		7-30	7-00	7-16	
18	6-63		6-63	6-32	6-32	
21	6-06		6-48	6-06	6-34	
22	6-18		6-22	4-44	5-00	
23	4-29		4-40	4-11	4-11	
24	3-50		3-60	3-23	3-23	
25	3-53		3-53	3-14**L**	3-19	
28	3-43		3-63	3-31	3-63	
29	4-10		4-39	4-10	4-35	
30	4-30		4-42	4-09	4-30	

86Sep Strike 100.00

Apr	Open		High	Low	Close	
1	4-40		5-53	4-15	4-15	
2	3-52		4-25	3-23	4-25	
3	4-44		4-52	4-02	4-02	
4	4-00		4-19	3-17	3-22	
7	3-00		3-26	2-50	3-07	
8	3-44		4-33	3-44	4-24	
9	5-05		5-28	4-31	4-53	
10	4-45		5-22	4-45	4-55	
11	5-10		5-16	4-20	4-20	
14	4-47		5-10	4-47	5-10	
15	5-03	5-11	5-11	4-40	4-44	
16	5-40		6-13**H**	5-39	6-05	
17	6-01		6-13	5-48	5-56	
18	5-56		5-56	5-15	5-15	
21	4-53		5-21	4-52	5-15	
22	5-15		5-15	3-55	3-57	
23	3-00		3-40	3-00	3-17	
24	3-17		3-17	2-30	2-40	2-30
25	2-55		3-00	2-25**L**	2-27	
28	2-40		3-05	2-38	3-03	
29	3-17	3-20	3-34	3-11	3-33	
30	3-24		3-35	3-09	3-24	

86Sep Strike 102.00

Apr	Open		High	Low	Close	
1	3-38		4-30	3-16	3-16	
2	2-56		3-27	2-36	3-25	
3	3-39		3-45	3-07	3-07	
4	3-07		3-17	2-31	2-34	2-31
7	2-12		2-38	2-07	2-18	
8	2-55		3-29	2-55	3-27	
9	4-12		4-30	3-33	3-50	
10	3-36		4-09	3-32	3-57	3-53
11	4-00		4-11	3-24	3-24	
14	3-51		4-05	3-43	4-05	
15	4-04		4-04	3-41	3-41	
16	4-30		5-00**H**	4-30	4-52	
17	4-52		5-00	4-24	4-45	
18	4-47		4-47	4-09	4-09	
21	3-48		4-11	3-48	4-04	
22	4-14		4-14	2-60	3-00	
23	2-35		2-54	2-15	2-29	
24	2-40		2-40	1-54	1-54	1-63
25	2-10	2-12	2-18	1-45**L**	1-50	
28	1-55		2-19	1-55	2-19	
29	2-32		2-46	2-23	2-39	
30	2-34		2-45	2-20	2-34	

86Sep Strike 104.00

Apr	Open		High	Low	Close	
1	2-59		3-30	2-26	2-28	
2	2-00		2-36	1-53	2-36	
3	2-50		2-58	2-22	2-22	
4	2-23		2-28	1-50	1-52	1-56
7	1-42		1-60	1-30	1-42	
8	2-15		2-38	2-10	2-36	
9	3-10		3-30	2-40	2-59	
10	2-47		3-15	2-45	2-60	
11	3-12		3-12	2-35	2-36	
14	2-39		3-07	2-39	3-07	
15	3-10		3-10	2-50	2-50	
16	3-31		4-00	3-30	3-60	4-00
17	3-47		4-06**H**	3-27	3-43	
18	3-44		3-46	3-09	3-11	
21	3-00		3-20	2-51	3-06	
22	3-20		3-20	2-08	2-13	
23	1-52	1-53	2-07	1-40	1-55	
24	1-55		1-56	1-23	1-23	1-27
25	1-38		1-43	1-13**L**	1-21	
28	1-29		1-48	1-24	1-45	
29	1-60		2-03	1-48	2-00	
30	1-55		2-05	1-41	1-54	

86Sep Strike 106.00

Apr	Open		High	Low	Close	
1	2-16		2-46	1-53	1-53	
2	1-42		1-59	1-27	1-59	
3	2-09		2-09	1-47	1-47	
4	1-42		1-52	1-21	1-21	
7	1-08	1-06	1-25	1-02	1-13	
8	1-35		2-02	1-35	1-59	
9	2-30	2-34	2-50	1-62	2-10	2-14
10	2-02	2-03	2-29	1-62	2-14	
11	2-20		2-28	1-55	1-58	
14	1-63	2-07	2-23	1-63	2-21	
15	2-20		2-25	2-03	2-06	
16	2-47		3-05	2-42	2-62	3-02
17	2-62		3-08**H**	2-40	2-56	
18	2-47		2-52	2-25	2-27	
21	2-10		2-30	2-08	2-21	
22	2-31		2-33	1-37	1-40	
23	1-24	1-29	1-38	1-14	1-22	
24	1-28		1-28	1-02	1-02	
25	1-12		1-15	0-56**L**	0-61	
28	1-04		1-19	1-00	1-17	
29	1-29		1-33	1-18	1-26	
30	1-22		1-30	1-13	1-23	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 108.00					86Sep Strike 110.00				
Apr	**Open**		**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	
1	1-50		1-62	1-22	1-22					
2	1-10		1-32	1-06	1-26					
3	1-35		1-35	1-17	1-17	1-00	1-00	0-58	0-58	
4	1-12		1-20	0-62	0-62	0-56	0-60	0-43	0-43	
7	0-53		0-63	0-52	0-54	0-44	0-44	0-37	0-37	
8	1-09		1-32	1-09	1-26	0-54	1-05	0-54	1-02	
9	1-55		2-00	1-30	1-40	1-25	1-40	1-06	1-15	1-17
10	1-33		1-52	1-30	1-41	1-08	1-20	1-05	1-12	
11	1-46		1-50	1-20	1-20	1-25	1-25	0-62	0-62	1-00
14	1-40		1-50	1-33	1-50	1-04	1-17	1-04	1-17	
15	1-50		1-51	1-34	1-36	1-17	1-18	1-06	1-06	
16	2-01		2-20	1-61	2-17	1-35	1-50**H**	1-30	1-43	
17	2-18		2-27**H**	1-62	2-12	1-44	1-49	1-30	1-38	
18	2-12		2-12	1-50	1-51	1-37	1-37	1-20	1-20	
21	1-40		1-53	1-38	1-47	1-12	1-22	1-10	1-16	
22	1-54		1-54	1-07	1-08	1-23	1-23	0-50	0-54	
23	0-60	1-00	1-11	0-50	0-63	0-44	0-52	0-37	0-48	
24	1-03		1-03	0-48	0-48	0-50	0-50	0-35	0-36	
25	0-56		0-56	0-42**L**	0-44	0-42	0-42	0-31**L**	0-32	
28	0-47		0-59	0-46	0-57	0-36	0-41	0-34	0-40	
29	1-05		1-09	0-60	1-00	0-48	0-50	0-43	0-47	
30	0-62		1-02	0-54	0-61	0-45	0-46	0-39	0-43	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	88.00	88.00	90.00	92.00
1					4		4	55	2	14	18
2					1L		1L	145	13	3	216
3							286	176H	330H	5	2,226H
4							179	21	25	12	18
7						6	71				1L
8										6	1
9				1L			5	1L	2	10	14
10						2	199		203	2	60
11							144	1	6		64
14					8		190				
15									1L		911
16								2	2	59	1,048
17										1L	712
18											801
21					3						
22						1L				300H	1
23				12H				2	2	10	1
24					10H	10H		6		6	1
25							1,002H	1			5
28		25H	25H								500
29										7	177
30		25	25							2	175
TOTAL		50	50	13	31	19	2,081	410	586	437	6,950

Apr	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	45	399	464	1,157	1,309	1,623	269	1,074		6,437
2	128	84	156	754	991	361L	188	214		3,255L
3	963H	200	119	306	882	828	120	218	5L	6,664
4	70	115	94	1,520	1,644	652	78L	150	15	4,593
7		532	587	1,044	2,545	1,227	320	189	121	6,643
8	2	35	2L	1,568	1,301	507	430	77L	105	4,034
9	12	74	573	1,283	960	2,018	1,231	217	477	6,878
10	23	84	215	718	1,202	2,165	1,169	516	354	7,512
11	16	1L	278	463	1,127	2,240	468	198	662	5,668
14	1L	5	4	1,005	894	884	630	162	192	3,975
15	295	1	26	2,308	628	2,220	289	355	92	7,126
16	3	4	91	1,204	1,116	2,859	4,293H	1,368	2,551	14,600
17	217	113	319	2,124	1,686	3,710	1,879	902	1,192	12,855
18	801	1	37	177	59L	1,117	891	1,101	457	5,442
21	6	50	18	82L	281	3,284	2,607	1,407H	1,776	9,519
22		200	11	178	1,706	1,844	2,240	503	794	7,778
23	8	130	39	238	6,337H	1,775	1,761	1,360	1,007	12,682
24	48	2	34	3,710H	1,505	3,928H	3,996	1,124	3,805H	18,185H
25	49	696H	913	3,260	1,587	1,863	1,269	532	749	11,926
28	10	25	1,191H	2,560	3,192	588	421	479	256	9,272
29	102	114	109	2,197	869	2,016	377	262	787	7,017
30			36	1,595	1,046	732	1,665	974	686	6,961
TOTAL	2,799	2,865	5,316	29,451	32,867	38,441	26,591	13,382	16,683	179,022

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call! open contracts Reported in contracts—Future 86Sep

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00
1				4	72**H**	41**H**	1,929**H**	1,400**H**	3,445	1,574**H**	2,717
2				4	67	41	1,928	516	3,432	1,574	2,729
3				4	67	39	1,926	646	3,419	1,573	3,881**H**
4				4	67	39	1,924	512	3,395	1,573	3,866
7				4	67	28	1,853	512	3,395	1,573	3,866
8				4	67	27	1,658	218	3,395	1,573	3,865
9				4	67	27	1,655	217	3,394	1,573	3,855
10				3	67	25**L**	1,655	133	3,594**H**	1,573	3,834
11				3	67	25	1,653	132	3,591	1,573	3,853
14				2**L**	59	25	1,653	95	3,586	1,563	3,853
15				2	59	25	1,652	95	3,384	1,561	3,018
16				2	59	25	1,149	71	391	1,563	2,275
17				2	59	25	1,149	71	388	1,563	2,573
18				2	59	25	1,149	71	382	1,563	3,273
21				2	51**L**	25	1,149	71	382	1,563	2,073
22				2	51	26	1,149	71	382	1,463	2,072
23				12**H**	51	26	1,149	71	380	1,456	2,071
24					51	32	1,149	70	380	1,454**L**	2,070**L**
25					51	32	821	70	379**L**	1,454	2,070
28			25**H**		51	32	821	70	379	1,454	2,070
29					51	32	820**L**	68**L**	379	1,459	2,070
30			25		51	32	820	68	379	1,461	2,070

Apr	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,734	3,354	3,863	4,307**L**	2,616**L**	1,448**L**	297**L**	993		29,794**L**
2	1,824	3,325	3,988	4,770	2,964	1,564	440	930**L**		30,096
3	2,138	3,137	4,004	4,822	3,000	1,861	516	1,113	5**L**	32,151
4	2,199	3,131**L**	3,926	5,428	3,951	1,908	487	1,047	20	33,477
7	2,173	3,631**H**	4,179**H**	5,905	5,345	2,774	518	1,119	137	37,079
8	2,172	3,628	4,179	7,075	5,979	2,750	737	1,169	226	38,722
9	2,169	3,627	4,169	7,209	6,675	3,806	1,593	1,290	497	41,827
10	2,166	3,571	4,168	7,239	6,872	5,383	2,403	1,452	1,215	45,353
11	2,151	3,571	4,056	7,029	6,662	5,952	2,637	1,501	1,668	46,164
14	2,151	3,571	3,943	7,367	6,927	6,452	3,245	1,589	1,826	47,907
15	1,956	3,569	3,945	7,466	7,367	7,134	3,292	1,744	1,834	48,103
16	1,954	3,569	3,940	7,780	8,122	8,266	5,078	2,304	3,436	49,984
17	2,068	3,568	3,926	6,869	8,280	10,288	6,273	2,705	3,266	53,073
18	2,618**H**	3,568	3,930	6,733	8,281	10,806	6,559	3,069	3,200	55,288
21	1,602	3,568	3,674	6,688	8,263	12,540	8,367**H**	3,705	4,156	57,879
22	1,602	3,363	3,675	6,825	8,857	13,710	7,727	3,906	4,376	59,257
23	1,610	3,374	3,695	6,866	12,197	14,452	8,002	3,923	4,283	63,618
24	1,605	3,375	3,719	9,199	12,534	15,975	7,403	4,480	6,343	69,839
25	1,605	3,353	2,972	10,246	12,512	16,061	7,218	4,399	6,575	69,818
28	1,596	3,378	3,296	10,064	13,083**H**	16,223	7,228	4,610	6,731	71,111
29	1,596	3,489	2,980	10,134	13,033	16,957**H**	7,262	4,679	6,863	71,872
30	1,595**L**	3,489	2,965**L**	10,770**H**	12,283	16,946	6,939	4,814**H**	7,257**H**	71,964**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Apr	Open	High	Low	Close
1				20-32N
2				20-62N
3				20-08N
4				18-60N
7				18-30N
8				20-30N
9				21-44N
10				21-52N
11				20-51N
14				22-10N
15				21-14N
16				23-14B
17				23-02N
18				22-10N
21				22-18N
22				20-18N
23				18-36N
24				16-60N
25				16-40N
28				18-06N
29				19-16N
30				19-12N

86Dec Strike 82.00

Apr	Open	High	Low	Close
1				18-32N
2				18-62N
3	19-26	19-26H	18-08L	18-08
4				16-60N
7				16-30N
8				18-30N
9				19-44N
10				19-52N
11				18-51N
14				20-10N
15				19-14N
16				21-14B
17				21-02N
18				20-10N
21				20-18N
22				18-18N
23				16-36N
24				14-60N
25				14-40N
28				16-06N
29				17-16N
30				17-12N

86Dec Strike 84.00

Apr	Open	High	Low	Close
1				16-32N
2				16-62N
3				16-08N
4				14-62N
7				14-30N
8	16-30	16-30	16-30	16-30
9				17-44N
10				17-52N
11	18-00	18-00H	16-51	16-51
14				18-10N
15				17-14N
16				19-14B
17				19-02N
18				18-10N
21				18-18N
22				16-18N
23				14-36N
24				13-00N
25				12-55N
28	13-40	14-10	13-40L	14-10
29				15-21N
30				15-17N

86Dec Strike 86.00

Apr	Open	High	Low	Close
1				14-32N
2				14-62N
3				14-10N
4				13-00N
7				12-40N
8				14-37N
9				15-43N
10				15-52N
11				14-53N
14				16-10N
15				15-16N
16				17-14B
17				17-02N
18				16-10N
21				16-18N
22				14-18N
23				12-41N
24				11-25N
25				11-12N
28				12-31N
29				13-31N
30				13-27N

86Dec Strike 88.00

Apr	Open	High	Low	Close
1				12-53N
2				13-10N
3				12-23N
4				11-24N
7				10-55N
8	12-50	12-54	12-50L	12-51
9				13-52N
10				13-58N
11				13-02N
14				14-22N
15				13-17N
16	14-49	15-16H	14-49	15-16B
17				15-06N
18				14-10N
21				14-18N
22				12-20N
23				10-58N
24				9-50N
25				9-39N
28				10-51N
29				11-44N
30				11-39N

86Dec Strike 90.00

Apr	Open	High	Low	Close
1				11-09N
2	10-40	11-28	10-40L	11-28
3				10-46N
4				9-45N
7				9-18N
8				11-04N
9				12-04N
10				12-09N
11				11-19N
14				12-32N
15				11-45N
16				13-28N
17				13-19N
18				12-10N
21				12-12N
22	11-60	11-60H	10-47	10-47
23				9-27N
24				8-20N
25				8-10N
28				9-15N
29				10-07N
30				9-60N

86Dec Strike 92.00

Apr	Open	High	Low	Close
1				9-36N
2	8-20	9-55	8-20	9-55
3	10-05	10-05	9-25	9-34
4				8-17N
7	8-18	8-18	7-54L	7-54
8				9-31N
9				10-26N
10				10-31N
11				9-44N
14				10-51N
15				10-07N
16	11-20	11-56H	11-20	11-56
17				11-42N
18				10-58N
21				10-58N
22	10-28	10-28	9-07	9-07
23				7-63N
24				6-60N
25				6-44N
28				7-53N
29				8-40N
30				8-27N

86Dec Strike 94.00

Apr	Open	High	Low	Close
1	9-30	9-30H	8-03	8-03
2	7-10	8-23	7-10	8-23
3				7-62N
4	6-60	6-60	6-60	6-60
7	6-21	6-40	6-21L	6-36
8	8-00	8-15	7-63	7-63
9	9-10	9-10	8-56	8-56
10	8-42	9-17	8-42	8-59
11				8-11N
14				9-13N
15				8-38N
16				10-17N
17				10-07N
18				9-23N
21				9-23N
22	9-00	9-00	7-50	7-50
23				6-44N
24				5-46N
25				5-32N
28				6-35N
29				7-16N
30				7-05N

86Dec Strike 96.00

Apr	Open	High	Low	Close
1	7-60 7-40	7-60	6-48	6-48
2	5-60	6-63	5-60	6-63
3	6-48	6-63	6-37	6-37
4				5-41N
7	5-37	5-37	5-20L	5-20
8				6-41N
9	7-48	7-62	7-31	7-31
10	7-25	7-60	7-03	7-36
11				6-55N
14	7-17	7-51	7-17	7-51
15				7-13N
16				8-51N
17	9-00	9-00H	8-25	8-42
18				7-61N
21	7-52	7-58	7-52	7-58
22	6-38	6-38	6-30	6-30
23				5-31N
24				4-47N
25				4-34N
28				5-25N
29				6-00N
30	5-32	5-55	5-32	5-55

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Apr	Open		High	Low	Close	
1	6-30		6-30	5-33	5-33	
2	4-55		5-51	4-55	5-51	
3					5-18**N**	
4	5-24		5-30	4-37	4-37	
7					4-19**N**	
8	5-30		5-31	5-30	5-31	
9	6-35		6-35	6-16	6-16	
10	6-10		6-45	6-10	6-20	
11	6-24		6-24	5-42	5-42	
14					6-33**N**	
15	6-25		6-25	6-01	6-01	
16	7-00		7-25**H**	7-00	7-25	
17	7-25		7-25	7-07	7-19	
18	6-45		6-45	6-44	6-44	
21	6-40		6-40	6-40	6-40	
22	5-59		5-59	5-20	5-20	
23					4-29**N**	
24	4-21		4-21	3-52	3-52	
25	4-23		4-23	3-42**L**	3-42	
28	4-23	4-24	4-24	4-23	4-23	4-24
29					4-59**N**	
30	4-33		4-48	4-33	4-48	

86Dec Strike 100.00

Apr	Open		High	Low	Close
1	5-12		5-43	4-31	4-31
2	3-58	3-51	4-47	3-51	4-47
3	4-50		4-52	4-13	4-13
4	4-18		4-18	3-38	3-43
7	3-43		3-46	3-25	3-25
8	4-35		4-35	4-33	4-33
9	5-28	5-30	5-30	5-04	5-09
10	4-60		5-30	4-60	5-12
11	5-18		5-18	4-40	4-40
14	5-01		5-23	5-01	5-23
15					4-62**N**
16	5-56		6-11**H**	5-56	6-11
17	6-04		6-04	6-04	6-04
18	5-51		5-51	5-34	5-34
21	5-30		5-36	5-30	5-30
22	4-60		4-60	4-20	4-20
23	3-45		4-18	3-40	3-40
24	3-20		3-34	3-01	3-01
25	3-12		3-23	3-00**L**	3-00
28	3-15		3-32	3-03	3-32
29	3-62		4-05	3-37	3-58
30	3-51		3-58	3-35	3-48

86Dec Strike 102.00

Apr	Open		High	Low	Close
1	4-00		4-45	3-41	3-41
2	3-02		3-52	3-02	3-52
3	4-14		4-14	3-17	3-17
4	3-30		3-30	2-56	2-56
7	2-56		2-56	2-41	2-41
8					3-37**N**
9	4-40		4-40	4-11	4-11
10	4-17		4-17	4-12	4-12
11	4-10		4-10	3-46	3-46
14	4-07		4-22	4-07	4-22
15	4-20		4-20	4-00	4-00
16	4-54		5-24**H**	4-54	5-07
17	5-17		5-17	5-03	5-03
18	5-00		5-00	4-33	4-33
21	4-30		4-40	4-29	4-29
22	4-28		4-28	3-32	3-32
23	3-02		3-25	2-54	2-54
24	2-58		2-58	2-24	2-24
25	2-48	2-49	2-49	2-17**L**	2-17
28	2-36		2-52	2-36	2-52
29	3-09		3-10	2-63	3-10
30	3-05		3-05	2-50	3-00

86Dec Strike 104.00

Apr	Open	High	Low	Close
1	3-26	3-50	2-54	2-54
2	2-45	3-04	2-34	3-04
3	3-20	3-20	2-31	2-31
4	2-39	2-47	2-15	2-15
7				2-01**N**
8	2-52	3-00	2-52	2-56
9	3-46	3-50	3-17	3-22
10	3-20	3-34	3-20	3-22
11	3-33	3-33	2-60	2-60
14	3-26	3-34	3-22	3-34
15				3-11**N**
16	4-14	4-14**H**	4-09	4-09
17	4-14	4-14	3-60	4-07
18	3-61	3-61	3-43	3-43
21	3-40	3-50	3-39	3-39
22	3-45	3-45	2-48	2-48
23	2-39	2-47	2-14	2-14
24	2-01	2-04	1-56	1-56
25	2-15	2-15	1-49**L**	1-49
28				2-13**N**
29	2-37	2-37	2-32	2-32
30	2-29	2-29	2-20	2-20

86Dec Strike 106.00

Apr	Open	High	Low	Close
1	2-50	2-60	2-19	2-19
2				2-29**N**
3	2-31	2-33	1-54	1-54
4	2-17	2-17	1-46	1-46
7				1-33**N**
8	2-20	2-20	2-15	2-15
9	3-05	3-05	2-40	2-42
10	2-37	2-58	2-37	2-41
11	2-36	2-36	2-21	2-21
14	2-50	2-52	2-50	2-52
15	2-48	2-48	2-34	2-34
16	3-19	3-21	3-19	3-21
17	3-13	3-20	3-13	3-19
18	3-22	3-22**H**	3-00	3-00
21	2-59	2-63	2-56	2-56
22	2-10	2-10	2-08	2-08
23	2-04	2-10	1-50	1-50
24	1-52	1-52	1-28**L**	1-28
25	1-40	1-40	1-28	1-29
28	1-40	1-48	1-35	1-48
29				2-00**N**
30	1-57	1-57	1-55	1-56

86Dec Strike 108.00

Apr	Open	High	Low	Close
1				
2				
3	2-01	2-01	1-23	1-23
4	1-43	1-43	1-18	1-18
7	1-15	1-15	1-09	1-09
8				1-48**N**
9	2-27	2-27	2-04	2-04
10	2-02	2-05	2-00	2-03
11	2-10	2-10	1-52	1-52
14	2-14	2-14	2-11	2-11
15	2-11	2-11	2-00	2-00
16				2-42**N**
17	2-40	2-42**H**	2-40	2-42
18	2-32	2-32	2-22	2-22
21	2-22	2-22	2-15	2-15
22	2-20	2-20	1-43	1-43
23	1-43	1-43	1-23	1-23
24	1-24	1-24	1-07**L**	1-07
25				1-04**N**
28	1-11	1-21	1-11	1-21
29				1-33**N**
30	1-27	1-27	1-24	1-24

86Dec Strike 110.00

Apr	Open	High	Low	Close
1				
2				
3	1-29	1-29	1-12	1-12
4	1-10	1-10	0-62	0-62
7				0-54**N**
8				1-22**N**
9	1-50	1-55	1-37	1-37
10	1-38	1-40	1-37	1-37
11	1-42	1-42	1-23	1-23
14				1-45**N**
15	1-45	1-45	1-34	1-34
16				2-08**N**
17	2-25	2-26**H**	2-01	2-07
18	2-07	2-07	1-53	1-53
21	1-52	1-52	1-49	1-49
22	1-47	1-48	1-19	1-19
23	1-00	1-10	1-00	1-08
24				0-56**N**
25	0-60	0-60	0-53**L**	0-53
28				1-02**N**
29	1-10	1-11	1-10	1-11
30	1-08	1-12	1-05	1-05

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Dec

Apr	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1								250H	111
2							13	15	6
3		500H			100H		3L	58	3
4								1L	1L
7							8	1	6
8			65H		90			9	
9								21	402H
10								5	11
11								1	
14									1
15									
16			1L		80L		88		1
17									3
18									3
21									
22						150H	99H	153	2
23									
24									
25									
28									
29			1						
30									25
TOTAL		500	67		270	150	211	514	575

Apr	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	64H	69	96	474	126			1,190
2	30	24	7	21				116
3		26	10	15	161H	2	10	888
4	2	6	41	11	5		10	77
7		13	1L			22		51
8	5	11		4	10			194
9	4	15	32	639H	14	21	69	1,217H
10	12	5	21	11	20	122H	12	219
11	4	1L	11	16	4	30	1L	68
14		6	3	8	1L	1L		20L
15	1L		10		1	7	2	21
16	18	8	19	3L	7			225
17	3	1	47	3	21	2	43	123
18	2	4	23	65	141	17	88H	343
21	2	14	16	65	81	1	2	181
22	2	13	43	18	2	3	4	489
23		15	9	23	21	1	12	81
24	1	139	214	205	3	2		564
25	3	401H	417H	6	4		4	835
28	1	290	2		3			296
29		398	3	5	3	4	3	417
30	1	361	391	6	30	1	6	821
TOTAL	155	1,820	1,416	1,598	658	236	266	8,436

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Apr	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1	3H	503H	67H	20H	424L	265H	188L	423H	748H
2	3	503	67	20	424	265	193	411	747
3	3	454	67	20	524	265	198	353	742
4	3	204	67	20	524	265	198	353	701
7	3	204	67	20	524	265	190	354	702
8		3L	67	20	607H	265	189	352	702
9		3	67	20	607	265	189	373	401
10			2L	20	607	265	189	377	390
11			2	20	607	265	189	374	390
14			2	20	607	265	189	374	389
15			2	20	607	265	189	354	389
16			2	20	527	265	264H	354	389
17			2	20	527	265	252	354	391
18			2	20	527	265	262	354	388
21			2	20	527	265	262	354	387L
22			2	20	527	265	193	204	387
23			2	20	527	265	193	204	387
24			2	20	527	265	193	203L	387
25			2	20	527	265	193	203	387
28			2	20	527	265	193	203	387
29			2	20	527	265	193	203	387
30			2	20	527	265	193	203	412

Apr	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	161	1,732	2,036	519L	123L			7,212
2	145L	1,718	2,010L	531	123			7,160
3	150	2,210H	2,016	549	237	2L	10L	7,600H
4	149	2,206	2,023	550	237	2	20	7,522
7	149	1,719	2,024	546	237	24	20	7,048
8	154	1,730	2,024	546	240	24	20	6,943
9	154	1,719	2,050	1,103	245	45	71	7,312
10	161	1,713	2,050	1,103	255	130	83	7,345
11	161	1,713	2,041	1,108	255	160	84	7,369
14	161	1,712	2,042	1,108	255	160	84	7,368
15	160	1,712	2,048	1,103	255	164	86	7,354
16	163	1,709	2,038	1,103	258	164	86	7,342
17	164	1,684	2,048	1,104	244	164	88	7,317
18	164	1,683	2,053	1,106	290	181	103	7,398
21	166	1,680	2,046	1,158	348	182	120	7,517
22	165	1,667	2,061	1,158	346	184	127	7,306
23	165	1,681	2,057	1,176H	361	184	138H	7,360
24	166	1,820	2,056	1,156	360	186H	138	7,479
25	169H	1,419	2,080	1,157	360	186	132	7,100
28	168	1,173	2,082	1,157	361	186	132	6,856
29	168	988	2,085	1,157	364	186	132	6,677
30	169	779L	2,174H	1,162	392H	186	134	6,618L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 70.00

May	Open	High	Low	Close	
1				29-58**N**	
2				28-58**N**	
5				30-58**B**	
6				30-32**N**	
7				30-10**N**	
8				30-42**N**	
9				29-08**N**	
12				27-10**N**	
13				27-58**N**	
14				27-54**N**	
15				25-52**N**	
16				25-22**B**	25-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 72.00

May	Open	High	Low	Close	
1				27-58**N**	
2				26-58**N**	
5				28-58**B**	
6				28-32**N**	
7				28-10**N**	
8				28-42**N**	
9				27-08**N**	
12				25-10**N**	
13				25-58**N**	
14				25-54**N**	
15				23-52**N**	
16				23-22**B**	23-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 74.00

May	Open	High	Low	Close	
1				25-58**N**	
2				24-58**N**	
5				26-58**B**	
6				26-32**N**	
7				26-10**N**	
8				26-42**N**	
9				25-08**N**	
12				23-10**N**	
13				23-58**N**	
14				23-54**N**	
15				21-52**N**	
16				21-22**B**	21-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 76.00

May	Open	High	Low	Close	
1				23-58**N**	
2				22-58**N**	
5				24-58**B**	
6				24-32**N**	
7				24-10**N**	
8				24-42**N**	
9				23-08**N**	
12				21-10**N**	
13				21-58**N**	
14				21-54**N**	
15	20-00	20-00**H**	19-52**L**	19-52	
16				19-22**B**	19-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 78.00

May	Open	High	Low	Close	
1	22-00	22-00**H**	21-58	21-58	
2				20-58**N**	
5				22-58**B**	
6				22-32**N**	
7				22-10**N**	
8				22-42**N**	
9				21-08**N**	
12				19-10**N**	
13				19-58**N**	
14				19-54**N**	
15	18-00	18-00	17-52**L**	17-52	
16				17-22**B**	17-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 80.00

May	Open	High	Low	Close	
1				19-58**N**	
2				18-58**N**	
5				20-58**B**	
6				20-32**N**	
7				20-10**N**	
8				20-42**N**	
9				19-08**N**	
12				17-10**N**	
13				17-58**N**	
14				17-54**N**	
15	16-00	16-00**H**	15-52	15-52	
16	15-27	15-27	15-24**L**	15-22**B**	15-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 82.00

May	Open	High	Low	Close	
1				17-58**N**	
2				16-58**N**	
5				18-58**B**	
6				18-32**N**	
7				18-10**N**	
8				18-42**N**	
9				17-08**N**	
12				15-10**N**	
13				15-58**N**	
14				15-54**N**	
15	14-00	14-00**H**	13-52**L**	13-52	
16				13-22**B**	13-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 84.00

May	Open	High	Low	Close	
1	15-48	15-58	15-48	15-58	
2	15-00	15-00	14-58	14-58	
5	15-32	16-58	15-32	16-58**B**	
6	17-00	17-00**H**	16-32	16-32	
7	16-00	16-10	16-00	16-10	
8				16-42**N**	
9	15-00	15-08	15-00	15-08	
12				13-10**N**	
13	12-47	13-58	12-47	13-58	
14				13-54**N**	
15	12-00	12-00	11-52**L**	11-52	
16				11-22**B**	11-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 86.00

May	Open	High	Low	Close	
1	13-48	13-58	13-48	13-58	
2	13-00	13-00	12-58	12-58	
5	13-40	14-58	13-37	14-58**B**	
6	15-00	15-00**H**	14-32	14-32	
7				14-10**N**	
8				14-42**N**	
9	13-00	13-08	13-00	13-08	
12				11-10**N**	
13	11-47	11-58	11-47	11-58	
14				11-54**N**	
15	10-00	10-00	9-52**L**	9-52	
16				9-22**B**	9-24**A**
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 88.00

May	Open		High	Low	Close	
1	12-00		12-00	11-58	11-58	
2					10-58**N**	
5	11-32		12-58	11-32	12-58**B**	
6	13-00		13-00**H**	12-32	12-32	
7	12-00		12-10	12-00	12-10	
8	12-40		12-42	12-40	12-42	
9	11-32		11-32	11-00	11-08	
12					9-10**N**	
13					9-58**N**	
14	10-47		10-47	9-54	9-54	
15	9-29		9-29	7-32	7-52	
16	7-01		7-22	7-01**L**	7-22**B**	7-24**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 90.00

May	Open		High	Low	Close	
1					9-58**N**	
2					8-58**N**	
5	9-36		10-58	9-32	10-58**B**	
6	11-00		11-00**H**	10-32	10-32	
7					10-10**N**	
8	10-40		10-42	10-40	10-42	
9	9-32		9-32	9-08	9-08	
12	7-43		7-43	7-10	7-10	
13	7-00		7-58	7-00	7-58	
14					7-54**N**	
15	7-00		7-00	5-52**L**	5-52	
16					5-22**B**	5-24**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 92.00

May	Open		High	Low	Close	
1					7-58**N**	
2					6-59**N**	
5					8-58**B**	
6					8-32**N**	
7					8-10**N**	
8					8-42**N**	
9					7-08**N**	
12	5-31		5-31	5-12	5-12	
13	5-33		5-58**H**	5-33	5-58	
14	5-45		5-54	5-45	5-54	
15	3-58		3-58	3-52	3-52	
16	3-50		3-50	3-03**L**	3-22**B**	3-24**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 94.00

May	Open		High	Low	Close	
1	5-47		5-63	5-47	5-63	
2	5-09		5-18	5-02	5-02	
5	5-39		6-60**H**	5-32	6-60	
6	6-49		6-50	6-25	6-33	
7	5-62		6-11	5-62	6-11	
8					6-42**N**	
9	5-04		5-09	5-00	5-09	
12	3-33		3-56	3-20	3-20	
13	2-60		3-62	2-58	3-62	
14	4-34		4-34	3-34	3-54	
15	3-35		3-35	1-40	1-57	2-00
16	1-25	0-58	1-55	0-58**L**	1-18**B**	1-19**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 96.00

May	Open		High	Low	Close	
1	4-52		4-52	3-62	4-11	
2	3-21		3-27	3-19	3-19	
5	3-52		5-00	3-50	5-00	
6	4-40		5-23**H**	4-29	4-39	
7	3-54		4-18	3-54	4-18	
8	4-52		4-52	4-35	4-46	
9	3-07		3-49	3-00	3-17	
12	1-55		2-11	1-40	1-44	1-42
13	1-05		2-18	1-05	2-09	
14	2-32		2-48	1-39	1-63	
15	1-44		2-10	0-24	0-30	0-40
16	0-09	0-05	0-24	0-02**L**	0-03	0-04
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 98.00

May	Open		High	Low	Close	
1	3-07		3-19	2-30	2-40	
2	2-01		2-03	1-50	1-55	
5	1-59		3-18	1-43	3-05	3-18
6	2-58		3-34**H**	2-50	2-57	
7	2-17	2-20	2-45	2-08	2-37	
8	3-07		3-07	2-45	2-59	
9	1-34		2-07	1-24	1-40	
12	0-45	0-40	0-57	0-35	0-42	0-40
13	0-17	0-20	0-61	0-17	0-52	0-55
14	1-00	1-06	1-12	0-27	0-38	0-35
15	0-20		0-34	0-02	0-02	0-03
16	0-01		0-01	0-01**L**	0-01	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 100.00

May	Open		High	Low	Close	
1	1-45		1-55	1-16	1-25	1-27
2	1-06	1-05	1-06	0-53	0-55	0-56
5	0-59	0-60	1-55	0-47	1-50	1-55
6	1-35	1-38	2-00**H**	1-24	1-35	1-28
7	1-00	1-11	1-22	0-60	1-15	1-19
8	1-35	1-40	1-47	1-16	1-35	1-34
9	0-45	0-50	0-60	0-32	0-41	0-42
12	0-10	0-19	0-19	0-10	0-11	0-10
13	0-05	0-06	0-16	0-05	0-13	0-14
14	0-20		0-20	0-04	0-05	0-04
15	0-04		0-06	0-01**L**	0-01	
16					0-01**A**	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 102.00

May	Open		High	Low	Close	
1	0-57		0-62**H**	0-38	0-41	0-42
2	0-33	0-28	0-33	0-22	0-23	0-22
5	0-22	0-21	0-55	0-19	0-46	0-55
6	0-46	0-50	0-61	0-39	0-41	0-40
7	0-25	0-30	0-35	0-23	0-32	0-35
8	0-40	0-43	0-47	0-33	0-40	0-38
9	0-14	0-18	0-22	0-10	0-12	0-13
12	0-03	0-05	0-05	0-02	0-03	0-02
13	0-01	0-02	0-04	0-01**L**	0-03	
14	0-04		0-04	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16					0-01**A**	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 104.00

May	Open		High	Low	Close	
1	0-25	0-24	0-26**H**	0-16	0-18	0-19
2	0-15	0-12	0-15	0-08	0-08	0-09
5	0-07		0-21	0-06	0-18	0-21
6	0-17	0-18	0-23	0-14	0-14	
7	0-10		0-13	0-07	0-10	0-11
8	0-13	0-14	0-16	0-11	0-14	0-12
9	0-05	0-04	0-06	0-03	0-04	
12	0-02		0-02	0-01**L**	0-01	
13	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15					0-01**N**	
16					0-01**A**	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 106.00						86Jun Strike 108.00				86Jun Strike 110.00			
May	**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-09	0-10	0-10**H**	0-06	0-07		0-03	0-03**H**	0-02	0-02	0-02	0-02**H**	0-01**L**	0-01
2	0-06	0-05	0-06	0-02	0-02	0-03	0-02	0-02	0-01**L**	0-01	0-01	0-01	0-01	0-01
5	0-02		0-08	0-02	0-08		0-02	0-02	0-01	0-02	0-01	0-01	0-01	0-01
6	0-06	0-07	0-09	0-05	0-05	0-06	0-02	0-03	0-01	0-02	0-01	0-01	0-01	0-01
7	0-03		0-04	0-02	0-03		0-01	0-01	0-01	0-01				0-01**N**
8	0-04	0-05	0-05	0-02	0-03		0-01	0-02	0-01	0-01				0-01**N**
9	0-02		0-02	0-01**L**	0-01					0-01**N**				0-01**N**
12	0-01		0-01	0-01	0-01					0-01**N**				0-01**N**
13	0-01		0-01	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
14	0-01		0-01	0-01	0-01					0-01**N**				0-01**N**
15					0-01**N**					0-01**N**				0-01**N**
16					0-01**A**					0-01**A**				0-01**A**
19														
20														
21														
22														
23														
26	**HOLIDAY**						**HOLIDAY**				**HOLIDAY**			
27														
28														
29														
30														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Jun

May	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1								200	200	50	
2					50H			500	500H		
5								1,000H	120	1,050H	140
6								500	500	500	500H
7								500		500	
8										200	200
9								1,000	25	1,005	5
12											2L
13								10L	1L		4
14										30	
15				50H	50	50H	150H	100	100	296	54
16						5L				10L	
19											
20											
21											
22											
23											
26	HOLIDAY										
27											
28											
29											
30											
TOTAL				50	100	55	150	3,810	1,446	3,641	905

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		60	279	1,116	5,147	7,693	5,014	1,249	1,378	321	22,707
2		62	34	1,454	8,407	9,691	4,754	1,232	657	516H	27,857
5		51	2L	219	3,644	6,727	4,219	621	1,116	44	18,953
6		59	112	1,619	7,592	12,497	7,573	2,475H	1,723H	33	35,683H
7		3L	64	113L	4,980	13,372H	4,642	804	211		25,189
8			2	2,210	1,712	8,346	4,454	628	74		17,826
9		14	90	4,195	9,802H	9,723	8,127H	560		2L	34,548
12		179	1,461	8,845	8,858	5,896	2,858	107	101	3	28,310
13	7	275	459	6,573	7,488	5,365	201	47	26	10	20,466
14	80	151	196	7,502	7,209	2,224	143	215	15		17,765
15	1L	751	4,532	11,545H	5,381	261	140	26	1L		23,488
16	337H	2,346H	11,156H	1,920	1,129L	32L	40L	1L	9		16,985L
19											
20											
21											
22											
23											
26	HOLIDAY										
27											
28											
29											
30											
TOTAL	425	3,951	18,387	47,311	71,349	81,827	42,165	7,965	5,311	929	289,777

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Jun

May	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1				1**L**	26**L**	38**L**	57	107	242	563**H**	400
2				1	28	38	57	103	242	563	397
5				1	28	38	57	103	227	563	447
6				1	28	38	52**L**	600**H**	682**H**	563	397
7				1	28	38	52	100	179	563	397
8				1	28	38	52	100	168	563	597**H**
9				1	28	38	52	100	143	563	379
12				1	28	38	52	100	143	563	378
13				1	28	38	52	100	143	563	375
14				1	28	38	52	90**L**	142**L**	553	228
15				50**H**	50**H**	55**H**	151**H**	100	192	464**L**	226**L**
16											
19											
20											
21											
22											
23											
26	**HOLIDAY**										
27											
28											
29											
30											

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	2,536**H**	6,791**H**	9,216	12,568	13,109	26,642	21,420	16,122	11,670**H**	9,185	130,695
2	2,511	6,781	9,188	13,065	13,416	28,424**H**	21,892	16,125	11,578	9,279**H**	133,688**H**
5	2,511	6,780	9,186	13,030	14,233	25,122	24,216**H**	16,165	11,648	8,976	133,331
6	2,502	6,708	9,193	12,728	13,039	21,947	23,620	16,038	11,172	8,947	128,255
7	2,502	6,746	9,347	12,309**L**	13,192	21,754	23,403	16,061	11,183	8,945	126,800
8	2,532	6,746	9,286	13,755	12,794**L**	22,137	23,669	16,225**H**	11,100	8,945	128,736
9	2,482	6,737	9,266	13,979	13,502	23,471	22,749	16,186	11,098	8,943	129,717
12	2,482	6,685	8,252	15,082	14,030	23,333	24,018	16,007	10,990	8,927	131,109
13	2,479	6,736	8,180	13,424	15,037	23,355	21,172	15,993	10,969	8,917	127,562
14	2,395	6,682	8,113**L**	12,548	16,815	20,943**L**	21,111**L**	15,703	10,954**L**	3,917	125,313**L**
15	1,333**L**	6,224**L**	9,444**H**	15,147**H**	18,919**H**	20,992	21,256	15,629**L**	10,968	8,912**L**	130,112
16											
19											
20											
21											
22											
23											
26	**HOLIDAY**										
27											
28											
29											
30											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 72.00				86Sep Strike 74.00				86Sep Strike 76.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	27-00	27-08H	27-00L	27-08	25-01	25-09H	25-01L	25-08				23-08N
2				26-06N				24-06N				22-06N
5				28-06B				26-06B				24-06B
6				27-40N				25-40N				23-40N
7				27-24N				25-24N				23-24N
8				27-60N				25-60N				23-60N
9				26-24N				24-24N				22-24N
12				24-24N				22-24N				20-24N
13				25-16N				23-16N				21-16N
14				25-02N				23-02N				21-02N
15				23-06N				21-06N				19-06N
16				22-12N				20-12N				18-12N
19				22-06N				20-06N				18-06N
20				23-32N				21-32N				19-32N
21				23-12N				21-12N				19-12N
22				23-24N				21-24N				19-24N
23				24-14N				22-14N				20-14N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				25-26N				23-26N				21-26N
28				24-54N				22-54N				20-54N
29				22-54A				20-54A				18-54A
30				21-06N				19-06N				17-06N

	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 82.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				21-08N				19-08N	17-18	17-18H	17-08	17-08
2				20-06N				18-06N				16-06N
5				22-06B				20-06B				18-06B
6				21-40N				19-40N				17-40N
7				21-24N				19-24N				17-24N
8				21-60N				19-60N				17-60N
9				20-24N	18-20	18-24H	18-20L	18-24				16-24N
12				18-24N				16-24N				14-24N
13				19-16N				17-16N				15-16N
14				19-02N				17-02N				15-02N
15				17-06N				15-06N				13-08N
16				16-12N				14-12N				12-15N
19				16-06N				14-06N				12-08N
20				17-32N				15-32N	11-35	13-32	11-35L	13-32
21				17-12N				15-12N				13-12N
22				17-24N				15-24N				13-26N
23				18-14N				16-14N				14-14N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				19-26N				17-26N				15-26N
28				18-54N				16-54N				14-54N
29				16-54A				14-54A				12-54A
30				15-06N				13-10N				11-16N

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				15-08N				13-08N				11-17N
2				14-08N				12-14N				10-25N
5				16-08B				14-14B				12-17N
6				15-40N				13-40N	12-07 12-10	12-10H	11-48	11-48
7				15-24N				13-24N				11-32N
8				15-60N				13-60N				12-03N
9				14-24N				12-30N				10-42N
12				12-27N				10-33N				8-58N
13				13-19N	10-20	11-24H	10-20	11-24				9-48N
14				13-05N				11-12N				9-32N
15	11-11	11-16H	11-11L	11-16				9-30N				7-52N
16				10-35N				8-46N				7-04N
19				10-24N	9-30	9-30	8-46L	8-46	7-47	7-47	7-08	7-08
20				11-38N				9-54N	7-00	8-12	6-61L	8-12
21				11-16N	10-15	10-15	9-36	9-36				7-58N
22				11-30N				9-46N				8-02N
23				12-16N				10-22N				8-40N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				13-26N				11-30N				9-44N
28				12-56N				10-60N	9-24	9-24	9-10	9-10
29				10-56A				8-60A				7-10A
30				9-34N				7-56N				6-24N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 90.00

May	Open		High	Low	Close	
1					9-35N	
2	8-57		8-57	8-44	8-44	
5					10-29N	
6	10-10		10-10H	10-00	10-00	
7	9-39		9-48	9-39	9-48	
8					10-14N	
9	9-22		9-22	8-59	8-59	
12	7-62		7-62	7-24	7-24	
13					8-08N	
14	8-35		8-35	7-56	7-56	
15	7-40		7-40	6-22	6-22	
16					5-47N	
19	6-14		6-14	5-46	5-46	
20	4-58		6-40	4-58L	6-32	6-40
21	6-60		6-60	6-25	6-25	
22	6-62		7-04	6-31	6-31	
23	6-48		7-00	6-48	7-00	
26	HOLIDAY					
27	7-46		7-62	7-34	7-62	
28	7-62		7-62	7-30	7-30	
29	6-23		6-23	5-35	5-35	
30	5-08		5-08	4-58	5-00	

86Sep Strike 92.00

May	Open		High	Low	Close	
1					7-58N	
2	7-08	7-16	7-16	7-08	7-08	7-16
5	6-55		8-48H	6-55	8-48	
6	8-35		8-35	8-24	8-24	
7					8-07N	
8					8-35N	
9					7-25N	
12	6-24		6-24	6-06	6-06	
13					6-42N	
14					6-28N	
15					5-04N	
16	4-60		4-60	4-30	4-31	
19	4-33		4-33	4-28	4-28	
20	3-62		5-16	3-50L	5-09	5-16
21	5-32		5-47	5-00	5-00	
22	5-27		5-27	4-63	5-07	
23	5-09		5-35	5-09	5-35	
26	HOLIDAY					
27	6-13		6-24	5-60	6-24	
28	6-20		6-21	5-47	5-60	
29	5-18		5-18	4-19	4-19	
30	3-55		4-18	3-54	3-54	

86Sep Strike 94.00

May	Open		High	Low	Close	
1					6-26N	
2	5-46		5-46	5-42	5-43	5-42
5	5-44		7-12H	5-44	7-12	
6					6-53N	
7	6-17		6-38	6-17	6-38	
8					7-00N	
9					5-61N	
12	4-60		5-02	4-53	4-53	
13	4-31		5-29	4-31	5-19	
14	5-35		5-35	5-00	5-08	
15	5-11		5-11	3-59	3-59	
16	3-44		3-44	3-23	3-29	
19	3-60	3-61	4-00	3-24	3-24	
20	2-52		4-02	2-51L	4-02	3-62
21	4-22		4-30	3-48	3-48	3-52
22	3-55		4-16	3-44	3-55	
23	3-58		4-20	3-57	4-20	
26	HOLIDAY					
27	4-39		4-63	4-30	4-54	4-63
28	4-63		4-63	4-32	4-32	
29	4-08	4-02	4-08	3-06	3-06	
30	3-04		3-38	2-51	2-60	

86Sep Strike 96.00

May	Open		High	Low	Close	
1	5-11		5-11	4-58	5-06	
2	4-42		4-42	4-28	4-28	
5	4-19		5-50	4-19	5-50	
6	5-50		5-50	5-30	5-30	
7	4-61		5-17	4-59	5-17	
8	5-40		5-54H	5-40	5-42	
9					4-47N	
12	3-55		4-01	3-46	3-46	
13	3-20		4-10	3-20	4-07	
14	4-24		4-39	3-55	3-63	
15	4-00		4-00	2-50	3-00	2-58
16	2-50	2-45	3-00	2-32	2-37	
19	2-48	2-50	3-00	2-27	2-33	
20	2-00	2-12	3-01	2-00L	3-01	
21	3-17	3-24	3-25	2-47	2-55	2-50
22	3-05		3-11	2-48	2-52	2-53
23	2-61		3-10	2-54	3-10	3-09
26	HOLIDAY					
27	3-28	3-34	3-50	3-23	3-45	3-50
28	3-48		3-48	3-23	3-23	
29	3-03	3-07	3-07	2-15	2-17	2-15
30	2-15	2-18	2-38	2-02	2-06	

86Sep Strike 98.00

May	Open		High	Low	Close	
1	3-60		3-60	3-58	3-58	
2	3-32		3-35	3-20	3-25	
5	3-20		4-35	3-20	4-35	
6	4-41		4-52H	4-17	4-17	
7	3-54		4-07	3-50	4-06	
8	4-17		4-32	4-16	4-27	
9	3-22		3-60	3-22	3-46	
12	2-58		3-06	2-46	2-50	
13	2-35		3-16	2-33	3-09	
14	3-30		3-32	2-52	3-00	
15	2-59	2-54	3-03	2-02	2-12	2-10
16	2-00	1-61	2-15	1-54	1-57	
19	2-08		2-14	1-50	1-53	1-50
20	1-35		2-18	1-28	2-16	2-13
21	2-30		2-31	1-60	2-06	2-03
22	2-10		2-23	1-60	2-08	2-01
23	2-04	2-00	2-20	2-00	2-19	
26	HOLIDAY					
27	2-30		2-49	2-24	2-42	2-49
28	2-45	2-55	2-56	2-22	2-28	
29	2-15	2-14	2-15	1-35	1-36	
30	1-31	1-40	1-55	1-26L	1-32	1-33

86Sep Strike 100.00

May	Open		High	Low	Close	
1	3-18		3-18	2-52	2-60	
2	2-32		2-43	2-30	2-33	
5	2-28		3-33	2-28	3-33	
6	3-20		3-47H	3-15	3-18	3-30
7	2-63		3-18	2-53	3-08	
8	3-28		3-30	3-15	3-26	
9	2-50		3-00	2-32	2-46	
12	2-10		2-19	2-00	2-01	2-06
13	1-45	1-54	2-32	1-44	2-23	
14	2-40	2-33	2-42	2-03	2-18	2-20
15	2-08	2-09	2-20	1-27	1-38	1-36
16	1-20	1-27	1-40	1-18	1-21	1-23
19	1-30		1-38	1-16	1-17	1-16
20	1-04	1-06	1-40	1-00	1-35	
21	1-44	1-50	1-52	1-24	1-30	1-28
22	1-39	1-35	1-44	1-24	1-27	
23	1-28		1-41	1-27	1-39	1-40
26	HOLIDAY					
27	1-52	1-51	2-00	1-45	1-56	2-00
28	1-62	1-57	1-62	1-40	1-46	1-42
29	1-36	1-28	1-36	1-05	1-08	1-05
30	1-08	1-15	1-18	0-62L	1-02	1-04

86Sep Strike 102.00

May	Open		High	Low	Close	
1	2-26	2-30	2-35	2-06	2-09	2-08
2	1-53		1-59	1-50	1-52	
5	1-56		2-40	1-50	2-36	2-40
6	2-33		2-55H	2-25	2-25	2-29
7	2-15		2-24	2-06	2-20	
8	2-38		2-39	2-26	2-34	
9	2-07	2-05	2-16	1-53	2-03	
12	1-35		1-45	1-27	1-32	
13	1-22	1-24	1-52	1-19	1-50	
14	1-58	1-56	1-60	1-31	1-42	
15	1-40		1-42	1-02	1-10	
16	0-63	1-03	1-10	0-57	0-60	0-63
19	1-00		1-07	0-55	0-57	0-55
20	0-50	0-48	1-10	0-44	1-08	
21	1-15	1-11	1-17	0-60	1-00	
22	1-05	1-07	1-12	0-60	1-00	
23	0-62		1-10	0-59	1-07	1-08
26	HOLIDAY					
27	1-13	1-17	1-23	1-10	1-20	1-23
28	1-20	1-25	1-25	1-08	1-10	1-12
29	1-00	1-04	1-04	0-47	0-50	0-48
30	0-48		0-57	0-43L	0-48	

86Sep Strike 104.00

May	Open		High	Low	Close	
1	1-48		1-55	1-30	1-35	
2	1-23		1-26	1-18	1-20	
5	1-20		1-60	1-15	1-50	1-60
6	1-58		2-07H	1-49	1-50	1-51
7	1-42		1-51	1-34	1-46	
8	1-56		1-62	1-48	1-54	1-57
9	1-32	1-34	1-41	1-20	1-31	
12	1-02	1-03	1-15	1-00	1-03	
13	0-60	0-62	1-19	0-56	1-15	
14	1-27	1-26	1-27	1-04	1-13	1-14
15	1-10	1-06	1-13	0-46	0-53	
16	0-43		0-50	0-40	0-43	0-45
19	0-45	0-47	0-49	0-37	0-38	
20	0-34		0-51	0-29L	0-48	0-49
21	0-56	0-52	0-57	0-41	0-43	0-44
22	0-47	0-46	0-53	0-39	0-43	
23	0-46		0-48	0-42	0-47	0-48
26	HOLIDAY					
27	0-54		0-58	0-51	0-56	0-58
28	0-57	0-60	0-60	0-48	0-50	0-49
29	0-47	0-42	0-47	0-33	0-33	
30	0-33	0-30	0-40	0-30	0-32	

86Sep Strike 106.00

May	Open		High	Low	Close	
1	1-13		1-13	1-04	1-06	
2	1-00		1-00	0-58	0-59	0-61
5	0-60		1-34H	0-53	1-23	1-34
6	1-20	1-25	1-34	1-20	1-20	1-23
7	1-11		1-19	1-05	1-15	
8	1-28	1-26	1-28	1-17	1-20	1-23
9	1-09		1-13	0-56	1-05	
12	0-47	0-50	0-56	0-47	0-52	
13	0-42	0-47	0-58	0-40	0-58	
14	1-02		1-02	0-49	0-56	0-54
15	0-52	0-50	0-56	0-33	0-36	0-35
16	0-25	0-30	0-36	0-25	0-28	0-30
19	0-32	0-33	0-34	0-25	0-27	
20	0-24		0-35	0-20	0-34	0-35
21	0-37	0-36	0-37	0-30	0-31	
22	0-33		0-34	0-27	0-29	
23	0-28		0-32	0-27	0-32	
26	HOLIDAY					
27	0-35	0-37	0-38	0-33	0-37	0-38
28	0-37	0-39	0-39	0-31	0-31	0-33
29	0-28	0-29	0-30	0-21	0-21	
30	0-16	0-18	0-27	0-16L	0-22	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 108.00						86Sep Strike 110.00					
May	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	0-60		0-60	0-47	0-48		0-41		0-41	0-32	0-32	
2	0-44		0-44	0-38	0-38		0-30		0-30	0-27	0-27	0-28
5	0-40		0-62	0-35	0-62		0-27		0-42	0-26	0-42	
6	0-60	0-63	1-05**H**	0-57	0-57	0-62	0-45		0-48**H**	0-40	0-40	0-44
7	0-56	0-54	0-57	0-50	0-57		0-37		0-41	0-35	0-39	
8	0-61		1-00	0-58	0-59	0-62	0-46	0-43	0-46	0-41	0-41	0-43
9	0-48	0-46	0-58	0-43	0-51		0-33	0-30	0-39	0-30	0-34	
12	0-35	0-39	0-42	0-35	0-35		0-27	0-25	0-28	0-23	0-25	
13	0-32	0-35	0-42	0-30	0-41		0-26		0-29	0-20	0-28	
14	0-46		0-46	0-34	0-37		0-32		0-32	0-24	0-28	
15	0-35		0-39	0-23	0-25		0-25		0-27	0-15	0-16	
16	0-26	0-23	0-26	0-18	0-20		0-15		0-17	0-13	0-13	
19	0-24		0-24	0-17	0-18	0-17	0-16		0-16	0-10	0-10	0-11
20	0-15		0-22	0-14	0-22	0-21	0-10		0-15	0-09	0-15	0-14
21	0-26	0-25	0-26	0-19	0-19		0-15		0-16	0-12	0-13	0-12
22	0-21		0-22	0-18	0-18		0-13		0-14	0-12	0-12	
23	0-19		0-21	0-17	0-20	0-21	0-13		0-13	0-12	0-13	
26	**HOLIDAY**						**HOLIDAY**					
27	0-24		0-26	0-22	0-25	0-26	0-14		0-16	0-14	0-15	
28	0-25		0-26	0-20	0-20		0-16		0-16	0-12	0-13	0-12
29	0-17		0-18	0-14	0-14		0-12		0-12	0-08	0-08	
30	0-14		0-17	0-13**L**	0-14		0-08		0-10	0-07**L**	0-08	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00
1	25**H**	10**L**				1**H**					
2		15**H**								5	1**L**
5											600
6									66	4**L**	2
7									10	100	
8											
9					20**H**					4	
12										4	40
13								4**H**			
14										4	
15							1**H**			4	
16											109
19								2	194**H**	101	2
20						1			104	253	73
21								1**L**			1,236**H**
22										456	7
23										200	118
26	**HOLIDAY**										
27										710	244
28									1**L**	6	12
29										280	48
30										1,540**H**	64
TOTAL	25	25			20	2	1	7	375	3,671	2,556

May	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		15	3**L**	931**L**	2,890	2,141	468**L**	74**L**	1,140	7,698
2	40**L**	55	447	1,776	2,438	2,830	1,281	535	403	9,826
5	902	32	77	1,958	1,627	1,568	4,211**H**	1,078**H**	3,927	15,980
6		12**L**	445	1,724	1,727	1,480	1,341	416	361	7,578
7	120	220	543	1,829	879**L**	846**L**	1,338	464	938	7,287**L**
8		40	56	1,575	2,249	2,045	1,074	709	965	8,713
9			1,276	1,906	1,584	1,949	2,978	372	948	11,037
12	1,710	768	4,687	3,297	4,325	2,944	1,977	726	323	20,801
13	75	1,004	2,974	3,481	3,194	4,409	2,870	925	280	19,216
14	163	867	3,600	2,321	2,568	1,426	2,044	566	9,796**H**	23,355
15	311	4,603	7,190**H**	6,243	4,437	2,638	1,519	595	558	28,099
16	819	4,885	3,988	3,919	3,131	3,005	2,033	725	301	22,915
19	854	2,358	3,057	1,840	2,187	2,558	1,070	493	263	14,979
20	4,627**H**	8,419**H**	3,063	3,575	4,877	2,439	600	453	1,472	29,956**H**
21	1,363	3,304	5,344	7,565**H**	2,065	4,740**H**	875	306	862	27,661
22	229	5,590	6,815	3,302	1,337	2,894	713	197	1,150	22,690
23	317	1,931	1,801	2,167	2,130	1,969	949	800	597	12,979
26	**HOLIDAY**									
27	424	2,200	4,516	3,334	1,687	904	627	386	394	15,426
28	428	1,047	4,497	5,907	5,442**H**	1,864	821	453	2,238	22,716
29	643	3,066	4,823	5,057	4,370	1,544	1,259	338	222**L**	21,650
30	4,012	4,201	5,222	3,987	5,335	1,709	1,405	191	1,622	29,288
TOTAL	17,037	44,617	64,424	67,694	60,479	47,902	31,453	10,802	28,760	379,850

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00
1					51H	25H	820H	68L	379	1,461	2,070
2					51	25	820	68	379	1,456	2,071
5					51	25	820	68	379	1,456	2,071
6					51	25	820	68	379	1,460	2,070
7					51	25	820	68	379	1,442	2,070
8					51	25	820	68	379	1,442	2,070
9					51	25	820	68	379	1,438	2,070
12					51	25	820	68	379	1,434L	2,049L
13					51	25	820	72H	379	1,434	2,049
14					51	25	820	70	379	1,438	2,050
15					51	25	820	70	379	1,438	2,050
16					51	25	820	70	379	1,434	2,101
19					51	25	820	71	365L	1,533	2,101
20					51	25	820	71	385H	1,634	2,122
21					51	25	820	70	385	1,635	3,269
22					51	25	820	70	385	1,574	3,269
23					51	25	820	70	385	1,574	3,372H
26	HOLIDAY										
27					51	25	820	70	385	1,456	3,350
28					51	25	820	70	384	1,455	3,348
29					51	25	820	70	384	1,465	3,344
30					51	25	820	70	384	2,421H	3,368

May	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,595L	3,489L	2,962L	10,848L	14,069L	17,049	6,901L	4,819	8,246	74,852L
2	1,605	3,499	3,392	11,902	15,583	15,881	7,614	5,024	8,458	77,828
5	2,507	3,519	3,409	13,318	16,154	16,142	8,988	4,576L	7,366L	80,849
6	2,507	3,519	3,484	13,346	16,522	16,229	9,453	4,690	7,414	82,037
7	2,502	3,519	4,002	13,954	17,027	16,468	9,037	4,806	7,669	83,839
8	2,502	3,529	4,007	14,277	17,137	17,117	8,922	5,149	8,025	85,520
9	2,502	3,529	4,183	14,221	17,312	17,099	10,079	5,323	8,845	87,944
12	3,656	3,784	6,726	14,625	16,847	16,690	10,304	5,586	8,545	91,589
13	3,649	4,499	7,248	15,194	18,330	18,003	10,640	6,021	8,530	96,944
14	3,703	4,482	8,113	15,101	19,549	17,867	11,255H	6,193	16,943	108,039
15	3,736	6,497	9,590	16,606	17,948	16,976	11,243	6,254	16,985	110,668
16	4,515	8,888	10,408	16,659	18,514	16,590	9,967	5,998	16,901	113,320
19	5,102	10,473	11,169	16,262	19,550	18,348H	10,135	6,038	16,928	118,971
20	7,860	12,256	11,849	17,022	18,410	18,223	9,824	5,991	17,601	124,144
21	7,323	13,419H	11,633	17,571	18,645	17,825	9,936	6,025	17,704	126,336
22	7,342	12,557	11,598	18,952	18,997	15,933	9,957	6,027	17,733	125,290
23	7,446	12,164	11,556	18,837	19,276	15,836L	9,810	6,467	17,623	125,312
26	HOLIDAY									
27	7,113	11,780	11,990	19,387	19,736	16,278	9,864	6,518	17,660	126,483
28	7,092	11,682	11,866	20,176H	20,573	16,213	10,036	6,564	15,711	126,066
29	7,196	12,032	12,437	19,920	21,997H	15,965	10,450	6,571	17,769	130,496
30	8,050H	12,644	13,432H	18,772	20,563	16,110	11,158	6,664H	17,936H	132,468H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

May	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				18-16N				16-16N				14-16N
2				17-16N				15-16N				13-23N
5				19-16N				17-16N				15-19N
6				18-56N				16-56N				14-56N
7				18-35N				16-35N				14-39N
8				19-04N				17-04N				15-04N
9				17-36N				15-36N				13-36N
12				15-38N				13-45N				12-01N
13				16-24N				14-26N				12-43N
14				16-19N				14-24N				12-21N
15				14-21N				12-35N				10-56N
16				13-36N				11-52N				10-13N
19				13-26N				11-44N				10-00N
20				14-51N				12-62N				11-16N
21				14-29N				12-41N				10-60N
22				14-43N				12-55N				11-08N
23				15-30N				13-37N				11-51N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				16-42N				14-46N				12-55N
28				16-08N				14-09N				12-21N
29				14-08N				12-09N				10-21N
30				12-35N				10-53N				9-14N

May	86Dec Strike 86.00				86Dec Strike 88.00				86Dec Strike 90.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				12-31N				10-49N				9-12N
2				11-36N				9-59N	8-30	8-30H	8-26	8-26
5				13-19N				11-38N				9-60N
6				13-01N				11-20N				9-44N
7				12-48N				11-03N				9-29N
8				13-04N				11-35N				9-57N
9				11-36N				10-26N				8-56N
12				10-22N				8-52N				7-26N
13				11-00N				9-28N				8-00N
14				11-00N				9-24N				7-60N
15				9-16N				7-53N				6-34N
16				8-42N	7-41	7-41	7-18	7-18				6-03N
19				8-32N				7-08N				5-57N
20				9-44N	7-10	8-14H	7-10L	8-14	5-41	6-53	5-41	6-53
21				9-23N				7-60N				6-39N
22				9-33N				8-01N				6-42N
23				10-08N				8-35N				7-10N
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				11-07N				9-31N				7-62N
28				10-38N				8-63N				7-33N
29				8-38N				7-08N				5-58N
30				7-48N				6-27N	5-52	5-52	5-15L	5-15

May	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				7-47N				6-27N				5-16N
2				7-00N				5-49N				4-43N
5				8-27N				7-01N				5-51N
6				8-15N	7-03	7-03H	6-55	6-55				5-44N
7				7-63N				6-41N				5-28N
8				8-25N				7-01N				5-51N
9				7-30N				6-14N				5-05N
12				6-13N	5-18	5-18	5-06	5-06	4-13	4-19	4-02	4-09
13				6-48N	5-38	5-39	5-38	5-39	3-59	4-37	3-59	4-37
14				6-44N	5-30	5-30	5-30	5-30	4-56	4-56H	4-24	4-32
15	6-32	6-32H	5-22	5-22	4-47	4-47	4-16	4-21	4-12	4-12	3-31	3-31
16	5-26	5-26	4-61	4-61	4-08	4-12	4-00	4-00	3-20	3-22	3-02	3-13
19				4-53N				3-56N	3-17	3-17	3-02	3-02
20	4-39	5-40	4-39	5-40	3-43	4-39	3-43	4-39				3-45N
21				5-27N	4-50	4-50	4-26	4-26	3-55	3-55	3-34	3-34
22				5-25N	4-34	4-34	4-24	4-24				3-28N
23				5-56N	4-27	4-48	3-54	4-48	3-30	3-50	3-30	3-50
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				6-36N	5-06	5-21	5-06	5-21	4-01	4-18	3-60	4-18
28				6-12N				4-62N	4-07	4-07	3-58	3-58
29				4-48N	4-32	4-33	3-48	3-48	3-29	3-34	2-60	2-60
30	4-40	4-40	4-14L	4-14	3-38	4-00	3-23L	3-23	2-41	3-03	2-40L	2-40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

May	Open	High	Low	Close
1				4-14N
2				3-49N
5	4-09	4-46H	4-09	4-46
6				4-41N
7	4-42	4-42	4-20	4-28
8				4-47N
9	4-10	4-20	4-07	4-07
12	3-30	3-30	3-15	3-15
13	3-42	3-46	3-42	3-46
14	3-54	4-35	3-45	3-45
15	3-25	3-25	2-40	2-45
16	2-40	2-40	2-32	2-32
19	2-46	2-46	2-29	2-29
20	2-18	2-58	2-16	2-58
21	3-05	3-06	2-50	2-50
22	2-42	2-42	2-42	2-42
23	2-51	2-59	2-49	2-59
26	HOLIDAY			
27	3-10	3-25	3-10	3-25
28	3-19	3-19	3-04	3-04
29	2-48	2-50	2-17	2-17
30	2-11	2-24	2-00L	2-00

86Dec Strike 100.00

May	Open	High	Low	Close
1	3-20	3-22	3-18	3-18
2				2-58N
5				3-49N
6	3-48	4-03H	3-46	3-46
7	3-28	3-36	3-28	3-36
8	3-51	3-60	3-50	3-58
9	3-29	3-32	3-18	3-18
12	2-50	2-51	2-36	2-36
13	2-33 2-35	2-63	2-32	2-62
14	3-05	3-05	2-50	2-62
15	2-50	2-50	2-05	2-08
16	2-00	2-11	1-60	1-60
19	2-08	2-08	1-57	1-57
20	1-45	2-17	1-43	2-17
21	2-24	2-27	2-10	2-10
22	2-20	2-20	2-04	2-04
23	2-06	2-18	2-06	2-18
26	HOLIDAY			
27	2-32	2-40	2-23	2-40
28	2-35	2-35	2-23	2-23
29	2-07	2-07	1-47	1-47
30	1-48	1-58	1-36L	1-36

86Dec Strike 102.00

May	Open	High	Low	Close
1	2-60	2-60	2-33	2-37
2	2-25	2-25	2-15	2-15
5	2-38	2-62	2-38	2-62
6	3-00	3-17H	2-59	2-59
7	2-45	2-50	2-45	2-50
8	3-00	3-02	3-00	3-02
9	2-42	2-52	2-36	2-36
12	2-08	2-16	2-00	2-00
13	1-52	2-21	1-52	2-21
14	2-25	2-25	2-20	2-20
15	2-20	2-20	1-42	1-42
16	1-37	1-44	1-30	1-30
19	1-37	1-37	1-29	1-29
20				1-50N
21	1-50	1-57	1-43	1-43
22	1-45	1-45	1-38	1-38
23				1-48N
26	HOLIDAY			
27	1-58	2-00	1-50	2-00
28	1-60	2-00	1-49	1-50
29	1-30	1-30	1-22	1-22
30	1-21	1-30	1-09L	1-09

86Dec Strike 104.00

May	Open	High	Low	Close
1	2-05	2-05	1-60	1-60
2				1-43N
5	2-00	2-22	2-00	2-22
6	2-32	2-32H	2-18	2-18
7				2-10N
8	2-24	2-26	2-24	2-26
9				2-00N
12				1-34N
13	1-35	1-54	1-35	1-54
14	2-07	2-07	1-44	1-52
15	1-40	1-40	1-16	1-16
16	1-10	1-17	1-08	1-08
19				1-05N
20	1-03	1-22	1-03	1-22
21	1-22	1-22	1-13	1-17
22	1-16	1-16	1-12	1-12
23	1-08	1-18	1-08	1-18
26	HOLIDAY			
27	1-28	1-31	1-21	1-31
28	1-32	1-32	1-19	1-23
29	1-13	1-13	1-01	1-01
30	1-00	1-05	0-54L	0-54

86Dec Strike 106.00

May	Open	High	Low	Close
1	1-40	1-40	1-30	1-30
2				1-20N
5				1-51N
6	2-00	2-00H	1-50	1-54
7	1-47	1-47	1-44	1-45
8	1-58	1-58	1-55	1-55
9	1-38	1-38	1-34	1-34
12	1-26	1-26	1-11	1-11
13	1-18	1-26	1-15	1-26
14				1-25N
15	0-63	1-04	0-60	0-60
16	0-60	0-60	0-55	0-55
19				0-53N
20	0-50	1-01	0-50	1-01
21	1-11	1-11	0-60	0-60
22	0-60	0-60	0-55	0-55
23	0-52	0-60	0-52	0-60
26	HOLIDAY			
27				1-06N
28	1-07	1-08	1-00	1-00
29				0-46N
30	0-42	0-50	0-40L	0-40

86Dec Strike 108.00

May	Open	High	Low	Close
1	1-12	1-12	1-09	1-09
2	1-02	1-02	0-62	0-62
5	0-62	1-21	0-62	1-21
6	1-40	1-40H	1-26	1-26
7				1-19N
8	1-30	1-30	1-28	1-28
9				1-13N
12	1-00	1-00	0-58	0-58
13	0-52	1-09	0-52	1-08
14	1-10	1-10	0-62	1-04
15	1-06	1-06	0-45	0-45
16	0-43	0-43	0-40	0-40
19	0-43	0-43	0-37	0-37
20	0-35	0-50	0-35L	0-49
21	0-53	0-53	0-44	0-44
22				0-41N
23	0-40	0-44	0-40	0-44
26	HOLIDAY			
27	0-50	0-51	0-45	0-51
28				0-45N
29	0-35	0-35	0-35	0-35
30				0-28N

86Dec Strike 110.00

May	Open	High	Low	Close
1	0-58	0-58	0-51	0-51
2	0-47	0-47	0-47	0-47
5				1-00N
6	1-10	1-10H	1-04	1-04
7	0-60	0-62	0-60	0-62
8	1-04	1-06	1-04	1-06
9	1-00	1-00	0-59	0-59
12	0-47	0-48	0-45	0-45
13	0-44	0-56	0-44	0-55
14	0-55	0-55	0-54	0-54
15	0-34	0-40	0-34	0-35
16	0-36	0-36	0-30	0-30
19	0-32	0-32	0-28	0-28
20	0-28	0-37	0-28	0-37
21	0-38	0-38	0-32	0-32
22	0-31	0-31	0-30	0-30
23	0-30	0-32	0-30	0-32
26	HOLIDAY			
27	0-35	0-36	0-35	0-36
28	0-38	0-38	0-32	0-32
29	0-30	0-30	0-25L	0-26
30	0-28	0-28	0-20L	0-20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

May	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1											405	818H	2	2	2	1L	1,230
2						10H					20	7			31	10	78
5										1L		9	1L		4		15L
6								1L			6L	5	3	17	160	5	197
7										15	101	1L		16		50	183
8											61	1	9	5	27	3	106
9										3	15	9		2		4	33
12								5	710	221	1,953H	6		203H	225	20	3,343H
13								28	20	3	542	298	5	23	404	53	1,376
14								5	356	1	26	117	127		96	1	729
15							1L	28	173	269	208	205	26	2	7	11	930
16					10H		25H	1,036	157	350H	10	7	4	203	4	100H	1,906
19									2	13	15	179			801H	6	1,016
20					3L	1L	1	6		28	34	125	14	5	425	13	655
21								6	20	23	18	8	231	14	346	1	667
22								10		100	44	6	4	4		7	175
23								1,122H	9	6	62		4	1L	50	11	1,265
26	HOLIDAY									HOLIDAY							
27								30	23	1	11	8	1,104H		17	7	1,201
28									1L	2	23	16	957	28		57	1,084
29								4	757H	196	215	202	668		1L	10	2,053
30						3	10	21	14	7	87	114	104	12		9	381
TOTAL					13	14	37	2,302	2,242	1,239	3,856	2,141	3,263	537	2,600	379	18,623

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

May	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1			2**H**	20**H**	527**H**	265**H**	193	203	412
2			2	20	527	255	193	203	387**L**
5			2	20	527	255	193	203	387
6			2	20	427**L**	255	193	204	387
7			2	20	427	255	193	204	387
8			2	20	427	255	193	204	387
9			2	20	427	255	193	204	387
12			2	20	427	255	193	204	973
13			2	20	427	255	193	199	963
14			2	20	427	255	193	204	805
15			2	20	427	255	192**L**	176**L**	957
16			2	20	437	255	217	1,127	905
19			2	20	437	255	217	1,127	906
20			2	20	440	254**L**	218	1,127	906
21			2	20	440	254	218	1,123	906
22			2	20	440	254	218	1,128**H**	906
23			2	20	440	254	218	813	906
26	**HOLIDAY**								
27			2	20	440	254	218	793	927
28			2	20	440	254	218	793	927
29			2	20	440	254	218	796	1,343
30			2	20	440	257	228**H**	807	1,350**H**

May	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	169**L**	809	1,862**H**	1,162**L**	394**L**	187	134**L**	6,339
2	169	789**L**	1,638	1,162	394	172**L**	134	6,045
5	170	789	1,633	1,162	394	172	134	6,041**L**
6	170	795	1,633	1,162	401	332	134	6,115
7	174	896	1,634	1,162	397	332	176	6,259
8	174	922	1,634	1,171	402	359	176	6,326
9	176	912	1,633	1,171	403	359	180	6,322
12	316	2,092	1,634	1,171	605	484	190	8,566
13	316	2,590	1,798	1,171	620	737	181	9,472
14	317	2,589	1,573	1,259	620	808	182	9,254
15	558	2,774	1,578	1,261	621**H**	815	189	9,825
16	599	2,774	1,482	1,261	498	815	289	10,681
19	599	2,779	1,514	1,261	498	828	295	10,738
20	585	2,762	1,589	1,261	502	964	300	10,930
21	584	2,779	1,592	1,264	504	1,260	301	11,247
22	684	2,785**H**	1,596	1,265	508	1,260	308	11,374
23	690	2,785	1,595	1,262	507	1,260	314	11,066
26	**HOLIDAY**							
27	691	2,781	1,434	2,358	507	1,267	314	12,006
28	691	2,782	1,445	3,309**H**	535	1,267	369	13,052**H**
29	841	2,725	1,352**L**	2,741	535	1,268**H**	378	12,913
30	842**H**	2,685	1,466	2,741	542	1,268	387**H**	13,035

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 96.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23				
26	HOLIDAY			
27	4-30	4-40H	4-30L	4-40
28				4-23N
29				3-32N
30				3-11N

87Mar Strike 100.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23	2-48	2-52H	2-48L	2-52
26	HOLIDAY			
27				3-07N
28				2-56N
29				2-25N
30				2-04N

87Mar Strike 104.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21	1-57	1-57H	1-53L	1-53
22				1-50N
23				1-53N
26	HOLIDAY			
27				2-01N
28				1-53N
29				1-33N
30				1-18N

87Mar Strike 106.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19	1-22	1-22	1-20L	1-20
20				1-37N
21	1-32	1-34H	1-32	1-34
22	1-20	1-28	1-20	1-28
23				1-31N
26	HOLIDAY			
27				1-37N
28				1-28N
29				1-10N
30				1-00N

Call volume of sales Reported in contracts—Future 87Mar

May	96.00	100.00	104.00	106.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19				1L	1L
20					
21			5H	2H	7
22				1	1
23		2H			2
26	HOLIDAY				
27	80H				80H
28					
29					
30					
TOTAL	80	2	5	4	91

Call open contracts Reported in contracts—Future 87Mar

May	96.00	100.00	104.00	106.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19				1L	1L
20				1	1
21			5H	3	8
22			5	4H	9
23		1H	5	4	10
26	HOLIDAY				
27	80H	1	5	4	90H
28	80	1	5	4	90
29	80	1	5	4	90
30	80	1	5	4	90

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 58.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18	38-47	39-01	38-38L	38-38
19				37-16N
20				39-04N
23				39-58N
24				40-16N
25				40-10N
26				40-22N
27				41-08N
30	41-36	41-36H	41-36	41-36

86Sep Strike 72.00

Jun	Open	High	Low	Close
2				19-08N
3				20-40N
4				18-44N
5				19-36N
6				21-36B
9				19-28N
10				20-00N
11				20-62N
12				20-54N
13				22-54B
16				24-28N
17				24-46N
18				24-38N
19				23-16N
20				25-04N
23				25-58N
24				26-16N
25				26-10N
26				26-22N
27				27-08N
30				27-36N

86Sep Strike 74.00

Jun	Open	High	Low	Close
2				17-08N
3				18-40N
4				16-44N
5				17-36N
6				19-36B
9				17-28N
10				18-00N
11				18-62N
12				18-54N
13				20-54B
16				22-28N
17				22-46N
18				22-38N
19				21-16N
20				23-04N
23				23-58N
24				24-16N
25				24-10N
26				24-22N
27				25-08N
30				25-36N

86Sep Strike 76.00

Jun	Open	High	Low	Close
2				15-08N
3				16-40N
4				14-44N
5				15-36N
6				17-36B
9				15-28N
10				16-00N
11				16-62N
12				16-54N
13				18-54B
16				20-28N
17				20-46N
18				20-38N
19				19-16N
20				21-04N
23				21-58N
24				22-16N
25				22-10N
26				22-22N
27				23-08N
30	23-36	23-36H	23-36L	23-36

86Sep Strike 78.00

Jun	Open	High	Low	Close
2				13-14N
3				14-40N
4				12-54N
5				13-41N
6				15-41B
9				13-28N
10				14-04N
11				15-00N
12				14-54N
13				16-54B
16				18-28N
17				18-46N
18				18-38N
19				17-16N
20	18-00	19-04	18-00L	19-04
23				19-58N
24				20-16N
25				20-10N
26				20-22N
27				21-08N
30	21-36	21-36H	21-36	21-36

86Sep Strike 80.00

Jun	Open	High	Low	Close
2				11-20N
3				12-44N
4				11-02N
5				11-51N
6	12-61	13-51	12-61L	13-51B
9				11-35N
10				12-12N
11				13-02N
12				12-60N
13				14-56N
16				16-28N
17				16-46N
18				16-38N
19				15-16N
20	16-00	17-04	16-00	17-04
23				17-58N
24	18-00	18-16	18-00	18-16
25				18-10N
26				18-22N
27	19-00	19-08H	19-00	19-08
30				19-36N

86Sep Strike 82.00

Jun	Open	High	Low	Close
2				9-30N
3				10-60N
4				9-22N
5				10-00N
6				12-00B
9				9-50N
10				10-28N
11				11-18N
12				11-06N
13				12-60N
16				14-30N
17				14-46N
18				14-38N
19				13-19N
20				15-04N
23				15-58N
24	16-00	16-16	16-00L	16-16
25				16-10N
26				16-22N
27	17-00	17-08H	17-00	17-08
30				17-36N

86Sep Strike 84.00

Jun	Open	High	Low	Close
2				7-50N
3				9-12N
4				7-48N
5				8-21N
6				10-21B
9				8-06N
10	8-11	8-46	8-11L	8-46
11				9-35N
12				9-26N
13	11-06	11-06H	11-06	11-06
16				12-34N
17				12-50N
18				12-40N
19				11-28N
20				13-08N
23				13-57N
24				14-16N
25				14-10N
26				14-22N
27				15-08N
30				15-36N

86Sep Strike 86.00

Jun	Open	High	Low	Close
2	8-10	8-10	6-30	6-30
3	6-30	7-38	6-30	7-38
4	6-20	6-20	5-52L	6-20
5				6-52N
6	8-16	8-44	8-16	8-44
9	8-29	8-44	6-25	6-34
10				7-10N
11				7-58N
12				7-48N
13	9-25	9-25	9-20	9-20
16				10-45N
17				10-60N
18	11-05	11-05	10-44	10-44
19				9-37N
20	10-33	11-14	10-33	11-14
23	11-31	11-55	11-31	11-55
24	12-35	12-35H	12-20	12-20
25				12-16N
26				12-28N
27				13-08N
30				13-36N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 88.00

Jun	Open		High	Low	Close	
2					5-07**N**	
3	5-20		6-06	5-20	6-06	
4	5-00	5-04	5-04	5-00**L**	5-00	
5	5-05		5-42	5-05	5-30	
6	6-15		7-06	6-15	7-06	
9	7-00		7-05	5-10	5-18	
10	5-20		5-48	5-14	5-48	
11	5-18		6-28	5-18	6-28	
12					6-16**N**	
13	7-39		7-42	7-37	7-42	
16					8-60**N**	
17					9-12**N**	
18					8-63**N**	
19					7-58**N**	
20					9-27**N**	
23	9-40		10-07	9-40	10-07	
24	10-45		10-45**H**	10-28	10-28	
25					10-25**N**	
26	10-40		10-40	10-27	10-36	
27					11-18**N**	
30					11-42**N**	

86Sep Strike 90.00

Jun	Open		High	Low	Close	
2	4-43		4-43	3-60	3-60	
3	4-23	4-13	4-50	3-56	4-50	
4	5-14		5-14	3-18**L**	3-54	
5	3-54		4-26	3-54	4-17	
6	5-00		5-44	4-55	5-44	
9	5-40		5-40	3-50	4-04	
10	4-18		4-35	3-62	4-33	
11	4-28		5-06	3-60	5-06	
12	5-05		5-23	4-45	4-56	
13	6-10		6-10	5-62	6-10	
16	7-00		7-35	7-00	7-17	
17	7-42		7-42	7-15	7-32	
18	7-22		7-22	7-22	7-22	
19	6-50		6-50	6-20	6-20	
20					7-42**N**	
23	7-34		8-21	7-34	8-21	
24	8-48	8-45	8-61	8-15	8-40	
25	9-24		9-38	8-38	8-38	
26	8-54		8-54	8-48	8-48	
27	9-30		9-30	9-02	9-24	
30	9-55		9-55**H**	9-40	9-52	

86Sep Strike 92.00

Jun	Open		High	Low	Close	
2	4-04		4-04	2-62	3-00	
3	3-14	3-13	3-44	2-54	3-42	3-44
4	4-00		4-03	2-33**L**	2-54	
5	3-05	2-62	3-25	2-48	3-08	3-16
6	3-53	4-00	4-33	3-41	4-33	
9	4-28	4-29	4-33	2-50	2-62	
10	3-00	3-13	3-35	2-57	3-28	
11	3-20		3-58	2-60	3-58	3-56
12	4-10	4-00	4-15	3-32	3-47	3-46
13	4-10		4-60	4-10	4-50	
16	4-56	4-50	5-63	4-50	5-48	
17	6-14	6-15	6-22	5-39	5-60	
18	5-50		6-08	5-50	5-52	
19	5-29		5-29	4-60	4-60	
20	5-12		6-10	5-12	6-06	
23	5-53		6-48	5-49	6-43	
24	6-62	6-48	7-20	6-44	6-62	
25	7-25		7-50	6-60	6-60	
26	6-54		7-22	6-54	7-04	
27	7-40		7-45	7-40	7-45	
30	8-04		8-05**H**	7-55	8-01	

86Sep Strike 94.00

Jun	Open		High	Low	Close	
2	2-57	3-04	3-09	2-09	2-10	
3	2-24	2-21	2-45	2-00	2-43	2-45
4	3-04	2-60	3-04	1-50**L**	2-12	2-11
5	2-17	2-10	2-40	2-02	2-18	2-22
6	3-00	3-05	3-28	2-45	3-25	3-28
9	3-17	3-18	3-26	1-60	2-12	2-20
10	2-28	2-21	2-42	2-05	2-35	
11	2-35		2-62	2-10	2-62	2-57
12	3-02		3-12	2-40	2-46	
13	3-10		3-52	3-06	3-41	3-40
16	3-50		4-45	3-50	4-30	4-32
17	4-50	4-56	4-58	4-22	4-40	4-38
18	4-30		4-50	4-17	4-29	
19	3-57		3-63	3-42	3-42	3-44
20	3-32		4-42	3-28	4-42	
23	4-27		5-18	4-27	5-14	
24	5-27		5-47	5-00	5-19	5-20
25	5-45		6-12	5-27	5-31	5-27
26	5-16		5-44	5-04	5-34	
27	6-05		6-14	5-52	6-06	
30	6-19		6-31**H**	6-11	6-24	

86Sep Strike 96.00

Jun	Open		High	Low	Close	
2	2-03	2-06	2-20	1-32	1-35	
3	1-46	1-44	2-02	1-28	2-00	2-02
4	2-10	2-14	2-18	1-16**L**	1-35	
5	1-45	1-42	1-58	1-30	1-44	
6	2-15	2-09	2-40	1-62	2-30	2-40
9	2-22	2-27	2-37	1-24	1-37	1-40
10	1-39	1-43	1-60	1-31	1-59	1-57
11	1-59	1-62	2-12	1-35	2-09	2-12
12	2-22	2-18	2-22	1-59	2-00	2-04
13	2-20	2-22	2-54	2-20	2-47	2-45
16	2-46		3-38	2-46	3-18	3-24
17	3-40		3-48	3-10	3-28	
18	3-20		3-42	3-13	3-21	
19	3-00		3-06	2-41	2-44	
20	2-29	2-33	3-35	2-29	3-27	3-33
23	3-22		4-02	3-12	3-55	
24	4-12		4-20	3-47	4-00	4-01
25	4-24	4-32	4-46	4-06	4-06	
26	3-53	3-54	4-25	3-53	4-10	
27	4-38		4-55	4-23	4-40	
30	4-57	4-50	5-00**H**	4-44	4-57	4-54

86Sep Strike 98.00

Jun	Open		High	Low	Close	
2	1-29	1-32	1-41	1-03	1-08	1-06
3	1-15	1-14	1-29	1-00	1-26	1-29
4	1-35	1-40	1-42	0-58**L**	1-06	1-02
5	1-11	1-06	1-21	0-63	1-11	1-14
6	1-42	1-35	1-55	1-24	1-55	
9	1-58		1-58	0-62	1-10	
10	1-10	1-12	1-26	1-06	1-22	1-20
11	1-23	1-27	1-39	1-06	1-39	
12	1-43	1-37	1-45	1-20	1-29	1-25
13	1-35	1-38	2-04	1-35	1-63	2-01
16	1-63	1-57	2-40	1-57	2-23	2-26
17	2-44	2-47	2-50	2-17	2-36	2-34
18	2-30	2-29	2-45	2-17	2-24	2-30
19	2-12	2-09	2-13	1-55	1-56	1-59
20	1-50	1-44	2-35	1-44	2-28	2-32
23	2-25	2-29	2-62	2-17	2-50	
24	3-00	3-02	3-10	2-39	2-56	
25	3-11		3-30	2-56	2-56	2-59
26	2-48		3-13	2-42	3-03	
27	3-24	3-32	3-39	3-10	3-24	3-23
30	3-37		3-46**H**	3-25	3-38	3-33

86Sep Strike 100.00

Jun	Open		High	Low	Close	
2	0-63	1-01	1-12	0-48	0-49	
3	0-56	0-55	1-00	0-42	1-00	
4	1-05	1-09	1-12	0-40**L**	0-49	0-46
5	0-51	0-55	0-61	0-48	0-53	0-55
6	1-00	1-09	1-30	0-62	1-24	1-30
9	1-29	1-15	1-29	0-42	0-52	0-53
10	0-50	0-53	1-00	0-46	0-63	0-62
11	0-62	0-63	1-08	0-48	1-08	1-06
12	1-12	1-08	1-12	0-60	0-62	
13	1-09		1-32	1-08	1-25	1-23
16	1-25		1-56	1-23	1-42	1-46
17	1-58	1-62	2-00	1-38	1-52	1-48
18	1-49		1-56	1-36	1-42	1-43
19	1-27		1-29	1-16	1-18	1-19
20	1-15	1-14	1-48	1-10	1-40	1-48
23	1-40	1-38	2-02	1-34	1-57	1-61
24	2-11	2-07	2-15	1-51	1-63	1-60
25	2-24	2-18	2-31	2-06	2-08	2-06
26	1-60	2-00	2-18	1-58	2-09	2-10
27	2-30	2-32	2-35	2-15	2-26	2-25
30	2-37	2-32	2-42**H**	2-28	2-37	2-33

86Sep Strike 102.00

Jun	Open		High	Low	Close	
2	0-47		0-51	0-32	0-32	0-35
3	0-34	0-38	0-44	0-30	0-43	0-44
4	0-48		0-52	0-29**L**	0-35	
5	0-37	0-35	0-42	0-34	0-37	
6	0-49	0-56	0-60	0-44	0-60	0-59
9	0-56	0-59	0-59	0-30	0-36	
10	0-36		0-43	0-32	0-42	0-43
11	0-44		0-51	0-33	0-49	0-51
12	0-55		0-55	0-43	0-46	0-45
13	0-46	0-49	1-03	0-46	0-61	0-62
16	0-60	1-00	1-18	0-60	1-10	1-14
17	1-25	1-20	1-25	1-06	1-16	1-14
18	1-15	1-14	1-17	1-05	1-11	1-10
19	1-02	0-60	1-02	0-55	0-56	
20	0-52	0-50	1-14	0-50	1-12	1-14
23	1-04	1-07	1-27	1-01	1-19	
24	1-24	1-32	1-35	1-14	1-24	1-21
25	1-40	1-35	1-45	1-28	1-32	1-30
26	1-25	1-21	1-37	1-18	1-30	
27	1-40	1-47	1-50	1-34	1-42	1-40
30	1-48	1-52	1-54**H**	1-41	1-47	1-45

86Sep Strike 104.00

Jun	Open		High	Low	Close	
2	0-35	0-31	0-35	0-22	0-22	0-23
3	0-26	0-24	0-33	0-21	0-31	0-30
4	0-36	0-34	0-39	0-21	0-24	
5	0-27	0-26	0-29	0-24	0-26	0-27
6	0-34	0-36	0-43	0-31	0-43	
9	0-40	0-45	0-45	0-20**L**	0-25	
10	0-26	0-25	0-30	0-21	0-28	
11	0-30		0-35	0-23	0-33	0-35
12	0-36		0-36	0-30	0-30	
13	0-34		0-47	0-34	0-42	0-40
16	0-44		0-57	0-42	0-52	0-53
17	0-56	0-60	0-60	0-48	0-54	
18	0-54	0-55	0-55	0-44	0-50	0-49
19	0-41		0-42	0-36	0-37	
20	0-34	0-35	0-49	0-34	0-48	
23	0-48		0-57	0-45	0-55	
24	0-58	0-63	1-00	0-51	0-57	
25	1-00	1-05	1-10	0-62	0-63	1-00
26	0-56	0-60	1-04	0-54	0-62	0-61
27	1-10	1-04	1-10	1-00	1-07	1-06
30	1-10	1-11	1-15**H**	1-06	1-11	1-09

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 106.00						86Sep Strike 108.00						86Sep Strike 110.00					
Jun	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
2	0-22		0-23	0-14	0-16	0-15	0-15		0-15	0-10**L**	0-10		0-07	0-08	0-09	0-05**L**	0-05	
3	0-18		0-22	0-13	0-21	0-22	0-11		0-12	0-10	0-12		0-08		0-10	0-06	0-10	0-09
4	0-24	0-28	0-28	0-12**L**	0-17	0-16	0-15		0-16	0-10	0-11		0-11		0-11	0-06	0-07	
5	0-18		0-20	0-13	0-18		0-11		0-14	0-11	0-11	0-13	0-08		0-10	0-07	0-07	0-08
6	0-28		0-29	0-21	0-27	0-29	0-15	0-17	0-20	0-15	0-20		0-11		0-13	0-09	0-13	0-12
9	0-27	0-30	0-30	0-14	0-16	0-17	0-19	0-22	0-22	0-10	0-10		0-14	0-13	0-14	0-06	0-07	
10	0-17		0-22	0-15	0-20		0-11		0-14	0-10	0-13		0-08		0-09	0-06	0-08	
11	0-21		0-24	0-16	0-23	0-24	0-12		0-17	0-11	0-14		0-08	0-09	0-10	0-07	0-09	0-10
12	0-25		0-25	0-20	0-21		0-15		0-16	0-14	0-14		0-11		0-11	0-08	0-08	0-09
13	0-22	0-24	0-31	0-22	0-27		0-16		0-20	0-16	0-18	0-19	0-11		0-12	0-10	0-11	
16	0-27	0-29	0-39	0-27	0-34		0-19	0-20	0-24	0-19	0-22		0-12		0-16	0-12	0-13	0-14
17	0-37		0-41	0-32	0-35		0-24		0-26	0-22	0-22	0-23	0-16		0-16	0-12	0-14	
18	0-36	0-37	0-39	0-30	0-33	0-32	0-23		0-24	0-20	0-22	0-21	0-15		0-15	0-12	0-14	0-13
19	0-31	0-27	0-31	0-22	0-24		0-21	0-18	0-21	0-14	0-15		0-14		0-14	0-09	0-09	
20	0-24		0-31	0-24	0-30		0-15	0-13	0-20	0-13	0-19		0-09		0-13	0-09	0-13	
23	0-29		0-37	0-28	0-36	0-34	0-18		0-23	0-18	0-22		0-13		0-15	0-11	0-14	
24	0-40	0-38	0-41	0-31	0-35	0-36	0-23		0-26	0-20	0-22		0-16		0-16	0-12	0-13	0-14
25	0-40	0-43	0-48	0-38	0-41	0-40	0-26		0-31	0-25	0-26		0-15	0-16	0-19	0-15	0-16	
26	0-36	0-37	0-45	0-35	0-40		0-25		0-29	0-23	0-25		0-14	0-16	0-18	0-14	0-15	0-16
27	0-45	0-49	0-50	0-42	0-47	0-45	0-28	0-32	0-32	0-26	0-29		0-20		0-21**H**	0-16	0-19	0-17
30	0-48	0-50	0-52**H**	0-45	0-48		0-33	0-31	0-33**H**	0-28	0-31		0-19	0-21	0-21	0-18	0-19	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jun	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2									2		26
3									3	4	415
4									8H	22	1,355H
5									4	208	388
6						8L			2	6	443
9									5	2,352H	859
10								2L	2	100	385
11										51	584
12											33
13								200H	2	12	525
16											52
17											158
18	23L								1L		75
19											91
20					300L	300					
23									7	300	6
24						150	150L		2	1L	179
25											24
26										101	1L
27						600H	600H				29
30	50H			500H	500H						3
TOTAL	73			500	800	1,058	750	202	38	3,157	5,631

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	2,438	3,251	6,899	6,461	8,153	4,452	2,942	1,361	217L	1,442H	37,644
3	7,335H	5,897	5,069	5,391	4,862	2,518	2,296	1,167	521	1,139	36,617
4	2,488	6,543H	4,080	4,515	1,934L	2,129	2,439	1,284	334	1,034	28,165
5	6,256	3,167	2,404	1,812	3,099	2,441	1,702	523	422	449	22,875
6	5,487	2,500	4,844	2,966	3,713	3,557	1,313	482	593	542	26,456
9	4,621	4,275	4,442	5,540	10,446	2,304	1,308	751	259	248	37,410
10	2,061	6,019	3,870	3,783	5,051	878L	1,417	524	452	204	24,748
11	1,313	5,376	4,320	2,999	3,777	1,234	1,307	428L	634	604	22,627
12	1,414	2,906	6,778	2,900	2,024	1,341	1,461	1,105	427	212	20,601
13	446	3,401	6,963H	8,332	6,487	1,971	1,950	807	396	400	31,892
16	1,666	1,889	5,578	6,360	8,422	3,054	3,507	1,287	858	772	33,445
17	1,262	1,654	3,121	6,479	4,126	2,219	2,127	1,029	824	520	23,519
18	333	2,556	1,888	8,753H	4,384	1,303	1,129	450	661	266	21,822
19	679	478	2,924	3,464	2,949	2,606	744L	842	1,037	1,269	17,083L
20	313	409	3,573	8,264	5,710	3,451	1,465	1,642	483	411	26,321
23	519	377L	1,749	6,422	4,463	2,306	1,640	2,866	2,967H	149L	23,771
24	421	627	2,008	7,838	8,888	5,925	3,378	1,658	957	1,294	33,476
25	192	777	2,441	3,055	16,714H	6,283	6,692H	3,235H	607	690	40,710H
26	108	804	1,038	4,301	6,920	7,729H	3,296	1,580	698	822	27,398
27	197	645	762	2,771	4,296	3,907	2,715	1,923	538	584	19,567
30	10L	3,712	486L	1,455L	5,949	5,925	4,333	2,166	740	847	26,676
TOTAL	39,559	57,263	75,237	103,861	122,367	67,533	49,161	27,110	14,625	13,898	582,823

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

Jun	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2						51	25H	820L	69L	384L	2,447L
3						51	25	820	72	387	2,497
4						51	25	820	78	389	2,771
5						51	25	820	82H	496	2,828
6						51	25	820	81	491	2,784
9						51	25	820	79	2,644	3,287
10						51	25	822	80	2,644	3,421
11						51	25	822	80	2,644	3,626H
12						51	25	822	80	2,644	3,625
13						51	25	1,022H	78	2,649	3,122
16						43L	25	1,022	78	2,652H	3,103
17						43	25	1,022	78	2,652	3,061
18						43	25	1,022	78	2,652	3,120
19						43	25	1,022	78	2,647	3,048
20						43	25	1,022	78	2,647	3,048
23						43	25	1,022	81	2,647	3,052
24						193H	25	1,022	81	2,646	2,982
25						43	25	1,022	79	2,646	2,993
26						43	25	1,022	79	2,645	2,993
27						43	25	1,022	69	2,645	2,985
30						43	25	944	69	2,645	2,985

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	5,230L	8,746L	13,609	12,244	17,902L	19,985	15,094	11,386	6,712	16,385L	131,089L
3	6,990	10,542	13,592	11,900L	18,570	19,155L	15,035L	11,328L	6,700L	16,575	134,239
4	8,098	11,339	13,864	13,022	19,054	19,405	15,326	11,530	6,887	16,984	139,643
5	9,306	12,253	13,899	13,598	18,212	20,611	15,693	11,831	6,964	17,048	143,717
6	11,641	10,936	12,725	14,467	19,405	19,973	15,920	12,024	7,294	17,145	145,782
9	13,242	11,865	13,167	13,746	18,681	20,959	16,041	12,095	7,381	17,249	151,332
10	13,638	12,673	13,368	13,826	19,368	20,454	16,608	12,230	7,435	17,266	153,909
11	13,499	12,066	14,316	14,468	18,946	20,458	17,230	11,818	7,863	17,796	155,710
12	13,992H	12,092	14,002	14,595	18,747	20,419	17,620	12,501	7,365	17,841	156,421
13	13,704	12,565	16,466	16,262	21,112	20,821	17,749	12,852	7,446	17,786	163,710
16	12,527	12,351	16,592H	16,074	21,285	20,019	18,427	13,283	7,760	17,945	163,186
17	12,167	11,577	16,199	15,719	21,892	20,302	18,818	13,787	7,921	18,058	163,321
18	11,958	13,455	15,726	17,452	22,141	20,613	18,247	13,859	8,048	18,065	166,504
19	12,197	13,253	16,022	17,780	21,680	20,273	18,189	13,780	8,015	18,186	166,238
20	12,130	13,246	15,493	18,108	22,905	20,314	18,545	14,181H	8,189	18,286H	168,260
23	12,027	13,357	14,893	19,225H	22,568	20,120	18,598	13,461	10,421	18,135	169,675
24	11,796	13,428	14,514	17,970	24,353	21,868	18,424	13,159	10,477	18,152	171,090
25	11,733	13,700H	13,307	17,299	26,397H	21,836	20,490	12,671	10,532	17,951	172,724
26	11,624	13,138	12,746	17,550	26,184	24,671	20,951	12,572	10,814	17,971	175,028
27	11,711	12,651	12,810	16,992	26,327	24,880	21,435	12,627	10,909	18,116	175,247H
30	11,710	10,313	12,482L	16,862	26,220	24,949H	21,927H	12,378	11,015H	18,087	172,654

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				10-53**N**				9-14**N**				7-47**N**
3				12-11**N**				10-31**N**				8-59**N**
4				10-33**N**				8-62**N**				7-35**N**
5				11-21**N**				9-47**N**				8-16**N**
6				13-21**N**				11-44**N**				10-05**N**
9				11-13**N**				9-38**N**				8-07**N**
10				11-44**N**				10-04**N**				8-34**N**
11				12-32**N**				10-53**N**				9-17**N**
12				12-24**N**				10-45**N**				9-09**N**
13				14-13**N**				12-28**N**				10-49**N**
16				15-53**N**				13-59**N**				12-12**N**
17				16-01**N**				14-10**N**				12-23**N**
18				15-56**N**				14-00**N**				12-13**N**
19				14-39**N**				12-49**N**				11-02**N**
20				16-16**N**				14-20**N**				12-32**N**
23				17-10**N**				15-11**N**				13-20**N**
24				17-30**N**				15-32**N**				13-39**N**
25				17-22**N**				15-23**N**				13-29**N**
26				17-36**N**				15-36**N**				13-41**N**
27				18-22**N**				16-22**N**				14-22**N**
30				18-46**N**				16-46**N**				14-51**N**

	86Dec Strike 86.00				86Dec Strike 88.00				86Dec Strike 90.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				6-25**N**				5-15**N**	5-04	5-04	4-16	4-16
3				7-29**N**				6-11**N**	4-41	5-02	4-11	5-02
4				6-18**N**				5-10**N**	4-14	4-25	4-02**L**	4-07
5				6-58**N**				5-42**N**	4-53	4-53	4-40	4-40
6				8-38**N**				7-16**N**	5-14	6-00	5-12	6-00
9				6-48**N**				5-35**N**				4-34**N**
10				7-11**N**	5-46	5-63	5-38**L**	5-63	4-27	4-60	4-27	4-60
11				7-59**N**				6-40**N**	4-25	5-27	4-25	5-27
12				7-47**N**				6-31**N**	5-24	5-24	5-20	5-20
13				9-12**N**				7-49**N**	6-25	6-30	6-25	6-30
16				10-33**N**				8-60**N**				7-35**N**
17				10-43**N**				9-06**N**	7-35	7-44	7-35	7-44
18				10-33**N**				8-61**N**				7-35**N**
19				9-26**N**				7-58**N**	6-58	6-58	6-40	6-40
20				10-52**N**				9-15**N**				7-49**N**
23				11-34**N**	9-15	9-57**H**	9-15	9-57				8-22**N**
24	11-51	11-51**H**	11-51**L**	11-51				10-06**N**	8-48	8-48**H**	8-38	8-38
25				11-45**N**				10-00**N**				8-30**N**
26				11-55**N**				10-10**N**				8-35**N**
27				12-40**N**				10-55**N**				9-20**N**
30				12-57**N**				11-11**N**				9-34**N**

	86Dec Strike 92.00				86Dec Strike 94.00					86Dec Strike 96.00			
Jun	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
2	4-04	4-04	3-24	3-24	3-33	3-33	2-49	2-54	2-49	2-47	2-48	2-05	2-05
3	3-23	4-03	3-23	4-03	2-52	3-14	2-47	3-14		2-23	2-31	2-02	2-31
4	3-26	3-30	3-18**L**	3-20	3-21	3-26	2-39**L**	2-40		2-38	2-38	2-01**L**	2-01
5				3-46**N**	2-50	3-10	2-50	2-59		2-19	2-34	2-19	2-20
6	4-19	4-59	4-17	4-59	3-28	4-08	3-24	4-08		2-48	3-14	2-40	3-14
9	4-60	4-60	3-33	3-41	3-57	3-57	2-42	2-50		3-04	3-07	2-10	2-12
10	3-22	3-60	3-22	3-60	2-40	3-08	2-40	3-08		2-12	2-30	2-04	2-30
11	3-62	4-30	3-35	4-26	3-08	3-37	2-60	3-37		2-30	2-52	2-19	2-52
12	4-44	4-44	4-19	4-19	3-37	3-44	3-29	3-29		3-00	3-00	2-48	2-48
13	4-43	5-22	4-43	5-22	4-10	4-24	4-10	4-18		3-07	3-32	3-05	3-27
16	5-48	6-15	5-48	6-15	5-00	5-04	5-00	5-04		3-32	4-15	3-32	4-04
17	6-30	6-30	6-04	6-24	5-25	5-25	4-57	5-11		4-19	4-19	4-01	4-10
18	6-18	6-25	6-17	6-17	5-08	5-08	5-00	5-05		4-17	4-17	3-56	4-02
19	5-45	5-45	5-31	5-31	4-47	4-47	4-25	4-25		3-36	3-36	3-30	3-30
20				6-28**N**	4-08	5-19	4-08	5-19		3-42	4-18	3-42	4-18
23	6-16	6-61	6-16	6-61	5-10	5-45	5-10	5-45		4-16	4-43	4-05	4-41
24	7-20	7-30	7-09	7-10	5-56	6-03	5-56	5-58		4-53	5-01	4-36	4-47
25				7-04**N**	6-25	6-25	5-54	5-54		5-12	5-21	4-45	4-45
26	7-08	7-08	7-08	7-08				5-58**N**					4-49**N**
27				7-50**N**	6-34	6-34	6-17	6-25		5-23	5-23	5-00	5-12
30	8-00	8-04**H**	8-00	8-04	6-36	6-54**H**	6-36	6-43		5-30	5-38**H**	5-25	5-30

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Jun	Open	High	Low	Close
2	2-23	2-23	1-36	1-36
3	1-46	1-60	1-36	1-60
4	2-12	2-12	1-34**L**	1-34
5	1-50	1-62	1-48	1-51
6	2-06	2-33	2-03	2-33
9	2-25	2-25	1-35	1-44
10	1-38	1-59	1-38	1-59
11	1-60	2-14	1-50	2-14
12	2-16	2-26	2-09	2-09
13	2-47	2-49	2-45	2-48
16	2-46	3-22	2-46	3-16
17	3-21	3-21	3-05	3-18
18	3-16	3-30	3-14	3-14
19	2-47	2-53	2-42	2-42
20	2-48	3-24	2-48	3-24
23	3-20	3-43	3-14	3-43
24	3-55	3-60	3-44	3-50
25	4-17	4-17	3-48	3-48
26				3-49**N**
27	4-15	4-15	4-05	4-12
30	4-22	4-30**H**	4-21	4-26

86Dec Strike 100.00

Jun	Open	High	Low	Close	
2	1-50	1-50	1-12	1-12	
3	1-25	1-30	1-14	1-30	
4	1-38	1-40	1-10**L**	1-14	
5	1-25	1-34	1-23	1-24	
6	1-41	1-63	1-32	1-63	
9	1-63	1-63	1-10	1-17	
10	1-20	1-36	1-15	1-36	
11	1-35	1-50	1-24	1-47	
12	1-57	1-57	1-39	1-43	
13	2-05	2-11	2-03	2-07	
16	2-15	2-45	2-15	2-36	
17	2-45	2-45	2-28	2-37	
18	2-39	2-39	2-24	2-32	
19	2-21	2-21	2-01	2-01	
20	1-62	2-45	1-62	2-39	2-42
23	2-36	2-63	2-30	2-59	
24	3-01	3-04	2-51	2-61	
25	3-16	3-18	2-58	2-58	
26	2-50	3-07	2-50	2-60	
27	3-21	3-21	3-10	3-19	
30	3-30	3-41**H**	3-26	3-39	

86Dec Strike 102.00

Jun	Open		High	Low	Close
2	1-07		1-07	0-56**L**	0-56
3	0-61		1-06	0-59	1-06
4	1-03		1-03	0-57	0-58
5	1-11		1-11	1-02	1-02
6	1-13		1-33	1-13	1-33
9	0-58		0-60	0-56	0-60
10	1-05		1-10	1-00	1-10
11	1-11		1-22	1-05	1-22
12	1-26		1-26	1-20	1-20
13	1-29		1-41	1-29	1-41
16	1-60		2-03	1-52	2-00
17	1-60		1-61	1-60	1-61
18	1-62		2-02	1-59	1-59
19	1-50		1-50	1-35	1-35
20	1-38		2-03	1-38	2-03
23	1-58	1-60	2-18	1-58	2-18
24	2-22		2-23	2-11	2-16
25	2-36		2-39	2-18	2-19
26	2-29		2-29	2-19	2-20
27	2-31		2-38	2-29	2-38
30	2-47		2-52**H**	2-42	2-46

86Dec Strike 104.00

Jun	Open	High	Low	Close
2	1-00	1-00	0-42**L**	0-42
3	0-52	0-54	0-44	0-54
4	0-52	0-52	0-46	0-46
5	0-52	0-52	0-52	0-52
6	1-11	1-11	1-09	1-09
9	1-09	1-09	0-46	0-46
10	0-51	0-56	0-49	0-56
11	0-58	1-02	0-52	1-02
12	1-06	1-06	0-63	0-63
13	1-15	1-18	1-15	1-18
16	1-16	1-35	1-16	1-30
17	1-40	1-40	1-32	1-34
18	1-36	1-36	1-29	1-29
19	1-22	1-22	1-10	1-10
20	1-11	1-40	1-11	1-38
23	1-30	1-45	1-30	1-45
24	1-52	1-52	1-40	1-47
25	1-56	1-60	1-45	1-45
26	1-40	1-56	1-40	1-48
27	2-00	2-00	1-60	2-00
30	2-05	2-11**H**	2-04	2-09

86Dec Strike 106.00

Jun	Open	High	Low	Close
2				0-31**N**
3	0-38	0-41	0-38	0-41
4	0-34	0-40	0-33**L**	0-33
5	0-42	0-42	0-39	0-39
6				0-54**N**
9				0-34**N**
10				0-42**N**
11	0-40	0-49	0-40	0-49
12	0-50	0-53	0-46	0-46
13	1-00	1-00	0-57	0-58
16	1-01	1-14	1-01	1-08
17	1-12	1-14	1-07	1-09
18	1-09	1-09	1-07	1-07
19	0-60	0-62	0-54	0-54
20	1-02	1-11	1-02	1-11
23				1-17**N**
24	1-23	1-24	1-17	1-18
25	1-26	1-30	1-17	1-17
26				1-18**N**
27	1-33	1-36	1-29	1-33
30	1-39	1-40**H**	1-35	1-37

86Dec Strike 108.00

Jun	Open	High	Low	Close
2	0-36	0-36	0-23**L**	0-23
3	0-25	0-31	0-24	0-31
4	0-26	0-26	0-25	0-25
5	0-32	0-32	0-28	0-28
6	0-35	0-41	0-35	0-41
9	0-40	0-40	0-24	0-24
10				0-30**N**
11	0-28	0-36	0-28	0-36
12	0-37	0-37	0-33	0-33
13				0-45**N**
16	0-46	0-56	0-46	0-54
17	0-60	0-60	0-57	0-57
18	0-54	0-54	0-53	0-53
19	0-43	0-43	0-39	0-39
20	0-39	0-56	0-39	0-56
23				0-62**N**
24	0-61	0-62	0-61	0-61
25	1-08	1-08	0-62	0-62
26	0-61	1-00	0-61	0-62
27	1-08	1-10	1-07	1-08
30	1-12	1-14**H**	1-11	1-11

86Dec Strike 110.00

Jun	Open		High	Low	Close
2	0-30		0-30	0-18	0-18
3	0-20		0-22	0-20	0-22
4	0-22		0-22	0-18	0-18
5	0-24		0-25	0-24	0-24
6	0-25		0-31	0-25	0-31
9	0-30		0-30	0-19	0-19
10	0-17		0-22	0-17**L**	0-22
11	0-24		0-27	0-21	0-27
12	0-27	0-25	0-27	0-25	0-25
13	0-37		0-37	0-32	0-32
16	0-44		0-44	0-40	0-40
17	0-45		0-45	0-42	0-42
18	0-38		0-41	0-38	0-38
19	0-35		0-35	0-29	0-29
20	0-29		0-40	0-29	0-40
23	0-37		0-46	0-37	0-46
24	0-46		0-46	0-46	0-46
25	0-52		0-52	0-47	0-47
26	0-47		0-47	0-47	0-47
27					0-53**N**
30	0-58		0-59**H**	0-54	0-56

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Dec

Jun	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
2						1L	756	7	62
3						3	62	595	25
4						482H	186	656H	425
5						1		81	12
6						455	8	214	238
9							860H	32	332
10					2H	41	102	8	33
11						1	7	9	7
12						50	4	8	8
13						1	124	13	504
16							54	1L	20
17						5	7	14	6
18							15	5	553
19						21	11	23	1L
20								437	334
23					1L		24	29	228
24						40	8	26	650H
25				4H				3	18
26							7		2
27								8	22
30							1L	16	125
TOTAL				4	3	1,101	2,236	2,185	3,605

Jun	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	25	63	2L	29		22	17	984
3	13	64	371	21	1L	2	1L	1,158
4	15	128	8	8	1	25	134	2,068
5	84	665	13	30	26	10	54	976
6	72	942H	15	3L		1L	31	1,979
9	13	22	3	13		3	229	1,507
10	6L	293	403	10			9	907
11	65	1L	2	475	3	2	11	583
12	105	48	5	119	4	100	3	454
13	7	45	121	13	1		2	831
16	64	110	41	3,216H	342	102	146	4,096H
17	375	415	22	106	159	55	358H	1,522
18	14	845	26	16	21	1	8	1,504
19	60	34	21	45	18	30	46	310L
20	1,265H	467	19	6	4	1	12	2,545
23	404	178	29	10		10	4	917
24	341	776	71	125	81	3	10	2,131
25	15	420	406	45	288	228	256	1,683
26		156	52	55		211	5	488
27	27	142	10	29	440H	861H		1,539
30	133	84	800H	51	32	120	172	1,534
TOTAL	3,103	5,898	2,440	4,425	1,421	1,787	1,508	29,716

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Jun	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
2			2**H**	20**H**	440**L**	257	803	808**L**	1,344**L**
3			2	20	440	257	842	1,032	1,346
4			2	20	440	518**H**	994**H**	1,183	1,657
5			2	20	440	518	994	1,187	1,657
6			2	20	440	243	994	1,233	1,755
9			2	20	440	243	507	1,246	1,960
10			2	20	441**H**	243	508	1,245	1,959
11			2	20	441	242**L**	509	1,247	1,959
12			2	20	441	292	506**L**	1,249	1,960
13			2	20	441	291	569	1,250	2,405
16			2	20	441	291	566	1,248	2,422
17			2	20	440	295	560	1,247	2,422
18			2	20	440	295	570	1,247	2,441
19			2	20	440	294	573	1,245	2,441
20			2	20	440	294	573	1,277	2,631
23			2	20	440	294	588	1,286**H**	2,636**H**
24			2	20	440	294	584	1,285	2,549
25			2	20	440	294	584	1,285	2,365
26			2	20	440	294	577	1,283	2,365
27			2	20	440	294	577	1,283	2,365
30			2	20	440	294	576	1,275	2,438

Jun	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	844	2,699	1,467**L**	2,741	542	1,278**L**	399**L**	13,644**L**
3	845	2,695**L**	1,771	2,744	543	1,278	400	14,215
4	842**L**	2,787	1,775	2,751	544	1,303	533	15,349
5	879	3,304	1,785	2,781	545	1,313	587	16,012
6	893	4,235	1,788	2,781	545	1,312	578	16,819
9	891	4,235	1,785	2,788	520**L**	1,315	785	16,737
10	895	4,236	1,885	2,794	520	1,315	789	16,852
11	951	4,236	1,886	2,635**L**	523	1,315	791	16,757
12	1,053	4,236	1,891	2,703	527	1,338	782	17,000
13	1,053	4,236	1,972	2,712	528	1,338	781	17,598
16	1,108	4,277	1,987	5,398	839	1,438	791	20,828
17	1,397	4,622	2,009	5,452	958	1,493	466	21,383
18	1,388	5,432	1,938	5,464	954	1,494	469	22,154
19	1,436	5,399	1,943	5,488	970	1,495	465	22,211
20	2,659	5,739	1,962	5,488	970	1,494	470	24,019
23	2,932	5,836	1,972	5,484	970	1,484	468	24,412
24	3,134**H**	6,317**H**	2,020	5,566	1,049	1,486	468	25,214
25	3,131	6,170	2,153	5,558	1,164	1,512	649	25,327
26	3,131	6,173	2,203	5,570	1,164	1,662	648	25,532
27	3,131	6,173	2,205	5,585	1,204	2,025	648	25,952
30	3,132	6,187	2,991**H**	5,616**H**	1,213**H**	2,132**H**	805**H**	27,121**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 92.00				87Mar Strike 94.00				87Mar Strike 96.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2									3-16	3-16	2-36L	2-36
3												3-10N
4												2-36N
5	4-20	4-20H	4-19L	4-19	3-36	3-36	3-35	3-35	2-50	2-59	2-50	2-59
6				5-28N				4-36N				3-50N
9				4-10N				3-23N				2-53N
10				4-29N	3-28	3-44	3-28L	3-44				3-03N
11				4-57N				4-06N				3-25N
12				4-52N				4-00N				3-20N
13				5-47N				4-52N				4-01N
16				6-41N				5-41N				4-47N
17				6-42N				5-42N				4-46N
18				6-37N				5-37N	4-53	4-53	4-42	4-42
19				5-57N				4-60N				4-05N
20				6-58N				5-56N				4-58N
23				7-26N				6-17N				5-17N
24				7-32N				6-23N				5-23N
25				7-27N				6-17N				5-17N
26				7-36N				6-25N	5-32	5-32	5-25	5-25
27				8-09N				6-59N	6-00	6-00H	5-55	5-55
30				8-20N	7-00	7-05H	7-00	7-04				5-63N

	87Mar Strike 98.00				87Mar Strike 100.00				87Mar Strike 102.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2					2-10	2-10	1-43L	1-43				
3					1-55	2-04	1-55	2-04				
4								1-45N				
5								1-59N				
6					2-16	2-38	2-16	2-38				
9								1-53N				
10					2-00	2-00	2-00	2-00	1-30	1-40	1-30L	1-40
11								2-20N				1-53N
12					2-15 2-13	2-15	2-13	2-14				1-47N
13								2-45N	2-18	2-18	2-17	2-17
16								3-15N				2-39N
17								3-14N				2-39N
18					3-13	3-13	3-10	3-10	2-39	2-39	2-35	2-35
19	3-28	3-28H	3-24L	3-24				2-44N	2-13	2-13	2-11	2-11
20				4-06N	2-43	3-25	2-43	3-25	2-38	2-48	2-38	2-48
23				4-26N	3-20	3-40	3-20	3-40				2-63N
24				4-31N				3-44N				3-03N
25				4-26N	3-62	3-62	3-38	3-38				2-61N
26				4-32N				3-44N				3-02N
27				4-57N				4-05N	3-20	3-22H	3-20	3-22
30				4-62N	4-13	4-13H	4-10	4-10				3-26N

	87Mar Strike 104.00				87Mar Strike 106.00				87Mar Strike 108.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				1-02N				0-53N				
3				1-10N				0-63N				
4				1-05N				0-56N				
5				1-13N				0-62N				
6				1-46N				1-26N				
9	1-42	1-42	1-09L	1-09				0-58N				
10				1-15N				1-00N				
11				1-33N				1-13N				
12				1-27N				1-08N				
13				1-50N	1-31	1-31	1-30L	1-30				
16				2-10N	1-32	1-46	1-32	1-46				
17				2-09N				1-44N				
18				2-05N	1-50	1-50	1-41	1-41				
19	1-50	1-50	1-46	1-46				1-24N				
20	2-09	2-16	2-09	2-16				1-51N				
23				2-27N				1-61N				
24				2-29N				1-63N				
25	2-40	2-46	2-25	2-25				1-59N	1-42	1-42H	1-34L	1-34
26	2-28	2-32	2-28	2-28	2-00	2-00	1-63	1-63				1-36N
27	2-44	2-46	2-35	2-46				2-12N				1-50N
30	2-54	2-54H	2-52	2-52	2-18	2-20H	2-15	2-17				1-51N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
2			6		1L					7
3					1					1L
4										
5	1H	1L	2L							4
6					4					4
9		1					8			9
10		1			3	2				6
11										
12					6					6
13						10H		5		15
16										
17								6		6
18			2		1	1L		1L		5
19						10	10			20
20				1H	3	1	1L			6
23					50H					50
24										
25					3		3		25H	31
26			20H				26	1		47
27			3			1	33H			37
30		2H			10		18	176H		206H
TOTAL	1	5	33	1	82	25	99	189	25	460

Call open contracts Reported in contracts—Future 87Mar

Jun	92.00	94.00	96.00	98.00	[illegible]0	102.00	104.00	106.00	108.00	TOTAL
2			86L		2L		5L	4L		97L
3			86		3		5	4		98
4			86		3		5	4		98
5	1H	1L	88		3		5	4		102
6	1	1	88		6		5	4		105
9	1	2	88		6		13	4		114
10	1	2	88		9	2L	13	4		119
11	1	2	88		9	2	13	4		119
12	1	2	88		12	2	13	4		122
13	1	2	88		12	12	13	6		134
16	1	2	88		12	12	13	6		134
17	1	2	88		12	12	13	11		139
18	1	2	86		13	13	13	12		140
19	1	2	86		13	23	23	12		160
20	1	2	86	1H	15	24H	24	12		165
23	1	2	86	1	59	24	24	12		209
24	1	2	86	1	59	24	24	12		209
25	1	2	86	1	62	24	27	12	25H	240
26	1	2	106H	1	62	24	44	13	25	278
27	1	2	106	1	62	24	62	13	25	296
30	1	3H	106	1	67H	24	75H	165H	25	467H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 58.00

Jul	Open	High	Low	Close
1				41-20**N**
2				41-22**N**
3				42-32**N**
4	**HOLIDAY**			
7				42-08**N**
8				40-18**N**
9				41-50**N**
10				41-44**N**
11				41-24**N**
14				42-28**N**
15				43-02**N**
16				42-10**N**
17				41-42**N**
18				41-50**N**
21				41-62**N**
22				40-46**N**
23				39-44**N**
24				38-44**N**
25				39-00**N**
28				37-00**A**
29				38-30**N**
30				39-00**N**
31				39-52**N**

86Sep Strike 72.00

Jul	Open	High	Low	Close
1				27-20**N**
2				27-22**N**
3				28-32**N**
4	**HOLIDAY**			
7				28-08**N**
8				26-18**N**
9				27-50**N**
10				27-44**N**
11				27-24**N**
14				28-28**N**
15				29-02**N**
16				28-10**N**
17				27-42**N**
18				27-50**N**
21				27-62**N**
22				26-46**N**
23				25-44**N**
24				24-44**N**
25				25-00**N**
28				23-00**A**
29				24-30**N**
30				25-00**N**
31				25-52**N**

86Sep Strike 74.00

Jul	Open	High	Low	Close
1				25-20**N**
2				25-22**N**
3				26-32**N**
4	**HOLIDAY**			
7				26-08**N**
8				24-18**N**
9				25-50**N**
10				25-44**N**
11				25-24**N**
14				26-28**N**
15				27-02**N**
16				26-10**N**
17				25-42**N**
18				25-50**N**
21				25-62**N**
22				24-46**N**
23				23-44**N**
24				22-44**N**
25				23-00**N**
28				21-00**A**
29				22-30**N**
30				23-00**N**
31				23-52**N**

86Sep Strike 76.00

Jul	Open	High	Low	Close
1				23-20**N**
2				23-22**N**
3				24-32**N**
4	**HOLIDAY**			
7				24-08**N**
8				22-18**N**
9				23-50**N**
10				23-44**N**
11				23-24**N**
14				24-28**N**
15				25-02**N**
16				24-10**N**
17				23-42**N**
18				23-50**N**
21				23-62**N**
22				22-46**N**
23				21-44**N**
24				20-44**N**
25				21-00**N**
28				19-00**A**
29				20-30**N**
30				21-00**N**
31				21-52**N**

86Sep Strike 78.00

Jul	Open	High	Low	Close
1				21-20**N**
2				21-22**N**
3				22-32**N**
4	**HOLIDAY**			
7				22-08**N**
8				20-18**N**
9				21-50**N**
10				21-44**N**
11				21-24**N**
14				22-28**N**
15				23-02**N**
16				22-10**N**
17				21-42**N**
18				21-50**N**
21				21-62**N**
22				20-46**N**
23				19-44**N**
24				18-44**N**
25				19-00**N**
28				17-00**A**
29				18-30**N**
30				19-00**N**
31				19-52**N**

86Sep Strike 80.00

Jul	Open	High	Low	Close
1				19-20**N**
2				19-22**N**
3				20-32**N**
4	**HOLIDAY**			
7				20-08**N**
8	18-50	18-50	18-18	18-18
9				19-50**N**
10				19-44**N**
11				19-24**N**
14				20-28**N**
15	20-47	21-02**H**	20-47	21-02
16				20-10**N**
17				19-42**N**
18				19-50**N**
21				19-62**N**
22				18-46**N**
23				17-44**N**
24				16-44**N**
25				17-00**N**
28				15-00**A**
29				16-30**N**
30	16-21	17-00	16-21**L**	17-00
31				17-52**N**

86Sep Strike 82.00

Jul	Open	High	Low	Close
1				17-20**N**
2				17-22**N**
3	17-52	18-32**H**	17-52**L**	18-32
4	**HOLIDAY**			
7				18-08**N**
8				16-18**N**
9				17-50**N**
10				17-44**N**
11				17-24**N**
14				18-28**N**
15				19-02**N**
16				18-10**N**
17				17-42**N**
18				17-50**N**
21				17-62**N**
22				16-46**N**
23				15-44**N**
24				14-44**N**
25				15-00**N**
28				13-00**A**
29				14-30**N**
30				15-00**N**
31				15-52**N**

86Sep Strike 84.00

Jul	Open	High	Low	Close
1				15-20**N**
2	15-20	15-22	15-20	15-22
3	15-52	16-32	15-52	16-32
4	**HOLIDAY**			
7	16-24	16-24	16-08	16-08
8				14-18**N**
9	14-62	15-50	14-62**L**	15-50
10				15-44**N**
11				15-24**N**
14				16-28**N**
15	16-16	17-02	16-16	17-02
16	17-32	17-32**H**	16-10	16-10
17				15-42**N**
18				15-50**N**
21				15-62**N**
22				14-46**N**
23				13-44**N**
24				12-44**N**
25				13-00**N**
28				11-00**A**
29				12-30**N**
30				13-00**N**
31				13-52**N**

86Sep Strike 86.00

Jul	Open	High	Low	Close
1				13-20**N**
2				13-22**N**
3				14-32**N**
4	**HOLIDAY**			
7				14-08**N**
8	13-15	13-15	12-18**L**	12-18
9	12-62	13-50	12-62	13-50
10				13-44**N**
11				13-24**N**
14	14-14	14-28	14-14	14-28
15	14-16	15-02	14-16	15-02
16	14-47	15-21**H**	14-10	14-10
17	13-28	13-42	13-28	13-42
18				13-50**N**
21				13-62**N**
22				12-46**N**
23				11-44**N**
24				10-44**N**
25				11-00**N**
28				9-00**A**
29				10-30**N**
30				11-00**N**
31				11-52**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 88.00

Jul	Open	High	Low	Close
1				11-26**N**
2				11-24**N**
3				12-33**N**
4	**HOLIDAY**			
7				12-08**N**
8				10-24**N**
9				11-51**N**
10				11-44**N**
11				11-24**N**
14	12-07	12-28	12-07	12-28
15				13-02**N**
16	13-32	13-32**H**	12-10	12-10
17				11-42**N**
18	12-01	12-01	11-50**L**	11-50
21				11-62**N**
22				10-46**N**
23				9-44**N**
24				8-44**N**
25				9-02**N**
28				7-02**A**
29				8-32**N**
30				9-02**N**
31				9-52**N**

86Sep Strike 90.00

Jul	Open	High	Low	Close
1	9-58	9-58	9-22	9-34
2				9-32**N**
3	10-00	10-39	10-00	10-39
4	**HOLIDAY**			
7	10-28	10-28	10-12	10-12
8	9-23	9-23	8-30	8-30
9	8-50	9-54	8-50	9-54
10	9-35	9-46	9-35	9-46
11	9-29	9-30	9-28	9-28
14	9-60	10-28	9-60	10-28
15	10-30	11-02	10-19	11-02
16	10-45	11-24**H**	10-10	10-10
17	10-04	10-04	9-26	9-44
18	9-26	9-50	9-16	9-50
21	9-60	10-00	9-60	10-00
22				8-48**N**
23	7-63	7-63	7-49	7-49
24				6-49**N**
25				7-07**N**
28	6-15	6-15	5-10**L**	5-10**A**
29	5-37	6-40	5-37	6-40
30	6-36	7-08	6-35	7-08
31				7-56**N**

86Sep Strike 92.00

Jul	Open	High	Low	Close
1	8-07	8-08	7-32	7-48
2	7-20	7-46	7-20	7-46
3	7-42	8-47	7-42	8-47
4	**HOLIDAY**			
7	8-52	8-52	8-22	8-22
8	7-30	7-30	6-45	6-45
9	7-14	7-63	7-14	7-63
10	7-35	7-56	7-35	7-56
11	7-59	8-00	6-63	7-36
14	7-25	8-32	7-25	8-32
15	8-36	9-04	8-18	9-04
16	8-41	9-26**H**	8-12	8-12
17	7-55	7-55	7-35	7-50
18	7-28	8-02	7-28	7-56
21	7-56	8-02	7-56	8-02
22				6-56**N**
23	5-53	6-00	5-52	5-58
24	5-47	5-47	4-62	5-00
25	5-30	5-30	5-14	5-14
28	4-44	4-44	3-32**L**	3-34**A**
29	3-55	4-54	3-55	4-54
30	5-02	5-22	5-02	5-18
31	5-59	6-00	5-43	6-00

86Sep Strike 94.00

Jul	Open		High	Low	Close	
1	6-39		6-39	5-58	6-08	
2	5-40		6-04	5-40	6-04	
3	6-24		7-00	6-20	7-00	
4	**HOLIDAY**					
7	6-63		7-04	6-37	6-37	
8	5-50		5-53	5-00	5-06	
9	5-38		6-16	5-38	6-16	
10	6-32	6-33	6-44	5-51	6-06	5-60
11	5-50		6-13	5-15	5-52	
14					6-42**N**	
15	6-42		7-10	6-29	7-10	
16	6-45		7-35**H**	6-24	6-24	
17	6-20		6-20	5-45	5-62	
18	5-41		6-05	5-41	5-63	
21	6-02		6-12	6-02	6-12	
22	5-00		5-32	5-00	5-04	
23	4-22		4-26	4-06	4-13	
24	4-03		4-03	3-28	3-28	
25	3-48		3-51	3-35	3-38	
28	2-58		3-04	2-06**L**	2-11	
29	2-28		3-16	2-25	3-16	
30	3-12		3-40	3-02	3-32	3-40
31	3-57		4-16	3-32	4-16	

86Sep Strike 96.00

Jul	Open		High	Low	Close	
1	5-05	5-08	5-08	4-25	4-42	
2	4-14		4-41	4-02	4-32	
3	4-40		5-22	4-40	5-18	5-22
4	**HOLIDAY**					
7	5-20	5-33	5-33	4-58	4-58	
8	4-33		4-33	3-38	3-44	3-45
9	3-54		4-42	3-48	4-42	
10	4-62		4-62	4-11	4-28	
11	4-25		4-37	3-45	4-15	
14	4-10		4-58	3-55	4-58	
15	5-02		5-22	4-39	5-22	
16	5-05		5-53**H**	4-40	4-40	
17	4-23		4-37	3-60	4-19	4-22
18	4-03		4-26	3-63	4-19	
21	4-23		4-35	4-13	4-35	
22	3-49		3-50	3-29	3-29	
23	2-44	2-50	2-58	2-32	2-49	
24	2-45		2-47	2-02	2-08	
25	2-25		2-25	1-63	2-16	2-17
28	1-54		1-57	1-11**L**	1-16	1-13
29	1-23	1-25	1-62	1-23	1-62	
30	1-56	1-60	2-19	1-49	2-18	
31	2-25	2-26	2-55	2-07	2-55	2-49

86Sep Strike 98.00

Jul	Open		High	Low	Close	
1	3-52	3-48	3-52	3-10	3-25	
2	3-00		3-18	2-60	3-18	
3	3-15		3-58	3-14	3-56	3-58
4	**HOLIDAY**					
7	3-60		4-01	3-32	3-32	3-34
8	3-13	3-10	3-13	2-29	2-32	2-34
9	2-41	2-44	3-17	2-41	3-17	
10	3-29		3-39	2-60	3-10	
11	2-54	2-56	3-10	2-26	2-54	2-51
14	2-43		3-25	2-35	3-25	
15	3-22		3-53	3-05	3-48	3-53
16	3-22		4-06**H**	3-04	3-06	
17	2-62	2-55	3-15	2-38	2-53	2-55
18	2-44		2-62	2-33	2-53	
21	2-52		3-02	2-47	3-02	
22	2-22	2-28	2-30	2-07	2-10	
23	1-42	1-36	1-47	1-27	1-37	1-40
24	1-35		1-39	1-08	1-15	1-11
25	1-27		1-27	1-03	1-15	1-14
28	0-58	0-60	1-01	0-39**L**	0-42	0-40
29	0-46	0-48	1-09	0-44	1-08	1-09
30	1-00	1-05	1-20	0-60	1-20	1-19
31	1-24	1-25	1-45	1-10	1-43	1-39

86Sep Strike 100.00

Jul	Open		High	Low	Close	
1	2-44	2-41	2-45	2-13	2-24	2-22
2	2-04	2-02	2-19	1-60	2-12	
3	2-05	2-15	2-48	2-05	2-45	2-48
4	**HOLIDAY**					
7	2-46	2-50	2-51**H**	2-21	2-25	2-26
8	2-10	2-05	2-10	1-34	1-38	1-40
9	1-48	1-41	2-11	1-40	2-06	2-11
10	2-15	2-21	2-26	1-49	2-06	2-03
11	1-52	1-48	2-03	1-29	1-50	1-47
14	1-44	1-52	2-15	1-30	2-07	2-15
15	2-08	2-09	2-28	1-57	2-27	2-26
16	2-13		2-42	1-54	1-54	1-62
17	1-60		2-04	1-36	1-45	1-48
18	1-40	1-37	1-54	1-27	1-42	1-44
21	1-50	1-49	1-55	1-38	1-51	1-52
22	1-30		1-30	1-10	1-14	1-12
23	0-53	0-57	0-60	0-45	0-53	0-52
24	0-52	0-53	0-54	0-35	0-38	0-36
25	0-43	0-47	0-47	0-33	0-37	0-39
28	0-27		0-32	0-19**L**	0-20	
29	0-21	0-22	0-37	0-21	0-37	
30	0-34	0-35	0-43	0-29	0-41	0-43
31	0-46	0-45	0-58	0-37	0-55	0-57

86Sep Strike 102.00

Jul	Open		High	Low	Close	
1	1-56	1-53	1-58**H**	1-28	1-38	1-39
2	1-28	1-23	1-32	1-17	1-30	1-27
3	1-26	1-27	1-54	1-26	1-51	1-54
4	**HOLIDAY**					
7	1-54	1-50	1-55	1-31	1-32	1-34
8	1-15	1-23	1-23	0-57	0-62	1-00
9	1-02	1-04	1-22	1-00	1-22	1-21
10	1-30	1-31	1-33	1-04	1-17	1-13
11	1-05		1-15	0-54	1-02	
14	0-63	1-00	1-18	0-54	1-14	1-18
15	1-16		1-30	1-04	1-27	1-30
16	1-14	1-11	1-41	1-05	1-08	1-05
17	1-04		1-11	0-54	0-62	0-63
18	0-59		1-02	0-50	0-58	0-60
21	1-00		1-03	0-56	1-00	1-03
22	0-51	0-50	0-51	0-39	0-40	0-39
23	0-31	0-26	0-31	0-23	0-24	0-25
24	0-23	0-25	0-25	0-17	0-18	
25	0-21		0-21	0-14	0-18	0-17
28	0-12	0-11	0-14	0-08**L**	0-09	
29	0-11		0-18	0-10	0-18	
30	0-16	0-15	0-21	0-13	0-20	0-19
31	0-21		0-28	0-17	0-28	0-26

86Sep Strike 104.00

Jul	Open		High	Low	Close	
1	1-14	1-18	1-18**H**	0-61	1-04	
2	0-61	0-58	0-62	0-53	0-59	
3	0-59		1-12	0-57	1-09	1-12
4	**HOLIDAY**					
7	1-07	1-12	1-12	0-57	0-60	
8	0-53	0-48	0-53	0-34	0-36	0-37
9	0-42		0-50	0-36	0-49	0-50
10	0-55	0-52	0-57	0-39	0-45	0-46
11	0-36	0-41	0-44	0-28	0-36	0-35
14	0-36	0-33	0-44	0-28	0-44	
15	0-44	0-43	0-51	0-34	0-51	0-49
16	0-42	0-41	0-57	0-35	0-38	0-35
17	0-37	0-35	0-40	0-26	0-32	
18	0-29		0-34	0-24	0-29	0-30
21	0-31	0-30	0-34	0-27	0-33	0-34
22	0-30	0-24	0-30	0-18	0-18	
23	0-14	0-12	0-14	0-10	0-10	0-12
24	0-10	0-11	0-11	0-07	0-08	0-09
25	0-10		0-10	0-06	0-07	
28	0-05		0-06	0-03**L**	0-03	
29	0-04		0-08	0-04	0-07	0-08
30	0-07		0-10	0-06	0-09	
31	0-10	0-11	0-13	0-07	0-11	0-13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 106.00						86Sep Strike 108.00						86Sep Strike 110.00					
Jul	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	0-52	0-53	0-53**H**	0-38	0-41		0-30	0-34	0-34**H**	0-24	0-26	0-25	0-19		0-20**H**	0-15	0-15	
2	0-36	0-34	0-38	0-33	0-36		0-23	0-21	0-23	0-19	0-21		0-11		0-14	0-10	0-12	
3	0-36		0-45	0-34	0-44	0-45	0-19		0-26	0-18	0-26		0-12		0-15	0-10	0-14	0-15
4	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
7	0-43	0-45	0-45	0-35	0-35	0-36	0-26		0-26	0-20	0-20		0-15	0-14	0-15	0-10	0-10	
8	0-30	0-28	0-30	0-19	0-19	0-20	0-17		0-17	0-10	0-10	0-11	0-10		0-10	0-05	0-06	0-05
9	0-20		0-29	0-20	0-26	0-27	0-12		0-15	0-12	0-14		0-06		0-06	0-06	0-06	
10	0-30		0-32	0-20	0-25		0-16		0-17	0-10	0-12	0-13	0-07		0-09	0-05	0-06	
11	0-19	0-20	0-23	0-14	0-17		0-10		0-12	0-07	0-08		0-05		0-06	0-03	0-04	
14	0-17		0-21	0-13	0-21		0-08		0-10	0-05	0-10		0-04		0-05	0-02	0-05	
15	0-22		0-26	0-17	0-25	0-26	0-11	0-10	0-12	0-08	0-12		0-05	0-04	0-07	0-03	0-05	
16	0-20	0-22	0-28	0-18	0-20	0-18	0-10		0-12	0-08	0-09		0-04		0-06	0-03	0-03	
17	0-16	0-17	0-19	0-13	0-15	0-17	0-08		0-09	0-06	0-07		0-03		0-03	0-03	0-03	
18	0-14	0-13	0-16	0-11	0-13	0-14	0-06		0-07	0-05	0-06		0-03		0-03	0-01**L**	0-02	
21	0-15		0-16	0-12	0-16		0-06		0-07	0-05	0-07		0-03		0-03	0-02	0-02	
22	0-11		0-11	0-07	0-07		0-04		0-04	0-03	0-03	0-04	0-02		0-02	0-01	0-01	
23	0-06	0-04	0-06	0-04	0-05	0-06	0-03		0-03	0-02	0-02		0-01		0-02	0-01	0-01	
24	0-05		0-05	0-02	0-03	0-04	0-02		0-02	0-01**L**	0-01		0-01		0-01	0-01	0-01	
25	0-04		0-04	0-02	0-02		0-01		0-02	0-01	0-01		0-01		0-01	0-01	0-01	
28	0-02		0-03	0-01**L**	0-01		0-02		0-02	0-01	0-01		0-01		0-01	0-01	0-01	
29	0-02		0-03	0-01	0-03		0-01		0-01	0-01	0-01						0-01**N**	
30	0-02		0-04	0-02	0-04		0-01		0-02	0-01	0-01		0-01		0-01	0-01	0-01	
31	0-04		0-06	0-03	0-06	0-05	0-01		0-02	0-01	0-02						0-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jul	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	86.00	90.00
1											5
2								900H			
3							210H	220			1L
4	HOLIDAY										
7											500H
8						36H			12		25
9											10
10											1
11											110
14								156L	30H	6	6
15						7L					74
16								200	20	200H	31
17									9L		201
18										1L	
21											232
22											
23											1
24											
25											
28											20
29											3
30						25					21
31											
TOTAL						68	210	1,476	71	207	1,241

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	349	636	803	1,692	7,115	4,346	2,666	1,463	1,916	824	21,815
2	874	188	1,049	2,735	4,622	3,724	2,024L	2,549	468	406	19,539
3	31	143	329	1,083	4,013	4,979	3,541	1,813	1,117	257	17,737
4	HOLIDAY										
7	721	720	946	1,252	5,268	2,911	6,086	5,914H	1,201	913	26,452
8	282	398	322	1,475	10,624	4,776	6,974	1,701	946	1,128	28,690
9	8	300	191	508L	6,483	4,101	3,141	3,505	407	1,850H	20,504
10	5L	409	717	2,421	5,856	6,624	5,571	2,423	1,171	1,544	26,742
11	31	795	253	1,333	7,291	9,580	8,874H	2,348	3,788H	1,020	35,423
14	1,064	6L	138	2,329	6,918	5,854	6,863	3,393	1,838	892	29,493
15	42	136	1,209	1,496	6,797	8,341	6,164	3,540	2,027	626	30,459
16	1,283H	596	1,544	2,063	3,021	8,579	7,213	2,344	1,509	468	29,071
17	450	165	873	1,507	6,530	7,368	6,695	2,378	1,357	362	27,895
18	25	709	1,843	616	2,107	5,274	6,631	3,980	1,036	279	22,501
21	24	25	2,404	1,279	2,089L	4,487	4,580	1,599	276	239	17,234
22		76	24L	4,565	8,065	6,639	6,812	1,731	2,108	64	30,084
23	67	132	1,713	4,008	11,662H	6,423	3,646	1,595	861	256	30,364
24	155	316	1,380	3,757	7,061	12,912H	6,862	4,544	1,000	48	38,035H
25	37	323	801	2,220	4,907	2,776	2,701	641	87L	3L	14,496L
28	7	923H	6,334H	7,080	10,205	4,518	2,869	1,219	264	14	33,453
29	197	298	3,859	10,363H	10,159	2,390L	2,843	1,120	381	84	31,697
30	12	362	1,996	3,218	7,996	3,305	2,083	597	561	135	20,311
31	10	140	2,176	7,018	8,711	5,173	2,841	477L	207	101	26,854
TOTAL	5,674	7,796	30,904	64,018	147,520	125,080	107,680	50,874	24,526	11,513	578,858

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Sep

Jul	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						43**H**	24**H**	944**H**	69**H**	2,645**H**	2,985
2						43	24	267	69	2,645	2,985
3						43	19	247**L**	69	2,645	2,984
4	**HOLIDAY**										
7						43	19	247	69	2,642	3,263
8						18	19	247	61	2,642	3,248
9						9	19	247	59	2,642	3,238
10						7**L**	19	247	51	2,642	3,237
11						7	19	247	51	2,642	3,227
14						7	14**L**	403	52	2,641	3,227
15						7	14	303	40	2,322	3,161
16							14	301	43	2,322	3,107
17							14	301	43	2,322	3,307**H**
18							14	301	43	2,322	3,107
21								268	26**L**	2,021	3,016
22								268	26	2,021	3,016
23								268	26	2,021	3,111
24								268	26	2,021	3,246
25								268	26	2,021	3,246
28								268	26	2,021	3,246
29								268	26	2,011**L**	3,246
30						25		268	26	2,011	2,955**L**
31						25		268	26	2,011	2,955

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	11,661	10,491	12,358	16,753**H**	25,112	25,479	22,169	13,009	11,609	18,210**H**	173,561
2	11,907	10,528	11,941	15,363	23,362	25,674	22,757	13,896	11,708	18,065	171,234
3	11,653	10,572**H**	11,681	15,159	24,253	27,800	23,252	13,967	12,285	18,105	174,734
4	**HOLIDAY**										
7	12,225**H**	10,009	11,343	15,401	22,468	27,536	24,527	16,061	12,660	17,441	175,954**H**
8	12,061	9,984	11,298	15,612	21,561	26,988	23,386	15,793	12,744	17,494	173,156
9	12,039	9,874	11,221	15,106	21,789	26,952	23,127	16,324	12,367	17,160	172,173
10	12,039	9,855	11,618	15,332	21,863	27,237	22,566	16,482	12,840**H**	15,586	171,621
11	12,023	10,328	11,538	15,653	23,876	27,062	25,372	16,244	10,706	15,851	174,846
14	11,015	10,171	11,525	14,955	23,040	27,927	24,697	16,626	10,648	15,631	172,579
15	10,976	10,029	11,255	14,867	22,041	28,891**H**	25,797**H**	15,753	10,560**L**	15,422	171,438
16	10,430	9,709	10,765	13,672	21,459	22,611	25,387	16,240	11,579	15,411	163,050
17	10,117	9,708	10,614**L**	14,258	21,758	22,609	24,545	15,866	11,096	15,497	162,055
18	10,006	9,130	11,801	14,047	21,149	21,916**L**	21,939	16,710**H**	11,038	15,620	159,143
21	9,956	9,100	13,248	14,075	21,647	22,743	20,826	16,428	10,820	15,609	159,783
22	9,956	9,125	13,253	12,621**L**	21,026**L**	22,184	21,198	15,998	11,247	15,635	157,574**L**
23	9,969	9,088	13,317	14,029	22,357	22,993	20,992	15,394	10,976	15,456	159,997
24	9,828	8,975	13,205	14,496	21,832	26,436	18,807**L**	12,699	10,831	15,443	158,113
25	9,825**L**	8,809	13,551**H**	14,932	21,483	25,451	19,717	12,712	10,877	15,443	158,361
28	10,086	8,812	13,487	15,417	25,059	25,309	18,980	12,296**L**	11,044	15,441	161,492
29	9,889	8,881	13,081	15,686	27,057**H**	25,721	19,114	12,421	11,047	15,363	163,811
30	9,887	8,746**L**	12,799	15,694	27,013	25,199	18,987	12,626	11,002	15,362	162,600
31	9,917	8,801	12,890	15,650	26,668	26,157	19,536	12,522	11,050	15,131**L**	163,607

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Dec Strike 80.00

Jul	Open	High	Low	Close
1				18-36**N**
2				18-36**N**
3				19-52**N**
4	**HOLIDAY**			
7				19-18**N**
8				17-30**N**
9				19-02**N**
10				18-56**N**
11				18-38**N**
14				19-46**N**
15				20-20**N**
16				19-31**N**
17				18-57**N**
18				19-00**N**
21				19-10**N**
22				17-58**N**
23				16-56**N**
24				15-56**N**
25				16-12**N**
28				14-12**N**
29				15-44**N**
30				16-10**N**
31				17-02**N**

86Dec Strike 82.00

Jul	Open	High	Low	Close
1				16-37**N**
2				16-36**N**
3				17-52**N**
4	**HOLIDAY**			
7				17-18**N**
8				15-30**N**
9				17-02**N**
10				16-56**N**
11				16-38**N**
14				17-46**N**
15				18-20**N**
16				17-32**N**
17				16-56**N**
18				17-00**N**
21				17-10**N**
22				15-58**N**
23				14-56**N**
24				13-56**N**
25				14-14**N**
28				12-14**N**
29				13-49**N**
30				14-11**N**
31				15-04**N**

86Dec Strike 84.00

Jul	Open	High	Low	Close
1				14-40**N**
2				14-40**N**
3				15-52**N**
4	**HOLIDAY**			
7				15-18**N**
8				13-34**N**
9				15-04**N**
10				14-57**N**
11				14-42**N**
14				15-46**N**
15				16-20**N**
16				15-32**N**
17				14-56**N**
18				15-00**N**
21				15-10**N**
22				13-58**N**
23				12-57**N**
24				11-60**N**
25				12-22**N**
28				10-22**N**
29				11-61**N**
30				12-18**N**
31				13-10**N**

86Dec Strike 86.00

Jul	Open	High	Low	Close
1				12-50**N**
2				12-50**N**
3				13-54**N**
4	**HOLIDAY**			
7				13-25**N**
8				11-44**N**
9				13-11**N**
10				12-62**N**
11				12-47**N**
14				13-46**N**
15				14-20**N**
16				13-34**N**
17				12-59**N**
18				13-01**N**
21				13-10**N**
22				11-58**N**
23				11-00**N**
24				10-10**N**
25				10-32**N**
28				8-41**N**
29				10-09**N**
30	10-00	10-33**H**	10-00**L**	10-33
31				11-21**N**

86Dec Strike 88.00

Jul	Open	High	Low	Close
1	11-05	11-05	11-05	11-05
2				11-03**N**
3				12-00**N**
4	**HOLIDAY**			
7				11-40**N**
8				10-05**N**
9				11-24**N**
10				11-13**N**
11				10-60**N**
14				11-52**N**
15				12-22**N**
16				11-40**N**
17	11-30	11-30**H**	11-00	11-00
18				11-08**N**
21				11-14**N**
22				10-04**N**
23				9-18**N**
24				8-31**N**
25				8-49**N**
28				7-08**N**
29	7-49	8-29	7-49**L**	8-29
30				8-55**N**
31				9-39**N**

86Dec Strike 90.00

Jul	Open	High	Low	Close
1				9-30**N**
2				9-26**N**
3				10-22**N**
4	**HOLIDAY**			
7				9-60**N**
8				8-30**N**
9				9-44**N**
10				9-32**N**
11	9-40	9-40	9-18	9-18
14	9-38	10-06**H**	9-38	10-06
15				10-39**N**
16				9-55**N**
17	9-48	9-48	9-21	9-21
18				9-25**N**
21				9-33**N**
22	8-62	8-62	8-26	8-26
23				7-44**N**
24	7-08	7-08	6-60	6-60
25				7-12**N**
28				5-45**N**
29	6-22	6-59	6-05**L**	6-59
30				7-21**N**
31				8-02**N**

86Dec Strike 92.00

Jul	Open	High	Low	Close
1	8-07	8-07	7-61	7-61
2	7-38	7-57	7-38	7-57
3	8-06	8-49	8-06	8-49
4	**HOLIDAY**			
7				8-27**N**
8				7-01**N**
9				8-09**N**
10	8-34	8-34	7-55	7-62
11	7-62	7-62	7-31	7-47
14				8-31**N**
15	8-35	8-59**H**	8-35	8-59
16	8-35	8-40	8-12	8-12
17				7-46**N**
18	7-40	7-52	7-40	7-52
21				7-57**N**
22				6-53**N**
23				6-10**N**
24	5-60	6-10	5-39	5-39
25	5-55	5-56	5-50	5-50
28	4-35	4-35	4-35**L**	4-35
29	5-03	5-40	5-00	5-40
30				5-60**N**
31	6-20	6-40	6-20	6-40

86Dec Strike 94.00

Jul	Open		High	Low	Close
1	6-58		6-58	6-38	6-38
2	6-15		6-37	6-15	6-37
3	6-60		7-19	6-60	7-19
4	**HOLIDAY**				
7	7-18		7-18	6-63	6-63
8	6-31		6-31	5-46	5-46
9	5-55	5-56	6-47	5-55	6-47
10	7-00		7-00	6-36	6-36
11	6-03		6-20	6-00	6-20
14					7-00**N**
15	6-42		7-21	6-42	7-21
16	7-28		7-28**H**	6-44	6-44
17	6-05		6-16	6-05	6-16
18					6-23**N**
21					6-24**N**
22					5-28**N**
23	4-54		4-62	4-52	4-53
24	4-46	4-45	5-07	4-27	4-27
25	4-48		4-48	4-33	4-45
28	4-14		4-14	3-37**L**	3-37
29	3-59		4-26	3-58	4-26
30	4-14		4-46	4-14	4-46
31	5-15		5-20	5-05	5-20

86Dec Strike 96.00

Jul	Open	High	Low	Close
1	5-38	5-42	5-19	5-26
2	5-11	5-22	5-11	5-22
3	5-38	5-60	5-38	5-60
4	**HOLIDAY**			
7	5-60	6-00	5-42	5-42
8	5-12	5-12	4-37	4-37
9	5-18	5-32	5-07	5-32
10	5-48	5-48	5-00	5-23
11	5-15	5-16	4-58	5-08
14	5-18	5-43	5-18	5-43
15	5-23	5-58	5-23	5-58
16	6-00	6-06**H**	5-20	5-20
17	5-20	5-20	4-50	4-60
18	4-50	5-00	4-50	4-62
21				5-01**N**
22	4-26	4-34	4-13	4-13
23	3-47	3-51	3-36	3-45
24	3-43	3-47	3-15	3-25
25	3-38	3-44	3-24	3-30
28	3-06	3-15	2-41**L**	2-41
29	2-51	3-24	2-50	3-21
30	3-20	3-47	3-13	3-42
31	3-54	4-10	3-33	4-10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Dec Strike 98.00

Jul	Open		High	Low	Close	
1	4-39		4-39	4-15	4-21	
2	4-08		4-17	4-07	4-17	
3	4-20		4-52H	4-20	4-52	
4	HOLIDAY					
7	4-43		4-45	4-36	4-36	
8	4-08		4-08	3-41	3-41	
9	4-00		4-25	3-62	4-25	
10	4-35		4-39	4-12	4-19	
11	4-13		4-18	3-50	4-03	
14	4-00		4-27	3-55	4-27	
15	4-24		4-36	4-10	4-34	
16	4-21		4-50	4-06	4-06	
17					3-52N	
18	3-50		3-55	3-50	3-53	
21					3-56N	
22	3-34		3-34	3-10	3-11	
23	2-51		2-59	2-37	2-51	
24	2-51		2-51	2-30	2-33	
25	2-44		2-45	2-30	2-42	2-44
28	2-23		2-24	1-50L	1-60	
29	2-02		2-33	2-01	2-32	
30	2-27		2-52	2-25	2-48	
31	2-56		3-10	2-42	3-10	

86Dec Strike 100.00

Jul	Open		High	Low	Close	
1	3-40		3-40	3-23	3-25	
2	3-08		3-24	3-08	3-22	
3	3-22		3-51H	3-22	3-51	
4	HOLIDAY					
7	3-47		3-48	3-36	3-36	
8	3-22		3-22	2-50	2-55	
9	2-60		3-25	2-60	3-25	
10	3-32		3-40	3-13	3-23	
11	3-10		3-23	2-60	3-08	
14	3-03		3-25	2-54	3-25	
15	3-25		3-30	3-05	3-27	
16	3-16		3-44	3-06	3-06	
17	3-04		3-04	2-50	2-56	
18	2-52		3-00	2-48	2-56	
21	2-57		2-60	2-53	2-58	
22	2-41		2-41	2-18	2-21	
23	2-00		2-04	1-56	1-62	1-63
24	1-62		2-00	1-47	1-52	
25	1-58		2-00	1-51	1-57	
28	1-40		1-44	1-24L	1-24	
29	1-30	1-34	1-54	1-29	1-51	1-54
30	1-50		2-05	1-45	2-00	
31	2-06	2-08	2-23	1-60	2-22	

86Dec Strike 102.00

Jul	Open		High	Low	Close	
1	2-57		2-57	2-35	2-40	
2	2-30		2-39	2-26	2-39	
3	2-33	2-32	2-59	2-32	2-59	
4	HOLIDAY					
7	2-56		2-62H	2-50	2-50	
8	2-35		2-35	2-09	2-15	
9	2-20		2-40	2-20	2-40	
10	2-50		2-53	2-33	2-38	
11	2-34		2-38	2-10	2-22	
14	2-08		2-34	2-08	2-32	
15	2-40		2-41	2-18	2-36	
16	2-26		2-45	2-17	2-17	
17	2-15		2-22	2-03	2-09	
18	2-04		2-13	1-60	2-08	2-07
21	2-09		2-10	2-01	2-09	
22	1-55		1-55	1-41	1-43	
23	1-23		1-28	1-18	1-25	
24	1-20		1-25	1-15	1-17	
25	1-20		1-24	1-18	1-22	1-24
28	1-11		1-13	0-57L	0-60	
29	1-01		1-20	1-00	1-18	1-20
30	1-15	1-18	1-32	1-11	1-28	
31	1-35		1-48	1-23	1-46	1-44

86Dec Strike 104.00

Jul	Open		High	Low	Close	
1	2-14		2-15	2-00	2-00	
2	1-53		2-03	1-50	2-00	
3	2-00		2-15	1-62	2-15	
4	HOLIDAY					
7	2-17		2-20H	2-05	2-06	
8	1-60		1-60	1-40	1-45	
9	1-47		2-00	1-42	2-00	
10	2-10		2-10	1-54	1-62	
11	1-60		1-62	1-38	1-49	
14	1-47		1-55	1-33	1-54	
15	1-56		2-00	1-44	1-59	
16	1-47		2-03	1-39	1-39	1-43
17	1-43		1-43	1-29	1-36	
18	1-28		1-38	1-25	1-34	
21	1-37		1-38	1-30	1-33	
22	1-10	1-12	1-20	1-08	1-10	
23	0-63		0-63	0-57	0-61	
24	0-62		0-63	0-55	0-58	
25	0-63		0-63	0-58	0-60	
28	0-52		0-52	0-42L	0-43	
29	0-45		0-59	0-45	0-59	
30	0-58		1-04	0-57	1-02	
31	1-02		1-17	1-00	1-14	1-16

86Dec Strike 106.00

Jul	Open		High	Low	Close	
1	1-38		1-40	1-34	1-38	
2	1-26		1-33	1-24	1-32	
3	1-27	1-25	1-45H	1-25	1-45	
4	HOLIDAY					
7	1-40		1-44	1-39	1-39	
8	1-15		1-20	1-15	1-15	
9	1-22		1-30	1-21	1-28	1-30
10	1-38		1-39	1-27	1-30	
11	1-25		1-32	1-14	1-19	
14	1-14		1-24	1-05	1-22	1-24
15	1-21		1-24	1-12	1-23	
16	1-15		1-30	1-08	1-08	1-12
17	1-11		1-12	1-04	1-05	
18	1-00		1-07	1-00	1-04	
21	1-08		1-08	1-00	1-05	
22	0-55		0-59	0-51	0-51	
23	0-43		0-43	0-38	0-42	
24	0-42		0-42	0-36	0-38	
25	0-42	0-43	0-43	0-39	0-40	
28	0-35		0-36	0-28L	0-28	
29	0-33		0-41	0-32	0-41	
30	0-40		0-46	0-36	0-45	
31	0-48		0-55	0-45	0-55	

86Dec Strike 108.00

Jul	Open		High	Low	Close	
1	1-17		1-17H	1-07	1-09	
2	1-00		1-09	1-00	1-09	
3	1-03		1-16	1-02	1-16	
4	HOLIDAY					
7	1-14		1-15	1-11	1-11	
8	1-05		1-05	0-54	0-58	
9	1-00		1-07	1-00	1-07	
10	1-11		1-13	1-00	1-04	
11	1-08		1-08	0-61	0-61	
14	0-50		0-60	0-50	0-60	
15	0-60		0-63	0-55	0-63	
16	0-56		1-01	0-51	0-52	
17	0-52		0-54	0-47	0-48	
18	0-48		0-48	0-45	0-46	
21	0-47		0-47	0-46	0-47	
22	0-42		0-42	0-34	0-34	
23	0-28		0-29	0-26	0-28	
24	0-27		0-28	0-24	0-27	
25	0-29		0-29	0-27	0-27	
28	0-25		0-25	0-20L	0-20	
29	0-22		0-26	0-22	0-26	
30	0-32		0-33	0-30	0-30	
31	0-33		0-40	0-32	0-39	

86Dec Strike 110.00

Jul	Open		High	Low	Close	
1	0-61		0-61H	0-55	0-56	
2	0-48		0-56	0-48	0-56	
3	0-54		0-57	0-50	0-57	
4	HOLIDAY					
7	0-59		0-60	0-56	0-56	
8	0-49		0-49	0-38	0-41	
9	0-47		0-52	0-47	0-52	
10	0-54		0-57	0-48	0-51	
11	0-49		0-49	0-42	0-45	
14	0-41		0-43	0-37	0-43	
15	0-41		0-44	0-40	0-43	
16	0-38		0-43	0-36	0-36	0-39
17	0-33		0-39	0-33	0-38	
18	0-32		0-35	0-31	0-33	
21	0-33		0-33	0-32	0-33	
22	0-25		0-27	0-24	0-24	
23	0-20		0-21	0-18	0-18	
24	0-18		0-18	0-17	0-17	
25	0-21		0-21	0-19	0-20	
28	0-15	0-16	0-17	0-15L	0-15	
29	0-15		0-18	0-15	0-18	
30	0-17		0-22	0-16	0-20	
31	0-22		0-26	0-21	0-24	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jul	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1					5		1**L**	1**L**	37
2							250**H**	2	52
3							5	7	44
4	**HOLIDAY**								
7								5	24
8								12	49
9									14
10							5	10	26
11							36	11	29
14						1**L**			23
15							15	2	5**L**
16							23	1	34
17					1**L**	1		1	75
18							8		202
21									
22						5			11
23								20	39
24						3	8	638**H**	1,173
25							8	72	832
28							8	286	1,489
29					15**H**	21**H**	10	85	2,932**H**
30				25**H**			2	187	1,120
31							5	21	237
TOTAL				25	21	31	384	1,361	8,447

Jul	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	432	269	591	8**L**	16**L**	113	45	1,518**L**
2	156	448	659	50	124	102	50	1,893
3	27	312	267	91	202	426	159	1,540
4	**HOLIDAY**							
7	60	554	161	603	51	57	234	1,749
8	164	526	113	717	167	219	209	2,176
9	182	186	1,183	102	249	134	156	2,206
10	613	604	94**L**	567	578	354	244	3,095
11	168	1,099	542	3,717**H**	230	157	467	6,456
14	135	1,147	275	824	784**H**	232	1,552	4,973
15	848	1,836	2,542	731	368	687**H**	257	7,291
16	984	1,281	937	390	319	555	165	4,689
17	1**L**	396	1,399	1,061	184	177	257	3,553
18	12	184**L**	1,477	930	402	393	346	3,954
21		966	829	860	490	10**L**	32	3,187
22	1,047	4,311**H**	2,394	331	171	461	1,017	9,748
23	929	1,531	391	314	657	64	109	4,054
24	1,141	1,115	156	164	457	490	23**L**	5,368
25	607	1,324	194	86	329	41	257	3,750
28	1,251**H**	3,832	3,744**H**	560	656	129	91	12,046**H**
29	964	2,201	916	350	499	70	1,600**H**	9,663
30	800	1,875	669	800	466	95	279	6,318
31	902	1,040	1,935	246	277	89	269	5,021
TOTAL	11,423	27,037	21,468	13,502	7,676	5,055	7,818	104,248

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Jul	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1			2H	20L	440H	294	575L	1,274L	2,428
2			2	20	440	294	596	1,275	2,377
3			2	20	440	294	597	1,282	2,406
4	HOLIDAY								
7			2	20	440	294	594	1,281	2,403
8			2	20	440	294	594	1,280	2,425
9			2	20	440	294	594	1,290	2,416
10			2	20	440	294	594	1,282	2,415
11			2	20	440	294	614	1,281	2,387
14			2	20	440	295	614	1,281	2,402
15			2	20	440	295	599	1,282	2,401
16			2	20	440	295	619H	1,282	2,398
17			2	20	440	294	619	1,282	2,458
18			2	20	440	294	598	1,282	2,310
21			2	20	440	294	599	1,282	2,310
22			2	20	440	289	599	1,282	2,320
23			2	20	440	289	599	1,282	2,301L
24			2	20	440	286L	599	1,618	2,931
25			2	20	440	286	605	1,608	3,709
28			2	20	440	286	610	1,699H	3,861
29			2	20	440	296H	616	1,688	4,492
30			2	45H	440	294	609	1,659	4,828H
31			2	45	440	294	609	1,638	4,577

Jul	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	3,295L	6,180L	3,271	5,617L	1,221	2,137L	833L	27,587L
2	3,395	6,530	3,269L	5,648	1,336	2,140	865	28,187
3	3,395	6,760	3,501	5,679	1,218L	2,338	848	28,780
4	HOLIDAY							
7	3,392	7,211	3,611	5,715	1,282	2,349	837	29,431
8	3,521	6,978	3,705	5,926	1,371	2,258	939	29,753
9	3,521	6,908	4,079	5,967	1,572	2,280	963	30,346
10	3,822	7,040	4,127	6,366	1,892	2,339	1,076	31,709
11	3,842	7,376	3,991	9,262	2,062	2,484	1,298	35,353
14	3,897	7,775	4,093	9,690	2,642	2,708	2,613	38,472
15	3,945	8,763	4,620	9,885	2,833	3,162H	2,617	40,864
16	4,344	9,250	4,832	9,961	2,952	2,996	2,727H	42,118
17	4,344	9,014	5,002	10,472	3,061	3,132	2,657	42,797
18	4,344	9,009	5,425	10,512	3,261	3,063	2,682	43,242
21	4,344	9,239	5,665	10,828	3,462	3,067	2,426	43,978
22	4,960	12,059	6,799	10,926	3,621	3,022	2,358	48,697
23	5,158	12,143	6,882	10,914	4,107	3,050	2,363	49,550
24	5,725	12,315	6,935	10,917	4,156	2,777	2,363	51,084
25	5,961	12,470	6,966	10,946	4,150	2,743	2,330	52,236
28	5,960	13,916H	7,581	11,014	4,113	2,741	2,305	54,548
29	6,169	13,434	7,686	11,221	4,094	2,681	1,362	54,201
30	6,763	13,434	7,755	11,275	4,203H	2,601	1,490	55,398
31	6,850H	13,543	8,296H	11,344H	4,154	2,683	1,610	56,085H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 92.00

Jul	Open	High	Low	Close
1				8-11N
2				8-08N
3				8-57N
4	**HOLIDAY**			
7				8-40N
8				7-26N
9				8-26N
10				8-16N
11	8-16	8-16	8-12L	8-12
14				8-44N
15	8-40	9-07H	8-40	9-07
16				8-25N
17				7-62N
18				7-62N
21				8-02N
22				7-04N
23				6-24N
24				5-56N
25				6-00N
28				4-55N
29				5-55N
30				6-10N
31				6-52N

87Mar Strike 94.00

Jul	Open	High	Low	Close
1				6-62N
2				6-61N
3				7-41N
4	**HOLIDAY**			
7				7-24N
8				6-17N
9				7-11N
10				7-03N
11				6-62N
14				7-29N
15				7-42N
16				7-04N
17				6-44N
18				6-43N
21				6-47N
22				5-57N
23				5-13N
24				4-52N
25				4-60N
28				4-00N
29				4-53N
30				5-07N
31				5-44N

87Mar Strike 96.00

Jul	Open	High	Low	Close
1				5-60N
2	5-54	5-58	5-54	5-58
3				6-31N
4	**HOLIDAY**			
7				6-20N
8				5-17N
9				6-06N
10				5-61N
11				5-55N
14				6-17N
15	5-58	6-30H	5-58	6-30
16				5-55N
17				5-35N
18				5-33N
21				5-36N
22				4-52N
23	[illegible]10	4-13	4-04	4-13
24				3-56N
25				3-62N
28	3-55	3-55	3-10L	3-10
29	3-34	3-59	3-34	3-59
30				4-10N
31				4-43N

87Mar Strike 98.00

Jul	Open	High	Low	Close
1				4-61N
2	4-57	4-57H	4-57	4-57
3				5-30N
4	**HOLIDAY**			
7				5-20N
8				4-24N
9				5-04N
10				4-61N
11	4-48	4-54	4-48	4-54
14				5-16N
15				5-24N
16				4-54N
17				4-34N
18	4-20	4-32	4-20	4-32
21				4-34N
22	4-06	4-06	3-54	3-54
23				3-24N
24	3-20	3-20	3-04	3-04
25				3-09N
28	2-52	2-54	2-30L	2-30
29	2-58	3-08	2-58	3-08
30	3-14	3-30	3-14	3-21
31				3-51N

87Mar Strike 100.00

Jul	Open	High	Low	Close
1				4-08N
2	4-03	4-03	4-03	4-03
3	4-00	4-36H	4-00	4-36
4	**HOLIDAY**			
7	4-30	4-30	4-24	4-24
8				3-38N
9				4-16N
10				4-08N
11				4-01N
14				4-20N
15				4-24N
16	3-60	3-60	3-60	3-60
17				3-44N
18				3-41N
21				3-43N
22	3-02	3-03	3-02	3-03
23	2-46	2-46	2-41	2-41
24				2-27N
25	2-42	2-42	2-32	2-32
28	2-20	2-20	2-00L	2-00
29	2-18 2-19	2-31	2-10	2-31
30	2-36	2-44	2-36	2-44
31	3-00	3-02	3-00	3-01

87Mar Strike 102.00

Jul	Open	High	Low	Close
1				3-24N
2	3-10	3-25	3-10	3-25
3				3-47N
4	**HOLIDAY**			
7	3-32	3-40H	3-32	3-40
8				2-60N
9				3-33N
10				3-25N
11				3-19N
14	3-13	3-30	3-13	3-30
15				3-37N
16	3-11	3-14	3-07	3-09
17	3-00	3-00	2-55	2-60
18	2-56	2-58	2-56	2-58
21				2-59N
22	2-32	2-32	2-26	2-26
23				2-02N
24				1-57N
25				1-60N
28	1-53	1-53	1-33L	1-33
29				1-61N
30	2-00	2-07	2-00	2-07
31	2-10	2-34	2-10	2-31

87Mar Strike 104.00

Jul	Open	High	Low	Close
1				2-48N
2	2-38	2-47	2-38	2-47
3	2-62	3-06H	2-62	3-06
4	**HOLIDAY**			
7	3-00	3-00	2-62	2-62
8	2-29	2-29	2-24	2-24
9	2-42	2-55	2-40	2-55
10	2-57	2-57	2-48	2-48
11	2-35	2-42	2-35	2-42
14	2-22	2-48	2-22	2-48
15	2-35	2-49	2-35	2-49
16				2-33N
17	2-32	2-32	2-19	2-19
18	2-18	2-18	2-17	2-17
21				2-18N
22	2-02	2-02	1-56	1-56
23	1-30	1-35	1-30L	1-35
24				1-29N
25				1-32N
28				1-12N
29				1-31N
30	1-40	1-40	1-40	1-40
31	1-43	2-01	1-43	1-61

87Mar Strike 106.00

Jul	Open	High	Low	Close
1				2-16N
2	2-06	2-16	2-06	2-16
3	2-22	2-32H	2-22	2-32
4	**HOLIDAY**			
7				2-26N
8	2-00	2-00	1-61	1-61
9				2-20N
10				2-15N
11				2-09N
14				2-15N
15				2-15N
16	1-63	1-63	1-62	1-62
17				1-53N
18	1-47	1-50	1-45	1-49
21	1-48	1-51	1-48	1-51
22	1-30	1-30	1-27	1-27
23	1-15	1-15	1-11	1-11
24	1-09	1-09	1-06	1-06
25	1-08	1-10	1-08	1-10
28	1-05	1-05	0-58L	0-58
29				1-09N
30	1-16	1-18	1-16	1-18
31	1-32	1-33	1-32	1-33

87Mar Strike 108.00

Jul	Open	High	Low	Close
1				1-50N
2				1-50N
3				2-01N
4	**HOLIDAY**			
7				1-61N
8				1-34N
9				1-57N
10				1-50N
11	1-47	1-47	1-40	1-43
14	1-45	1-49H	1-45	1-49
15				1-51N
16	1-37	1-49	1-36	1-36
17				1-27N
18				1-23N
21	1-22 1-20	1-22	1-20	1-22
22	1-08	1-10	1-04	1-04
23				0-56N
24				0-56N
25				0-55N
28	0-50	0-50	0-42L	0-42
29				0-56N
30	0-63	1-00	0-63	1-00
31	1-08	1-10	1-08	1-10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1							5	4		9
2			5	5	5	18	10	10		53
3					1L		3	1L		5
4	HOLIDAY									
7					5	10	5			20
8						2	1L	5		8
9							30			30
10							1			1L
11	20H			1L	25				100H	146
14						1L	202H		25	228
15	15L						57		25	97
16					1	24		4	30	59
17						52	6		5	63
18			1L	1		21	1	11		35
21								3	75	78
22				50H	5	2	1	15	23	96
23			915H				1	2		918H
24				1				10		11
25					7			5		12
28			2	2	38H	61H		45H	100	248
29			3	2	6					11
30				7	10	11	8	5	23	64
31					20	52	23	10	1L	106
TOTAL	35		926	69	123	254	354	130	407	2.298

Call open contracts Reported in contracts—Future 87Mar

Jul	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	1L	2H	106L	1L	67	24	80	169	25L	475
2	1	2	111	6	67	11L	78L	159	25	460L
3	1	2	111	6	66L	11	81	159	25	462
4	HOLIDAY									
7	1	2	111	6	71	21	86	159	25	482
8	1	2	111	6	71	21	87	158L	25	482
9	1	2	111	6	71	21	87	158	25	482
10	1	2	111	6	66	21	87	158	25	477
11	21H	2	111	7	91	21	87	158	125	623
14	21	2	111	7	91	22	277	158	150	839
15	11	2	111	7	91	22	289	158	150	841
16	11	2	111	7	92	42	289	159	155	868
17	11	2	111	7	92	82	295	162	160	922
18	11	2	112	8	92	98	296	167	160	946
21	11	2	112	8	92	98	296	167	185	971
22	11	2	112	58	87	99	297	167	185	1,018
23	11	2	925	58	87	99	297	167	185	1,831
24	11	2	925	59	87	99	297	177	185	1,842
25	11	2	925	59	89	99	297	177	185	1,844
28	11	2	925	61	124	100	297	222H	235H	1,977H
29	11	2	928H	61	129H	100	297	222	135	1,885
30	11	2	928	68H	94	100	305	217	135	1,860
31	11	2	928	68	103	139H	308H	217	135	1,911

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 58.00

Aug	Open	High	Low	Close
1				39-26N
4				39-50N
5				38-36N
6				38-14N
7				39-06N
8				41-05N
11				41-54N
12				41-50N
13				43-02N
14				42-50N
15				42-50N
18				43-08N
19				44-16N
20				44-28N
21				43-56N
22				42-41N
25				
26				
27				
28				
29				

86Sep Strike 72.00

Aug	Open	High	Low	Close
1				25-26N
4				25-50N
5				24-36N
6				24-14N
7				25-08N
8				27-06N
11				27-54N
12				27-50N
13				29-02N
14				28-50N
15				28-50N
18				29-08N
19				30-16N
20				30-28N
21				29-56N
22				28-41N
25				
26				
27				
28				
29				

86Sep Strike 74.00

Aug	Open	High	Low	Close
1				23-26N
4				23-50N
5				22-36N
6				22-14N
7				23-08N
8				25-06N
11				25-54N
12				25-50N
13				27-02N
14				26-50N
15				26-50N
18				27-08N
19				28-16N
20				28-28N
21				27-56N
22				26-41N
25				
26				
27				
28				
29				

86Sep Strike 76.00

Aug	Open	High	Low	Close
1				21-26N
4				21-50N
5				20-36N
6				20-14N
7				21-08N
8				23-06N
11				23-54N
12				23-50N
13				25-02N
14				24-50N
15				24-50N
18				25-08N
19				26-16N
20				26-28N
21				25-56N
22				24-41N
25				
26				
27				
28				
29				

86Sep Strike 78.00

Aug	Open	High	Low	Close
1				19-26N
4				19-50N
5				18-36N
6				18-14N
7				19-08N
8				21-06N
11				21-54N
12				21-50N
13				23-02N
14				22-50N
15				22-50N
18				23-08N
19				24-16N
20				24-28N
21				23-56N
22				22-41N
25				
26				
27				
28				
29				

86Sep Strike 80.00

Aug	Open	High	Low	Close
1				17-26N
4				17-50N
5				16-36N
6				16-14N
7				17-08N
8				19-06N
11				19-54N
12				19-50N
13				21-02N
14				20-50N
15				20-50N
18				21-08N
19				22-16N
20				22-28N
21				21-56N
22				20-41N
25				
26				
27				
28				
29				

86Sep Strike 82.00

Aug	Open	High	Low	Close
1				15-26N
4				15-50N
5				14-36N
6				14-14N
7				15-08N
8				17-06N
11				17-54N
12				17-50N
13				19-02N
14				18-50N
15				18-50N
18				19-08N
19				20-16N
20				20-28N
21				19-56N
22				18-41N
25				
26				
27				
28				
29				

86Sep Strike 84.00

Aug	Open	High	Low	Close
1				13-26N
4				13-50N
5				12-36N
6				12-14N
7	13-00	13-08	13-00L	13-08
8				15-06N
11	15-40	15-54H	15-40	15-54
12				15-50N
13				17-02N
14				16-50N
15				16-50N
18				17-08N
19				18-16N
20				18-28N
21				17-56N
22				16-41N
25				
26				
27				
28				
29				

86Sep Strike 86.00

Aug	Open	High	Low	Close
1				11-26N
4				11-50N
5				10-36N
6				10-14N
7				11-08N
8				13-06N
11	13-39	13-54	13-39L	13-54
12				13-50N
13				15-02N
14				14-50N
15				14-50N
18				15-08N
19	15-54	16-16H	15-54	16-16
20				16-28N
21				15-56N
22				14-41N
25				
26				
27				
28				
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 88.00

Aug	Open	High	Low	Close
1				9-26**N**
4	9-24	9-50	9-24	9-50
5	8-44	8-44	8-36**L**	8-36
6				8-14**N**
7	9-00	9-08	9-00	9-08
8	10-40	11-06	10-40	11-06
11				11-54**N**
12	11-40	11-50	11-40	11-50
13	11-41	13-02**H**	11-41	13-02
14				12-50**N**
15	12-50	12-50	12-50	12-50
18				13-08**N**
19				14-16**N**
20				14-28**N**
21				13-56**N**
22				12-41**N**
25				
26				
27				
28				
29				

86Sep Strike 90.00

Aug	Open	High	Low	Close
1				7-30**N**
4				7-52**N**
5	6-42	7-02	6-38	6-38
6				6-16**N**
7	5-62	7-08	5-62**L**	7-08
8	8-40	9-06	8-40	9-06
11	9-50	9-54	9-50	9-54
12	9-40	9-50	9-40	9-50
13	9-43	11-02	9-43	11-02
14				10-50**N**
15				10-50**N**
18				11-08**N**
19	11-61	12-16**H**	11-61	12-16
20				12-28**N**
21				11-56**N**
22	11-03	11-03	10-38	10-41
25				
26				
27				
28				
29				

86Sep Strike 92.00

Aug	Open	High	Low	Close
1				5-37**N**
4	5-30	5-55	5-19	5-55
5	4-49	5-05	4-44	4-45
6	4-40	4-46	4-17	4-25
7	3-56	5-11	3-56**L**	5-11
8	5-20	7-06	5-20	7-06
11	8-00	8-00	7-34	7-57
12	8-08	8-08	7-40	7-50
13	7-43	9-02	7-43	9-02
14				8-50**N**
15	8-50	8-50	8-50	8-50
18	8-19	9-08	8-13	9-08
19	10-06	10-28	10-00	10-16
20	10-50	10-50**H**	10-28	10-28
21	10-13	10-38	9-56	9-56
22	9-02	9-02	8-37	8-41
25				
26				
27				
28				
29				

86Sep Strike 94.00

Aug	Open		High	Low	Close	
1	4-00		4-18	3-29	3-55	
4	3-27		4-02	3-27	4-02	
5	3-05		3-22	2-61	3-00	
6	2-60		2-62	2-40	2-46	
7	2-17		3-23	2-17**L**	3-23	
8	3-31		5-09	3-31	5-09	
11	5-60		5-62	5-34	5-55	
12	6-13		6-13	5-44	5-51	
13	5-43		7-02	5-30	7-02	
14	7-15		7-15	6-47	6-47	6-48
15	6-49		6-60	6-49	6-50	
18	6-22		7-08	6-22	7-08	
19	7-62		8-28	7-62	8-16	
20	8-08		8-50**H**	8-08	8-28	
21	8-28		8-38	7-38	7-56	
22	7-02		7-02	6-38	6-41	
25						
26						
27						
28						
29						

86Sep Strike 96.00

Aug	Open		High	Low	Close	
1	2-50		2-51	2-06	2-22	2-23
4	1-63		2-30	1-57	2-30	
5	1-37		1-63	1-35	1-39	1-37
6	1-34	1-35	1-39	1-15	1-25	1-24
7	1-05	0-63	1-59	0-63**L**	1-59	1-53
8	1-59	1-52	3-26	1-52	3-22	3-26
11	3-28	3-31	4-06	3-28	3-60	
12	4-20		4-20	3-45	3-55	
13	4-00		5-03	3-39	5-03	
14	4-55		5-20	4-51	4-52	
15	5-10		5-10	4-49	4-51	
18	4-28		5-10	4-16	5-08	5-10
19	5-50	5-62	6-28	5-50	6-16	
20	6-31		6-45**H**	5-58	6-25	
21	5-58		6-38	5-51	5-51	5-56
22	4-59		5-06	4-33	4-41	
25						
26						
27						
28						
29						

86Sep Strike 98.00

Aug	Open		High	Low	Close	
1	1-38	1-35	1-42	1-07	1-18	1-21
4	1-04	1-09	1-17	0-54	1-13	1-17
5	0-49	0-47	0-58	0-43	0-46	
6	0-41		0-45	0-32	0-36	0-37
7	0-25	0-26	0-56	0-24**L**	0-55	0-53
8	0-52	0-54	1-54	0-51	1-53	1-49
11	1-58	1-56	2-27	1-55	2-13	2-12
12	2-24	2-31	2-40	1-59	2-09	
13	2-03	2-07	3-14	1-53	3-06	3-14
14	2-58	2-51	3-25	2-46	2-59	2-62
15	3-00		3-19	2-51	2-54	2-57
18	2-31	2-35	3-10	2-17	3-10	
19	3-49	3-50	4-28	3-49	4-13	
20	4-33	4-34	4-58**H**	3-58	4-28	
21	3-61	4-01	4-38	3-37	3-56	
22	2-47		3-09	2-29	2-42	
25						
26						
27						
28						
29						

86Sep Strike 100.00

Aug	Open		High	Low	Close	
1	0-54	0-56	0-58	0-34	0-43	0-40
4	0-31	0-32	0-35	0-23	0-34	0-35
5	0-19	0-17	0-22	0-15	0-17	0-18
6	0-16	0-15	0-17	0-11	0-13	0-12
7	0-09	0-08	0-21	0-08**L**	0-21	0-20
8	0-20		0-50	0-18	0-48	0-49
11	0-49	0-53	1-08	0-49	0-60	0-58
12	1-03	1-08	1-12	0-48	0-59	0-55
13	0-51	0-54	1-37	0-43	1-34	1-37
14	1-18	1-15	1-49	1-13	1-21	1-23
15	1-28	1-25	1-38	1-14	1-14	1-17
18	0-62	0-59	1-30	0-52	1-27	1-30
19	1-56	2-00	2-32	1-56	2-24	2-18
20	2-32	2-30	2-50**H**	1-61	2-27	
21	2-05	1-60	2-40	1-38	1-60	1-58
22	0-46	0-50	1-13	0-36	0-44	0-43
25						
26						
27						
28						
29						

86Sep Strike 102.00

Aug	Open		High	Low	Close	
1	0-27	0-23	0-27	0-15	0-19	0-18
4	0-15	0-14	0-15	0-08	0-11	0-12
5	0-06	0-07	0-08	0-05	0-05	
6	0-06	0-05	0-06	0-03	0-04	0-03
7	0-03		0-06	0-02	0-05	0-06
8	0-05		0-18	0-05	0-16	0-18
11	0-17	0-19	0-28	0-15	0-18	0-20
12	0-22	0-25	0-26	0-16	0-19	C-18
13	0-17	0-18	0-36	0-13	0-35	0-36
14	0-23	0-26	0-44	0-23	0-30	0-31
15	0-30		0-36	0-22	0-22	0-24
18	0-17	0-14	0-28	0-12	0-26	0-27
19	0-38	0-44	0-59	0-38	0-54	0-52
20	0-53	0-57	1-02**H**	0-30	0-48	0-45
21	0-31	0-25	0-47	0-09	0-16	0-18
22	0-01	0-03	0-04	0-01**L**	0-01	
25						
26						
27						
28						
29						

86Sep Strike 104.00

Aug	Open		High	Low	Close	
1	0-10		0-11	0-05	0-08	0-07
4	0-06		0-06	0-02	0-04	
5	0-02		0-03	0-01**L**	0-02	
6	0-01		0-02	0-01	0-01	
7	0-01		0-02	0-01	0-02	
8	0-02		0-05	0-01	0-04	
11	0-05		0-08	0-04	0-05	0-06
12	0-06	0-07	0-08	0-04	0-04	0-06
13	0-06	0-05	0-12	0-03	0-12	
14	0-09	0-07	0-13	0-07	0-09	0-10
15	0-10	0-09	0-10	0-05	0-06	0-05
18	0-02	0-03	0-06	0-02	0-05	0-06
19	0-08	0-10	0-14	0-08	0-11	
20	0-11	0-13	0-16**H**	0-05	0-10	0-08
21	0-02	0-03	0-08	0-01	0-01	
					0-01**A**	
25						
26						
27						
28						
29						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 106.00					86Sep Strike 108.00				86Sep Strike 110.00			
Aug	Open	High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
1	0-05	0-05**H**	0-02	0-03		0-02	0-02**H**	0-01**L**	0-01				0-01**N**
4	0-02	0-02	0-01**L**	0-02	0-01	0-01	0-01	0-01	0-01				0-01**N**
5	0-01	0-01	0-01	0-01		0-01	0-01	0-01	0-01	0-01	0-01**H**	0-01**L**	0-01
6	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
7	0-01	0-01	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
8	0-01	0-02	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
11	0-02	0-03	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
12	0-02	0-02	0-01	0-01					0-01**N**				0-01**N**
13	0-01	0-03	0-01	0-03					0-01**N**	0-01	0-01	0-01	0-01
14	0-03	0-04	0-02	0-02	0-03	0-01	0-01	0-01	0-01				0-01**N**
15	0-02	0-03	0-01	0-01					0-01**N**				0-01**N**
18	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
19	0-01	0-02	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
20	0-02	0-02	0-01	0-01		0-01	0-01	0-01	0-01				0-01**N**
21	0-01	0-01	0-01	0-01					0-01**N**				0-01**N**
22				0-01**A**					0-01**A**				0-01**A**
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Aug	68.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1											
4										10	
5										10	364
6											
7								50H		50	13
8										500H	500H
11								10L	25H		10
12										100	101
13										1L	11
14											10
15										100	
18											
19									20L		3
20											
21											
22											2L
25											
26											
27											
28											
29											
TOTAL								60	45	771	1,014

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		106	925	3,494	9,210	3,442	3,680	1,327	1,647H		23,831
4	117	32	1,259	6,957	11,098	6,232	4,947	1,714	4		32,370
5	720	75	3,843	7,215	8,825	6,638	1,481	207	7	2	29,387
6	59	153	3,106	9,230	3,545	3,179	1,548	20	48		20,888
7	88	261	3,692	10,673H	7,283	1,857L	724	10L	51		24,752
8	323	134	4,478H	9,028	16,449H	5,876	2,014	648	8		39,958H
11	101	101	1,079	3,677	12,937	8,939	4,897	653	38		32,467
12	1,464H	461H	282	1,961	9,839	10,632	4,357	139	23		29,359
13	9	66	258	2,787	7,813	14,689	4,157	524	8	39H	30,362
14		69	183	1,493	5,727	11,787	6,358	1,141	21	5	26,794
15	100	2L	93	1,028	5,901	5,375	4,612	229	13		17,453
18	11	162	322	905	4,178	8,027	2,099	915	5	1L	16,625L
19	28	71	229	1,345	5,924	13,248	12,345	1,529	2L	1	34,745
20	2L	7	316	785	4,063	12,012	11,650	1,802H	18	9	30,664
21	10	20	28L	720	1,692L	22,882H	12,562H	211	147	22	38,294
22	3		72	215L	5,794	10,861	630L	41	14	1	17,633
25											
26											
27											
28											
29											
TOTAL	3,035	1,720	20,165	61,513	120,278	145,676	78,061	11,110	2,054	80	445,582

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call open contracts Reported in contracts—Future 86Sep

Aug	58.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						25H		268H	26H	2,010	2,954H
4								268	26	2,010	2,954
5								268	26	2,020	2,704
6								268	26	2,010	2,704
7								268	26	2,042	2,656
8								268	26	2,210H	1,308
11								268	1L	2,010	113
12								258	1	2,007	103
13								257		2,005	30
14								157		2,005	19
15								157		2,002L	13
18								157		2,002	11
19								157		2,002	5L
20								157		2,002	5
21								3L		2,002	5
22											
25											
26											
27											
28											
29											

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	9,897	8,659H	12,966H	15,477	25,082	25,999H	18,935	11,996	10,368H	15,130	159,792H
4	10,007H	8,628	12,414	16,027	23,113	22,999	17,726	12,153	10,347	15,127	153,799
5	9,820	8,572	12,120	16,760	22,113	21,154	16,985	12,311	10,333	15,129	150,315
6	9,832	8,469	12,201	17,514H	23,465	20,126	16,562	12,332H	10,288	15,133	150,930
7	9,760	8,525	11,799	16,963	25,252H	20,713	16,360	12,260	10,317	15,133	152,074
8	9,947	8,448	10,750	16,224	24,024	20,953	16,589	11,806	10,322	15,133	148,008
11	9,782	8,387	10,758	14,952	24,400	18,707	17,587	11,763	10,322	15,133	144,183
12	6,501	8,544	10,642	14,656	19,928	20,938	18,310	11,792	10,299	15,134H	139,113
13	5,726	8,190	10,866	13,036	19,687	24,419	16,799	11,640	10,292	15,114	138,061
14	4,036	6,722	10,762	12,987	17,898	22,183	16,308L	11,628	10,282	15,109	130,096
15	3,050	4,441	10,293	12,848	18,065	21,260	17,820	11,580	10,266	15,105	126,900
18	2,444	3,827	10,172	12,273	16,891	22,049	18,474	11,565	10,268	15,108	125,241
19	1,651	2,403	9,186	11,199	14,904	17,549L	21,340	10,492	10,220	15,106	116,214
20	831	1,663	6,648	10,554	13,940	17,670	21,549	10,161	10,214	15,097	110,491L
21	818L	1,370L	2,926L	7,764L	12,230L	25,105	27,073H	10,052L	10,082L	15,075L	114,505
22											
25											
26											
27											
28											
29											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Aug	Open	High	Low	Close
1				16-34N
4				16-62N
5				15-48N
6				15-28N
7				16-24N
8				18-18N
11				19-04N
12				19-00N
13				20-20N
14				20-00N
15				20-02N
18				20-22N
19				21-30N
20				21-39N
21				21-04N
22				19-58N
25				20-32N
26				21-42N
27				20-20N
28				20-56N
29				21-46N

86Dec Strike 82.00

Aug	Open	High	Low	Close
1				14-34N
4				14-62N
5				13-48N
6				13-28N
7				14-24N
8				16-18N
11				17-04N
12				17-00N
13				18-20N
14				18-00N
15				18-02N
18				18-22N
19				19-30N
20				19-39N
21				19-04N
22				17-58N
25				18-32N
26				19-42N
27				18-20N
28				18-56N
29				19-46N

86Dec Strike 84.00

Aug	Open	High	Low	Close
1				12-40N
4				13-06N
5				11-54N
6				11-34N
7				12-24N
8				14-18N
11				15-04N
12				15-00N
13				16-20N
14				16-00N
15				16-02N
18				16-22N
19				17-30N
20				17-39N
21				17-04N
22				15-58N
25				16-32N
26				17-42N
27				16-21N
28				16-54N
29				17-46N

86Dec Strike 86.00

Aug	Open	High	Low	Close
1				10-57N
4				11-15N
5				10-04N
6				9-52N
7				10-32N
8				12-19N
11				13-05N
12				13-02N
13				14-20N
14				14-00N
15				14-02N
18				14-22N
19				15-30N
20				15-39N
21	15-18	15-18H	15-04L	15-04
22				13-58N
25				14-32N
26				15-42N
27				14-24N
28				14-56N
29				15-46N

86Dec Strike 88.00

Aug	Open	High	Low	Close
1				9-11N
4	9-14	9-33	9-14	9-33
5	8-44	8-44	8-30	8-30
6				8-08N
7	7-52	8-55	7-52L	8-55
8				10-30N
11				11-10N
12				11-08N
13				12-20N
14				12-00N
15	12-11	12-11H	12-00	12-00
18				12-23N
19				13-30N
20				13-42N
21				13-08N
22	12-04	12-04	11-60	11-60
25				12-32N
26				13-42N
27				12-26N
28				12-58N
29				13-47N

86Dec Strike 90.00

Aug	Open	High	Low	Close
1				7-40N
4				7-56N
5	7-02	7-02	6-60	6-60
6	6-48	6-48	6-48	6-48
7	6-24	7-17	6-24L	7-17
8				8-48N
11	9-20	9-25	9-20	9-25
12	9-32	9-32	9-21	9-21
13				10-26N
14				10-09N
15				10-13N
18				10-28N
19	11-38	11-38	11-35	11-35
20				11-46N
21				11-14N
22				10-05N
25				10-39N
26	11-13	11-49H	11-13	11-49
27				10-32N
28				11-01N
29				11-52N

86Dec Strike 92.00

Aug	Open	High	Low	Close
1				6-14N
4	5-53	6-27	5-52	6-27
5				5-37N
6	5-40	5-40	5-19	5-19
7	5-12	5-56	5-12L	5-56
8	6-56	7-14	6-56	7-14
11				7-49N
12				7-43N
13	8-10	8-43	8-10	8-43
14	8-44	8-44	8-28	8-28
15				8-31N
18				8-50N
19	9-35	9-47	9-35	9-47
20	9-55	9-58	9-54	9-54
21	10-00	10-00H	9-23	9-23
22				8-20N
25				8-50N
26	9-13	9-57	9-13	9-57
27				8-45N
28				9-12N
29	9-53	9-61	9-53	9-61

86Dec Strike 94.00

Aug	Open	High	Low	Close
1	5-00	5-00	4-53	4-61
4	4-60	5-08	4-60	5-08
5	4-26	4-26	4-20	4-21
6	4-17	4-17	3-62L	4-07
7	4-00	4-45	3-62	4-37
8	5-22	5-53	5-20	5-50
11	6-30	6-30	6-00	6-15
12	6-15	6-15	6-02	6-09
13	6-12	7-01	6-12	7-01
14	7-00	7-00	6-62	6-62
15	6-51	6-54	6-51	6-54
18	6-50	7-10	6-50	7-10
19	7-47	8-02	7-47	8-00
20				8-07N
21				7-43N
22	6-41	6-50	6-41	6-44
25				7-08N
26	7-31	8-03	7-31	8-03
27	7-00	7-00	6-59	7-00 6-59
28	7-22	7-29	7-22	7-29
29	8-07	8-12H	8-07	8-12

86Dec Strike 96.00

Aug	Open	High	Low	Close
1	4-07	4-09	3-43	3-52
4	3-32	3-61	3-30	3-61
5	3-18	3-36	3-16	3-16
6	3-15 3-12	3-16	3-00	3-07
7	2-58	3-33	2-55L	3-33
8	3-33	4-30	3-33	4-25
11	4-38	4-62	4-38	4-53
12	5-00	5-00	4-39	4-48
13	4-45	5-35	4-36	5-35
14	5-26	5-45	5-18	5-18
15	5-28	5-28	5-15	5-21
18	4-62	5-38	4-62	5-38
19	6-12	6-28	6-10	6-24
20	6-43	6-50H	6-10	6-32
21	6-30	6-37	6-04	6-04
22	5-33	5-38	5-14	5-15
25	5-08	5-36	5-08	5-36
26	5-62	6-29	5-62	6-29
27	6-11	6-11	5-26	5-26
28	6-20	6-20	5-46	5-60
29	6-24	6-31	6-24	6-31

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Aug	Open		High	Low	Close	
1	3-09	3-15	3-15	2-45	2-58	
4	2-35	2-40	2-60	2-35	2-60	
5	2-28	2-31	2-40	2-22	2-26	
6	2-25		2-25	2-05	2-13	
7	2-00	2-04	2-42	2-00L	2-38	
8	2-36	2-37	3-21	2-36	3-20	
11	3-29		3-50	3-25	3-36	3-39
12	3-49		3-49	3-29	3-37	
13	3-37		4-10	3-20	4-10	
14	4-00		4-20	3-50	3-61	
15	4-06		4-12	3-59	4-00	
18	3-49		4-16	3-44	4-16	
19	4-60		5-01	4-46	4-58	4-61
20	5-08		5-18H	4-43	5-03	
21	4-45		5-08	4-22	4-44	
22	3-56		4-12	3-53	4-00	
25	4-01		4-16	3-53	4-16	
26	4-24		4-62	4-24	4-62	
27	4-42		4-48	4-04	4-04	
28	4-05	4-10	4-51	4-05	4-29	
29	5-10		5-10	4-50	5-02	

86Dec Strike 100.00

Aug	Open		High	Low	Close	
1	2-26		2-26	2-00	2-10	
4	2-00		2-11	1-58	2-11	
5	1-46	1-55	1-60	1-43	1-48	
6	1-46		1-46	1-30	1-36	
7	1-28	1-29	1-60	1-25L	1-54	
8	1-55		2-28	1-55	2-25	2-28
11	2-33		2-49	2-26	2-40	
12	2-47	2-49	2-55	2-28	2-39	
13	2-40	2-36	3-05	2-20	3-02	3-05
14	2-56		3-13	2-47	2-59	
15	2-61		3-05	2-54	2-57	
18	2-44	2-40	3-09	2-40	3-09	3-08
19	3-32	3-27	3-53	3-27	3-46	
20	3-52	3-50	4-02H	3-32	3-50	3-52
21	3-33		3-57	3-18	3-30	
22	2-56		3-09	2-47	2-56	
25	2-51	2-45	3-06	2-45	3-03	3-06
26	3-17		3-42	3-14	3-42	
27	3-10	3-17	3-37	2-58	2-58	2-60
28	2-61	3-09	3-35	2-61	3-12	
29	3-40	3-50	3-53	3-35	3-42	

86Dec Strike 102.00

Aug	Open		High	Low	Close	
1	1-46	1-45	1-47	1-30	1-35	
4	1-28		1-39	1-23	1-37	
5	1-17		1-25	1-12	1-13	
6	1-15		1-15	1-01	1-07	1-06
7	0-63		1-22	0-61L	1-20	
8	1-23		1-48	1-20	1-46	
11	1-50		1-63	1-48	1-56	
12	2-00		2-02	1-49	1-55	
13	1-57		2-12	1-40	2-12	
14	2-08	2-05	2-19	1-60	2-04	
15	2-03	2-10	2-14	2-00	2-04	
18	1-59		2-15	1-53	2-14	2-13
19	2-32	2-40	2-52	2-32	2-46	
20	2-53		3-00H	2-36	2-50	
21	2-33	2-41	2-55	2-25	2-30	2-35
22	2-07	2-08	2-17	1-57	2-01	2-02
25	1-61	1-57	2-12	1-57	2-11	2-12
26	2-16		2-41	2-16	2-41	
27	2-22	2-18	2-36	2-00	2-01	2-04
28	2-04	2-09	2-36	2-04	2-20	2-18
29	2-39	2-50	2-50	2-32	2-45	2-43

86Dec Strike 104.00

Aug	Open		High	Low	Close	
1	1-17	1-18	1-18	1-01	1-07	
4	1-03		1-07	0-61	1-07	
5	0-57	0-60	1-00	0-52	0-53	0-54
6	0-53	0-54	0-54	0-44	0-46	
7	0-41		0-60	0-41L	0-58	
8	0-58		1-13	0-57	1-12	
11	1-16		1-25	1-14	1-19	
12	1-22		1-26	1-12	1-17	1-18
13	1-17		1-38	1-09	1-35	
14	1-25	1-29	1-40	1-19	1-25	
15	1-31		1-33	1-23	1-25	
18	1-16		1-36	1-15	1-34	
19	1-50		2-00	1-50	1-61	
20	2-00		2-10H	1-50	1-63	
21	1-47	1-54	2-04	1-42	1-48	1-50
22	1-26	1-30	1-38	1-21	1-23	1-26
25	1-25	1-18	1-33	1-18	1-31	1-33
26	1-33	1-37	1-56	1-33	1-53	
27	1-37	1-43	1-50	1-25	1-25	1-27
28	1-25	1-30	1-52	1-25	1-37	1-35
29	1-54	1-58	1-60	1-48	1-57	1-53

86Dec Strike 106.00

Aug	Open		High	Low	Close	
1	0-54	0-55	0-58	0-48	0-50	
4	0-42		0-49	0-42	0-49	
5	0-39		0-43	0-35	0-37	
6	0-35		0-35	0-30	0-30	0-32
7	0-25	0-26	0-41	0-25L	0-39	
8	0-39		0-52	0-39	0-50	
11	1-00		1-00	0-54	0-55	
12	1-00		1-00	0-53	0-54	
13	0-52		1-05	0-49	1-02	
14	1-00		1-07	0-59	0-59	
15	1-00		1-01	0-59	0-61	
18	0-53	0-57	1-04	0-53	1-02	
19	1-12	1-15	1-25	1-12	1-22	
20	1-22	1-25	1-32H	1-16	1-25	
21	1-18	1-15	1-26	1-10	1-12	1-15
22	0-60		1-06	0-56	0-59	0-60
25	0-57	0-58	1-00	0-55	1-00	
26	1-02		1-16	1-02	1-16	
27	1-06	1-04	1-12	0-58	0-58	0-60
28	0-61		1-13	0-59	1-03	1-02
29	1-17	1-20	1-20	1-11	1-17	1-16

86Dec Strike 108.00

Aug	Open		High	Low	Close	
1	0-39		0-39	0-34	0-35	
4	0-34		0-34	0-29	0-33	
5	0-29		0-30	0-23	0-24	
6	0-20		0-21	0-20	0-20	
7	0-18		0-28	0-18L	0-28	
8	0-26		0-37	0-26	0-33	
11	0-37		0-41	0-37	0-38	
12	0-38		0-39	0-36	0-36	
13	0-36		0-46	0-31	0-45	
14	0-42		0-46	0-40	0-40	
15	0-42		0-43	0-39	0-40	
18	0-39		0-44	0-34	0-44	
19	0-52	0-54	0-60	0-52	0-58	
20	0-63		1-02H	0-54	0-59	
21	0-56		0-60	0-50	0-50	0-53
22	0-38	0-41	0-45	0-36	0-38	
25	0-35		0-42	0-35	0-42	
26	0-45		0-53	0-43	0-51	0-53
27	0-44		0-49	0-39	0-39	
28	0-39		0-50	0-38	0-43	
29	0-52		0-55	0-49	0-53	

86Dec Strike 110.00

Aug	Open		High	Low	Close	
1	0-26		0-27	0-23	0-23	
4	0-22	0-20	0-24	0-20	0-23	
5	0-21		0-21	0-16	0-17	
6	0-14	0-16	0-16	0-14	0-14	
7	0-13		0-19	0-13L	0-17	
8	0-19		0-23	0-19	0-21	
11	0-24	0-25	0-26	0-24	0-26	0-25
12	0-24		0-25	0-22	0-24	0-25
13	0-21		0-29	0-21	0-28	
14	0-26		0-31	0-25	0-25	
15	0-27		0-29	0-24	0-25	
18	0-24		0-31	0-23	0-28	
19	0-38	0-36	0-40	0-36	0-38	
20	0-42		0-43H	0-36	0-40	
21	0-34		0-40	0-33	0-33	
22	0-30		0-30	0-24	0-28	
25	0-24		0-27	0-22	0-27	0-26
26	0-28		0-34	0-28	0-34	
27	0-29	0-30	0-32	0-25	0-25	
28	0-27		0-33	0-25	0-27	
29	0-34		0-35	0-31	0-34	0-35

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Aug	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1								11	1,148
4					10H		5	5	586
5					10	1L		13	1,596
6						10	50	290	943
7					10	9	40	1,034H	2,436
8						1		445	2,963H
11						5		71	582
12						5		17	479
13							10	76	356
14							250H	250	52
15					1L			1L	161
18								3	92
19						5	6	378	659
20							80	50	145
21				15H			1L		68
22					1			12	239
25									26L
26						50H	7	73	34
27								2	29
28								1	211
29								10	102
TOTAL				15	32	86	449	2,742	12,907

Aug	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	2,263	1,935	804	418	203	278	445	7,505
4	1,485	953L	679L	216L	54L	310	413	4,716L
5	2,687	4,924	1,305	1,659	115	6L	114	12,430
6	2,431	1,152	1,091	5,996	85	248	72	12,368
7	2,973	4 576	2,627	728	629	48	287	15,397
8	2,989H	6,466	4,109	2,356	785	412	491	21,017
11	1,526	3,255	2,774	2,736	1,135	207	3.951	16,242
12	1,013	4,212	1,345	1,473	261	99	901	9,805
13	2,507	5,241	3,516	1,786	579	322	471	14,864
14	2,030	3,066	3,924	3,708	682	126	451	14,539
15	529	1,213	3,132	1,404	511	186	73	7,211
18	668	5,021	2,138	1,197	465	427	62L	10,073
19	533	6,695H	7,060	5,709	2,915	3,116	714	27,790H
20	222	3,071	6,817	7,589	3,130	1,186	707	22,997
21	221	1,743	4,990	2,186	1,765	479	450	11,918
22	265	5,612	5,167	7,596H	4,252	808	1,495	25,447
25	204	3,362	4,288	4,548	3,092	2,840	9,131H	27,491
26	649	2,607	5,434	4,560	3,786	1,227	4,205	22,632
27	21L	5,355	5,375	3,185	2,899	4,703H	858	22,427
28	1,291	2,768	8,885H	3,529	4,371H	1,247	581	22,884
29	24	1,599	6,100	3,558	1,350	815	5,962	19,520
TOTAL	26,531	74,826	81,560	66,137	33,064	19,090	31,834	349,273

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Aug	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1			2**H**	45	440**H**	294**L**	612	1,638**L**	3,902**L**
4			2	45	440	294	612	1,638	4,155
5			2	45	440	295	611	1,651	5,229
6			2	45	430	297	616	1,873	5,479
7			2	45	435	301**H**	621**H**	2,638	6,328**H**
8			2	45	435	301	621	2,670**H**	6,135
11			2	45	435	301	621	2,557	6,043
12			2	45	435	297	621	2,552	5,995
13			2	45	435	297	621	2,494	6,005
14			2	46**H**	435	297	613	2,554	5,868
15			2	45	434	297	603	2,554	5,898
18			2	45	434	297	603	2,551	5,848
19			2	30	434	297	598	2,346	5,543
20			2	30	434	297	598	2,249	5,301
21				14**L**	432	297	597	2,249	5,292
22				14	431	297	597	2,257	5,406
25				14	431	297	597	2,257	5,401
26				14	431	297	590**L**	2,228	5,371
27				14	431	297	590	2,232	5,367
28				14	427**L**	297	590	2,230	5,367
29				14	427	297	590	2,238	5,467

Aug	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	7,344	13,605	8,304**L**	11,413	4,090**L**	2,855**L**	1,774**L**	56,318**L**
4	7,481	13,495**L**	8,408	11,445	4,112	3,119	1,990	57,236
5	7,290**L**	17,262	9,388	11,648	4,174	3,111	2,043	63,189
6	7,914	17,396	9,633	10,445**L**	4,157	3,093	2,052	63,432
7	8,877	15,265	11,279	10,741	4,522	3,127	2,130	66,311
8	9,437	18,725	11,925	11,383	4,687	3,460	2,365	72,191
11	9,046	19,508	13,226	12,272	4,976	3,434	5,694	78,160
12	9,449**H**	20,523	12,303	12,448	5,169	3,481	6,506	79,826
13	9,269	20,988	11,654	12,921	5,414	3,751	6,895	80,791
14	8,850	20,540	11,827	15,731	5,849	3,854	7,137	83,603
15	8,216	19,662	12,291	16,274	5,997	3,820	7,177	83,270
18	8,290	22,675	13,491	16,359	6,091	3,740	7,174	87,600
19	8,039	22,226	16,745	17,178	7,415	5,653	7,253	93,759
20	8,028	21,437	16,714	19,404	8,731	6,294	7,373	96,892
21	7,915	21,289	17,075	19,568	9,294	6,439	7,332	97,793
22	8,046	22,790	16,520	21,412	11,687	6,446	6,633	102,536
25	8,162	23,316	17,345	22,842	13,144	8,217	14,283	116,306
26	8,141	23,335	17,002	23,344	15,324	8,690	17,996	122,763
27	8,149	25,276	18,560	23,655	16,743	12,028	17,919	131,261
28	9,225	26,194**H**	21,812	24,461	17,993	12,329	17,931	138,870
29	8,722	24,256	23,714**H**	24,817**H**	18,070**H**	12,793**H**	23,440**H**	144,845**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

	87Mar Strike 92.00				87Mar Strike 94.00				87Mar Strike 96.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				6-33N				5-26N	4-34	4-34	4-34	4-34
4				6-44N				5-35N				4-34N
5				5-59N				4-57N	4-05	4-05	3-63	3-63
6	5-60	5-60	5-43	5-43	4-44	4-44	4-43L	4-43				3-52N
7	5-27	6-18	5-27L	6-18	5-04	5-12	5-04	5-12	3-51	4-14	3-51L	4-14
8				7-26N				6-13N				5-08N
11				7-54N				6-35N	5-22	5-24	5-22	5-24
12				7-48N				6-30N	5-20	5-20	5-19	5-19
13				8-36N	6-36	7-10	6-36	7-10				5-59N
14				8-20N				6-59N	5-56	5-56	5-44	5-44
15				8-18N				6-56N	5-58	5-58	5-42	5-42
18				8-36N				7-10N	5-21	5-57	5-21	5-57
19	9-18	9-29H	9-18	9-29				7-61N				6-40N
20				9-35N				8-04N				6-46N
21				9-08N				7-43N				6-23N
22				8-21N				6-60N	5-46	5-46	5-45	5-45
25				8-43N				7-17N				6-00N
26				9-37N	8-03	8-03H	8-03	8-03				6-43N
27				8-32N				7-06N				5-51N
28				8-61N				7-34N				6-16N
29				9-44N				8-12N	6-40	6-50H	6-40	6-50

	87Mar Strike 98.00				87Mar Strike 100.00				87Mar Strike 102.00			
Aug	Open	High	Low	Close	Open	High	Low	Closa	Open	High	Low	Close
1				3-40N				2-59N	2-18	2-19	2-18	2-19
4				3-45N	2-55	2-62	2-55	2-62	2-13	2-21	2-13	2-21
5	3-23	3-23	3-12	3-12	2-36	2-50	2-33	2-34	2-04	2-15	2-00	2-00
6				3-03N	2-30	2-30	2-26	2-26				1-57N
7	2-60	3-25	2-60L	3-25	2-20	2-45	2-12L	2-45	1-50	2-07	1-50L	2-07
8				4-08N	2-54	3-17	2-54	3-17	2-15	2-38	2-15	2-38
11				4-23N	3-26	3-31	3-26	3-31	2-43	2-44	2-43	2-44
12				4-15N	3-40	3-40	3-25	3-25	2-49	2-49	2-39	2-45
13	3-60	4-53	3-60	4-53	3-19	3-54	3-12	3-54	2-42	3-00	2-29	3-00
14	4-56	4-56	4-40	4-40	3-48	3-50	3-44	3-44	2-54	2-63	2-54	2-55
15				4-37N	3-48	3-48	3-40	3-40	3-00	3-00	2-52	2-52
18				4-50N	3-23	3-51	3-23	3-51	2-40	2-63	2-40	2-63
19	5-26	5-26	5-26	5-26	4-16	4-16	4-16	4-16	3-30	3-37	3-30	3-31
20	5-46	5-46H	5-32	5-32	4-26	4-35H	4-26	4-30	3-40	3-46H	3-30	3-37
21	5-20	5-30	5-12	5-12	4-14	4-26	4-06	4-10	3-29	3-30	3-19	3-19
22	4-40	4-40	4-37	4-38	3-36	3-43	3-36	3-43	3-00	3-01	2-49	2-54
25	4-37	4-50	4-36	4-50	3-47	3-53	3-36	3-53	2-54	3-00	2-53	3-00
26	5-04	5-29	5-02	5-29	4-00	4-24	3-60	4-24	3-12	3-28	3-06	3-28
27				4-42N	4-07 4-08	4-08	3-42	3-42	3-21	3-21	2-55	2-55
28	5-18	5-18	4-60	4-60	4-08	4-10	3-60	3-60	2-57	3-19	2-57	3-05
29				5-33N	4-20	4-27	4-20	4-27	3-30	3-34	3-25	3-33

	87Mar Strike 104.00				87Mar Strike 106.00				87Mar Strike 108.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	2-00	2-00	1-45	1-53	1-30	1-30	1-27L	1-27	1-18	1-18	1-06L	1-06
4				1-54N				1-29N				1-05N
5	1-39	1-39	1-34	1-34				1-12N				0-58N
6				1-28N				1-06N				0-55N
7	1-25	1-41	1-25L	1-41				1-17N				0-61N
8	1-55	2-00	1-54	2-00				1-33N				1-09N
11	2-10	2-10	1-62	2-06	1-36	1-40	1-32	1-40				1-13N
12	2-06	2-08	2-02	2-04	1-35	1-38	1-35	1-38				1-13N
13	2-00	2-22	1-60	2-22	1-32	1-52	1-30	1-52				1-22N
14	2-20	2-23	2-15	2-15	1-51	1-51	1-45	1-45	1-19	1-30	1-18	1-18
15				2-11N	1-40	1-41	1-40	1-41				1-14N
18	2-07	2-22	2-07	2-22	1-38	1-51	1-38	1-51				1-21N
19	2-50	2-53	2-48	2-48	2-10	2-10	2-04	2-07	1-40	1-47H	1-35	1-40
20	2-55	2-62H	2-40	2-51	2-11	2-14H	2-10	2-10	1-44	1-44	1-40	1-42
21	2-52	2-55	2-35	2-35	1-62	1-62	1-61	1-61	1-32	1-42	1-31	1-31
22	2-16	2-16	2-14	2-14	1-47	1-50	1-43	1-44				1-17N
25	2-18	2-21	2-13	2-21	1-43	1-50	1-43	1-50				1-23N
26	2-30	2-44	2-26	2-44	1-56	2-04	1-55	2-04	1-25	1-36	1-25	1-36
27	2-31	2-37	2-13	2-13	1-60	1-60	1-44	1-44	1-29	1-29	1-17	1-17
28	2-17	2-35	2-17	2-25				1-52N	1-29	1-29	1-24	1-24
29	2-42	2-47	2-42	2-47	2-05	2-06	1-62	2-06	1-36	1-38	1-36	1-38

H = high L = low A = asked B = bid N = nominal

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 110.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	1-07	1-20H	1-07	1-15
20				1-17N
21				1-07N
22	1-00	1-00	0-61	0-61
25				1-02N
26	1-04	1-12	1-04	1-12
27	1-05	1-05	0-60L	0-60
28				1-00N
29	1-06	1-15	1-06	1-15

Call volume of sales Reported in contracts—Future 87Mar

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1			1L			10	11	150	67		239
4					300	1L					301
5			12	1L	19	58H	18				108
6	50H	5			2						57
7	3L	5	1	3	11	10	3				36L
8					9	2	1,000H				1,011
11			900H		55	1	255	9			1,220
12			100		205	12	257	5	5		584
13		1L		10	69	21	12	2			115
14			100	6	206	7	8	1L	286H		614
15			14		305	1		2	1L		323
18			5		10	15	1L	82			113
19	5			5	5	5	37	663	26	11	757
20				1	1L	12	18	51	7		90
21				30H	4	6	48	2	10		100
22			5	17	8	21	13	667H		2L	733
25				6	338	7	304	11			666
26		20H		4	85	6	61	6	8	21	211
27					1,627H	13	357	5	9	7	2,018H
28				2	5	23	62		5		97
29			106		53	18	51	9	10	35H	282
TOTAL	58	31	1,244	85	3,317	249	2,516	1,665	434	76	9,675

Call open contracts Reported in contracts—Future 87Mar

Aug	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	11L	2L	929	68L	103L	149L	310L	216L	90L		1,878L
4	11	2	929	68	403	150	310	216	90		2,179
5	11	2	939	68	412	152	328	216	90		2,218
6	25H	6	939	68	414	152	328	216	90		2,238
7	25	6	940H	69	415	152	331	216	90		2,244
8	25	6	940	69	411	152	1,162	216	90		3,071
11	25	6	333L	69	460	153	1,417	222	90		2,775
12	25	6	433	69	659	164	1,490	222	95		3,163
13	25	6	433	76	665	177	1,504	224	95		3,205
14	25	6	383	81	465	184	1,501	225	291		3,161
15	25	6	347	81	203	173	1,501	225	291		2,852
18	25	6	350	81	203	178	1,502	255	291		2,891
19	25	6	336	81	203	167	1,539	800	305	11L	3,473
20	25	6	336	82	199	178	1,552	848H	306	11	3,543
21	25	6	336	112	197	179	1,576	825	312	11	3,579
22	25	6	341	128	192	180	1,589	466	311	12	3,250
25	25	6	341	131	433	182	1,890	472	311	12	3,803
26	25	22H	341	132H	435	183	1,947	472	319	32	3,908
27	25	22	341	132	1,612H	192	2,107	473	326	37	5,267
28	25	22	341	130	1,612	210	2,130H	473	331	37	5,311
29	25	22	429	130	1,611	221H	2,130	477	341H	57H	5,443H

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				19-46**A**
3				18-08**N**
4				18-08**N**
5				16-30**N**
8				15-50**N**
9				16-38**N**
10				16-44**N**
11				14-44**A**
12				13-42**N**
15				14-42**N**
16				14-44**N**
17				15-24**N**
18				13-46**N**
19				12-37**N**
22				13-38**N**
23				13-60**N**
24				15-42**N**
25				15-14**N**
26				15-42**N**
29				14-56**N**
30				16-36**N**

86Dec Strike 82.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				17-46**A**
3				16-10**N**
4				16-08**N**
5				14-32**N**
8				13-53**N**
9				14-39**N**
10				14-44**N**
11				12-44**A**
12				11-50**N**
15				12-46**N**
16				12-48**N**
17				13-26**N**
18				11-48**N**
19				10-45**N**
22				11-42**N**
23				12-00**N**
24				13-42**N**
25				13-14**N**
26				13-42**N**
29				12-56**N**
30				14-36**N**

86Dec Strike 84.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				15-46**A**
3				14-12**N**
4				14-12**N**
5				12-36**N**
8				11-60**N**
9				12-42**N**
10				12-48**N**
11				10-48**A**
12				9-58**N**
15				10-54**N**
16				10-55**N**
17				11-30**N**
18				9-52**N**
19				8-56**N**
22				9-50**N**
23				10-22**N**
24				11-44**N**
25				11-20**N**
26				11-44**N**
29				10-60**N**
30				12-38**N**

86Dec Strike 86.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				13-46**A**
3				12-14**N**
4				12-16**N**
5				10-44**N**
8				10-06**N**
9				10-48**N**
10				10-54**N**
11				8-54**A**
12				8-10**N**
15				9-04**N**
16				9-00**N**
17				9-32**N**
18				8-04**N**
19				7-08**N**
22				7-62**N**
23				8-14**N**
24				9-52**N**
25				9-28**N**
26				9-52**N**
29				9-04**N**
30				10-40**N**

86Dec Strike 88.00

Sep	Open	High	Low	Close	
1	**HOLIDAY**				
2				11-47**A**	
3				10-18**N**	
4				10-20**N**	
5				8-58**N**	
8				8-22**N**	
9				9-00**N**	
10				9-00**N**	
11				7-08**N**	
12				6-36**N**	
15	7-11	7-22	7-11	7-22	
16	6-54	7-18	6-54	7-18	
17				7-46**N**	
18				6-24**N**	
19	5-22	5-40	5-20**L**	5-40	
22	5-50	6-18	5-50	6-14	6-18
23	6-39	7-00	6-26	6-32	
24	6-48	8-00	6-48	8-00	
25	7-31	7-42	7-31	7-42	
26	7-15	8-00	7-15	8-00	
29				7-18**N**	
30	8-20	8-54**H**	8-20	8-50	8-54

86Dec Strike 90.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				9-52**A**
3				8-38**N**
4				8-40**N**
5				7-14**N**
8				6-46**N**
9				7-18**N**
10				7-18**N**
11	5-37	5-39	5-36	5-36
12	5-32	5-32	5-08	5-08
15	5-34	5-52	5-34	5-52
16	5-18	5-44	5-18	5-44
17	5-59	6-04	5-59	6-04
18				4-54**N**
19	4-28	4-28	3-40**L**	4-08
22	4-14	4-47	4-13	4-47
23	5-21	5-21	4-51	4-58
24	5-06	6-20	5-06	6-20
25				6-00**N**
26	6-10	6-20	6-10	6-20
29	5-06	5-45	5-06	5-40
30	6-25	6-63**H**	6-25	6-63

86Dec Strike 92.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					8-00**N**	
3	6-38		6-60**H**	6-38	6-60	
4					6-60**N**	
5					5-44**N**	
8	5-42		5-45	5-15	5-15	
9					5-46**N**	
10	5-35		5-44	5-35	5-44	
11	5-02	5-06	5-06	4-14	4-14	
12	4-32		4-32	3-43	3-52	
15	4-20		4-26	4-11	4-26	
16	4-24		4-24	4-03	4-17	
17	4-28		4-40	4-28	4-34	
18	4-40		4-40	3-32	3-32	
19	2-54		3-00	2-43**L**	2-55	2-56
22	3-15		3-28	3-00	3-28	
23	3-54		4-04	3-28	3-34	
24	3-54		4-52	3-43	4-45	4-52
25	5-03		5-11	4-20	4-31	
26	4-14		4-48	4-14	4-48	
29	4-15		4-16	3-50	4-08	4-06
30	4-18		5-20	4-18	5-20	

86Dec Strike 94.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	7-45		7-45**H**	6-22	6-22	
3	5-34		5-48	5-10	5-28	
4	5-42		5-42	5-14	5-26	
5	4-23		4-38	4-17	4-20	
8	3-60		4-28	3-60	3-62	
9	4-19		4-26	4-15	4-24	
10	4-24		4-24	4-10	4-18	
11	3-34		3-34	2-59	3-02	3-00
12	3-58		3-58	2-37	2-48	2-49
15	3-08	3-11	3-19	3-03	3-12	
16	2-55		3-14	2-46	3-04	
17	3-04		3-22	3-04	3-22	
18	3-29		3-29	2-25	2-25	
19	2-16	2-20	2-20	1-51**L**	1-63	
22	2-14	2-15	2-24	1-63	2-22	2-21
23	2-42		2-54	2-16	2-28	2-27
24	2-21		3-30	2-21	3-27	3-24
25	3-24	3-30	3-47	2-61	3-13	3-11
26	2-46	2-53	3-28	2-40	3-27	
29	2-42	2-36	3-00	2-34	2-53	
30	2-60	3-02	3-54	2-60	3-54	

86Dec Strike 96.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	6-02		6-18**H**	4-51	4-55	
3	4-22		4-27	3-47	4-08	
4	4-20		4-22	3-52	4-04	
5	3-33		3-33	3-00	3-10	3-08
8	2-48	2-44	3-20	2-44	2-53	
9	3-16		3-26	3-02	3-10	3-12
10	3-15		3-17	2-59	3-05	
11	2-36	2-38	2-38	1-61	2-11	2-07
12	2-39	2-49	2-49	1-45	1-54	1-59
15	2-16	2-12	2-21	2-06	2-14	2-18
16	1-61	2-02	2-23	1-56	2-11	2-09
17	2-10	2-18	2-20	2-08	2-18	2-16
18	2-31		2-31	1-36	1-40	1-36
19	1-30	1-32	1-32	1-08**L**	1-17	
22	1-21	1-25	1-34	1-15	1-31	1-33
23	1-48	1-50	1-55	1-25	1-36	1-38
24	1-36	1-35	2-25	1-31	2-21	
25	2-27	2-34	2-40	1-61	2-12	2-08
26	1-50	1-60	2-28	1-46	2-19	2-21
29	1-52		2-02	1-37	1-55	1-57
30	2-04		2-40	1-60	2-37	2-40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	4-40		4-50**H**	3-34	3-38	3-40
3	3-05	3-10	3-16	2-43	3-02	
4	3-08		3-21	2-45	2-63	
5	2-41	2-36	2-41	2-11	2-16	2-14
8	1-55	1-63	2-23	1-55	2-00	1-60
9	2-17	2-20	2-28	2-06	2-15	
10	2-22		2-22	1-60	2-09	2-08
11	1-48	1-56	1-56	1-19	1-28	1-29
12	1-60	1-53	1-60	1-09	1-15	1-17
15	1-30	1-36	1-38	1-24	1-31	1-33
16	1-16	1-22	1-40	1-16	1-25	1-23
17	1-32	1-33	1-33	1-22	1-30	1-32
18	1-37	1-41	1-41	0-62	1-00	0-63
19	0-58	0-62	0-62	0-43**L**	0-49	0-50
22	0-50	0-52	0-60	0-47	0-59	
23	1-08	1-05	1-09	0-56	0-61	0-62
24	0-58		1-33	0-56	1-29	1-31
25	1-38	1-34	1-48	1-15	1-25	1-23
26	1-08	1-10	1-37	1-06	1-30	1-33
29	1-01	1-06	1-18	0-63	1-10	
30	1-13	1-15	1-44	1-13	1-40	1-43

86Dec Strike 100.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	3-27	3-25	3-36**H**	2-31	2-33	
3	2-07	2-04	2-19	1-55	2-08	2-04
4	2-14	2-15	2-25	1-54	2-04	
5	1-46	1-56	1-56	1-24	1-32	1-36
8	1-18	1-21	1-40	1-18	1-24	1-20
9	1-40	1-36	1-43	1-24	1-32	
10	1-34		1-34	1-19	1-25	
11	1-04	1-09	1-09	0-55	0-61	0-60
12	1-18	1-23	1-23	0-48	0-52	0-50
15	1-01	0-60	1-01	0-56	0-61	0-63
16	0-53	0-56	0-62	0-50	0-56	0-57
17	0-59		0-61	0-53	0-59	
18	0-62	1-03	1-03	0-38	0-38	
19	0-32	0-36	0-36	0-28**L**	0-28	0-29
22	0-32		0-35	0-28	0-35	
23	0-45	0-38	0-45	0-34	0-36	
24	0-35	0-36	0-60	0-33	0-57	0-59
25	0-63	1-01	1-04	0-48	0-55	
26	0-41	0-45	0-61	0-40	0-58	0-59
29	0-40	0-45	0-50	0-37	0-43	0-45
30	0-49		1-00	0-45	0-63	1-00

86Dec Strike 102.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2-25	2-30	2-36**H**	1-42	1-44	1-17
3	1-26	1-30	1-38	1-17	1-30	
4	1-38	1-40	1-42	1-18	1-26	1-23
5	1-08	1-14	1-15	0-61	1-00	1-02
8	0-55	0-49	1-07	0-49	0-54	0-55
9	1-01	1-04	1-07	0-58	0-60	0-61
10	0-62	1-00	1-01	0-54	0-56	
11	0-43	0-46	0-48	0-35	0-37	0-36
12	0-48	0-53	0-53	0-32	0-32	
15	0-38		0-41	0-36	0-39	0-40
16	0-33	0-34	0-40	0-31	0-36	
17	0-38		0-38	0-32	0-36	0-35
18	0-39	0-40	0-40	0-21	0-22	0-21
19	0-20	0-19	0-20	0-15**L**	0-17	
22	0-19		0-20	0-16	0-19	0-20
23	0-22		0-25	0-19	0-21	
24	0-19	0-18	0-33	0-18	0-32	0-33
25	0-35	0-38	0-41	0-29	0-32	
26	0-25	0-26	0-37	0-24	0-34	0-35
29	0-26		0-30	0-21	0-25	0-24
30	0-27		0-37	0-25	0-36	0-37

86Dec Strike 104.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-38	1-46	1-49**H**	1-07	1-12	1-09
3	0-57	0-62	1-04	0-55	1-00	0-61
4	1-05	1-03	1-07	0-53	0-59	0-58
5	0-48		0-50	0-38	0-43	0-42
8	0-35	0-38	0-46	0-34	0-34	
9	0-43	0-41	0-45	0-37	0-40	
10	0-39		0-41	0-34	0-36	
11	0-27	0-28	0-28	0-23	0-24	
12	0-34		0-34	0-21	0-21	0-22
15	0-28	0-29	0-29	0-23	0-24	0-25
16	0-22		0-24	0-20	0-21	
17	0-22		0-23	0-18	0-20	
18	0-22	0-23	0-23	0-12	0-12	0-13
19	0-12		0-12	0-08**L**	0-09	
22	0-10		0-11	0-08	0-10	
23	0-13	0-12	0-14	0-10	0-11	
24	0-10	0-09	0-19	0-09	0-18	
25	0-21		0-22	0-16	0-17	0-18
26	0-15		0-21	0-13	0-20	0-21
29	0-13		0-17	0-12	0-14	
30	0-14		0-21	0-14	0-20	0-21

86Dec Strike 106.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-05		1-11**H**	0-46	0-47	0-46
3	0-39	0-37	0-45	0-37	0-41	
4	0-47	0-44	0-47	0-35	0-38	0-37
5	0-32	0-34	0-34	0-25	0-26	0-27
8	0-22		0-30	0-22	0-23	0-22
9	0-25	0-28	0-30	0-23	0-24	0-25
10	0-25	0-24	0-26	0-20	0-22	
11	0-17	0-15	0-17	0-13	0-13	~~0-14~~
12	0-17		0-17	0-13	0-13	
15	0-16		0-16	0-14	0-15	
16	0-14		0-16	0-12	0-13	
17	0-13	0-12	0-13	0-11	0-12	
18	0-13		0-13	0-06	0-06	
19	0-06		0-06	0-04**L**	0-05	
22	0-06		0-06	0-05	0-06	
23	0-08		0-08	0-06	0-06	
24	0-05		0-10	0-05	0-10	
25	0-11		0-12	0-09	0-10	
26	0-07		0-12	0-07	0-11	
29	0-08		0-08	0-06	0-08	
30	0-08		0-11	0-07	0-11	

86Dec Strike 108.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-48	0-45	0-48**H**	0-30	0-30	
3	0-25		0-29	0-24	0-26	0-27
4	0-30		0-30	0-22	0-24	0-23
5	0-22		0-22	0-17	0-17	
8	0-11	0-15	0-19	0-11	0-15	
9	0-17		0-19	0-14	0-15	
10	0-15	0-14	0-15	0-12	0-13	
11	0-08	0-10	0-10	0-08	0-08	0-09
12	0-14		0-14	0-08	0-08	
15	0-09		0-09	0-08	0-08	
16	0-08		0-09	0-06	0-07	
17	0-07		0-07	0-06	0-07	
18	0-06		0-07	0-04	0-04	
19	0-03		0-03	0-02**L**	0-03	
22	0-03		0-04	0-02	0-04	0-03
23	0-04		0-04	0-03	0-03	
24	0-03		0-05	0-03	0-04	0-05
25	0-05		0-06	0-04	0-05	
26	0-04		0-06	0-04	0-05	
29	0-04		0-04	0-03	0-04	
30	0-04		0-05	0-03	0-05	

86Dec Strike 110.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-29		0-31**H**	0-19	0-19	
3	0-17	0-16	0-17	0-14	0-17	
4	0-19		0-19	0-14	0-14	0-15
5	0-11		0-12	0-10	0-11	
8	0-10	0-09	0-12	0-09	0-09	
9	0-11		0-12	0-09	0-09	
10	0-10		0-10	0-07	0-08	
11	0-06		0-06	0-04	0-05	
12	0-06		0-06	0-04	0-04	
15	0-06		0-06	0-04	0-04	
16	0-05		0-05	0-03	0-03	
17	0-04		0-04	0-03	0-03	
18	0-03		0-03	0-02	0-02	
19	0-02		0-02	0-01**L**	0-02	0-01
22	0-02		0-02	0-01	0-01	0-02
23	0-02		0-02	0-01	0-01	0-02
24	0-01		0-03	0-01	0-02	0-03
25	0-02		0-03	0-02	0-02	0-03
26	0-02		0-03	0-01	0-03	
29	0-02		0-03	0-02	0-02	
30	0-02		0-03	0-02	0-03	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Dec

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1	HOLIDAY								
2								1L	402
3							1L	8	57L
4								4	2,900
5								52	917
8							23	332	1,049
9								477	1,000
10							100	173	895
11						35	25	3,392	5,338
12						38	1,233	3,659	5,249
15					100	2	75	2,927	3,357
16					10L	1L	1,854	2,458	3,167
17						1	33	597	2,988
18						3	5	825	3,811
19					22	7	2,272H	4,927	11,042
22					24	100	623	2,532	10,220
23					503H	606	804	2,671	8,224
24					449	901H	117	7,085H	13,387H
25					100		1,284	2,431	8,715
26					100		21	1,952	5,900
29						322	509	5,123	9.341
30					102	1	144	2,957	10,008
TOTAL					1,410	2,017	9,123	44,583	107,967

Sep	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	HOLIDAY							
2	456L	2,230	5,598	4,556	2,370	707	772	17,092
3	986	9,738	13,068H	7,551H	5,623H	6,251H	12,624H	55,907H
4	5,034	5,231	6,613	4,488	3,573	2,107	2,200	32,150
5	8,322	9,661	9,066	6,290	3,085	1,318	4,969	43,680
8	2,941	6,978	5,763	5,169	2,139	824	1,660	26,878
9	2,767	2,618	4,553	5,329	1,839	1,594	995	21,192
10	2,000	2,083L	2,766	1,6[illegible]	716	413	250	11,018L
11	8,627	12,727	8,634	4,226	3,662	1,689	2,331	50,686
12	10,802H	5,698	7,736	5,158	2,514	3,370	2,455	47,912
15	7,598	4,297	5,504	7,507	4,409	1,526	728	38,030
16	3,974	3,776	3,434	4,774	2,227	1,245	1,240	28,160
17	3,800	3,775	3,182	4,175	1,445	750	699	21,445
18	5,991	3,660	4,692	1,933	2,017	413	750	24,100
19	7,265	14,164H	7,426	4,246	1,628	1,611	219	54,829
22	6,460	3,880	2,394	3,686	1,011	310	32L	31,292
23	3,306	2,752	2,275	1,338	512	274	192	23,457
24	6,815	4,593	5,027	1,422	278L	349	860	41,283
25	5,180	7,077	5,372	2,484	1,643	813	474	35,573
26	4,989	3,644	3,325	1,191L	1,248	479	2,163	25,012
29	4,609	2,820	1,073L	1,377	1,134	356	469	27,333
30	9,315	4,956	4,699	2,367	1,104	178L	1,907	37,738
TOTAL	111,477	116,358	112,200	80,889	44,177	26,577	37,989	694,767

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call open contracts Reported in contracts—Future 86Dec

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1	**HOLIDAY**								
2				14H	427	297	590L	2,237L	5,468L
3				14	422	297	591	2,243	5,490
4				14	422	297	591	2,244	7,806
5				14	422	297	591	2,259	5,624
8				14	422	297	591	2,415	6,500
9				14	422	297	591	2,769	6,965
10				14	422	297	691	2,789	6,543
11				14	422	270	691	3,826	8,334
12				14	422	258	1,624	5,423	10,411
15				14	422	258	1,674	6,860	11,618
16				14	422	258	3,497	6,684	12,432
17				14	417L	254L	3,489	5,599	13,969
18				14	417	254	3,487	5,525	14,020
19				14	427	258	4,800	6,499	15,820
22				14	439	345	5,380	6,751	17,913
23				14	939	679	5,391	7,702	19,589
24				14	1,019	1,050	5,426	9,245	20,404
25				14	1,109	1,050	5,412	9,190	21,042
26				14	1,209	1,050	5,429H	9,734	21,453
29				14	1,209	1,137H	5,234	11,970H	21,252
30				14	1,211H	1,136	5,295	11,891	22,847H

Sep	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	**HOLIDAY**							
2	9,169	24,976L	24,556	24,948	18,824	13,184	23,533	148,223
3	9,126L	26,837	25,450	25,425	18,554	13,284H	25,204H	152,937
4	11,877	28,300	25,808	25,534	19,084H	12,637	21,368	155,982
5	12,191	28,393	25,263	25,201	16,754	11,004	12,755	140,768
8	12,776	27,942	24,737	23,311	16,342	10,958	12,203L	138,508
9	13,951	27,788	23,978	21,786	15,924	11,753	12,751	138,989
10	14,648	27,496	23,341	21,364	15,859	11,929	12,810	138,203L
11	14,963	30,312	22,211L	21,282	14,853	12,204	12,795	142,177
12	18,230	31,070	22,611	20,800L	15,872	9,502	14,672	150,909
15	18,712	33,166	23,539	23,098	16,136	10,168	14,866	160,531
16	18,290	32,637	23,766	25,846	16,105	9,921	15,081	164,953
17	17,767	33,856H	24,260	26,540H	16,465	10,071	15,493	168,194
18	17,025	33,077	24,478	24,802	15,794	10,301	14,850	164,044
19	18,802	27,221	24,089	22,934	14,782	9,742	14,711	160,099
22	20,104	25,779	23,772	21,172	14,818	9,685	14,686	160,858
23	21,238	26,242	23,528	21,239	15,090	9,888	14,504	166,043
24	22,691	25,865	23,231	21,529	14,739	9,951	14,300	169,464
25	23,426	25,109	23,943	21,611	14,700	9,491	14,347	170,444
26	23,517	25,673	24,284	22,010	13,416L	9,533	12,368	169,690
29	23,862	25,233	24,380	21,977	13,479	9,325L	12,629	171,701
30	27,441H	25,096	25,860H	22,356	13,974	9,502	14,039	180,662H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 88.00				87Mar Strike 90.00				87Mar Strike 92.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2												7-60N
3												7-00N
4												7-00N
5												6-00N
8									6-09	6-09H	5-38	5-38
9												6-05N
10									5-55	5-62	5-55	5-62
11					5-59	5-59	5-54	5-54	5-15	5-15	4-44	4-44
12					6-08	6-08	5-22	5-22	4-34	4-34	4-20	4-20
15	7-18	7-27	7-18	7-27				6-08N	4-61	4-63	4-50	4-63
16				7-19N				6-00N	4-46	4-56	4-43	4-56
17				7-44N				6-21N	5-00	5-08	5-00	5-08
18				6-45N				5-20N				4-15N
19				5-60N	5-00	5-00	4-50L	4-50	3-50	3-60	3-45L	3-49
22				6-37N	5-03	5-22	5-03	5-22	4-03	4-18	4-03	4-18
23	6-47	6-50	6-47L	6-50	5-58	5-58	5-30	5-33	4-33	4-36	4-27	4-27
24				8-03N	5-39	6-42H	5-39	6-41	4-52	5-26	4-52	5-26
25	8-03	8-03	7-45	7-49				6-24N	5-06	5-12	5-06	5-10
26				8-07N				6-43N				5-28N
29	7-18	7-40	7-18	7-40				6-16N	4-42	5-05	4-42	5-05
30	8-32	8-55H	8-32	8-55				7-27N	5-25	6-07	5-25	6-07

	87Mar Strike 94.00					87Mar Strike 96.00					87Mar Strike 98.00			
Sep	Open	High	Low	Close		Open	High	Low	Close		Open	High	Low	Close
1	HOLIDAY					HOLIDAY					HOLIDAY			
2				6-35N					5-20N		5-32	5-32H	4-15	4-15
3				5-47N		5-00	5-00	4-25	4-37		3-57	3-62	3-30	3-44
4				5-50N		5-02	5-02H	4-38	4-40		3-40	3-50	3-40	3-46
5				4-56N		3-50	4-04	3-50	3-53		2-62	3-04	2-62	2-63
8	4-50	4-55	4-31	4-31		3-31	3-58	3-31	3-33		2-55	3-03	2-45	2-45
9	4-60	4-60H	4-48	4-60		3-56	3-56	3-46	3-55		2-58	2-62	2-58	2-62
10	4-60	4-60	4-53	4-53		3-58	3-58	3-50	3-50		2-58	2-58	2-55	2-55
11	4-23	4-23	3-44	3-44		3-23	3-23	2-52	2-53		2-33	2-33	2-10	2-10
12	3-38	3-44	3-24	3-24		2-44	2-62	2-35	2-38		2-33	2-33	1-58	1-62
15	3-53	3-62	3-53	3-62		3-00	3-04	2-60	3-04		2-19	2-25	2-18	2-22
16	3-52	3-54	3-52	3-54		2-55	3-00	2-52	2-61		2-12	2-17	2-10	2-16
17	4-03	4-04	3-60	4-04		3-03	3-08	3-02	3-08		2-20	2-25	2-20	2-22
18	4-00	4-00	3-20	3-20		3-13	3-15	2-30	2-30		2-29	2-29	1-52	1-52
19	3-00	3-03	2-52L	2-61		2-30	2-30	2-14L	2-14		1-54	1-54	1-40L	1-41
22	3-13	3-21	3-13	3-21		2-20	2-32	2-20	2-32		1-44	1-55	1-44	1-55
23	3-38	3-41	3-26	3-26		2-52	2-52	2-26	2-34		2-00	2-08	1-56	1-56
24	3-32	4-13	3-32	4-11	4-13	2-38	3-21	2-38	3-17		2-00	2-27	2-00	2-27
25	4-02	4-06	3-53	4-02		3-24	3-24	2-62	3-05		2-36	2-36	2-20	2-22
26	3-42	4-18	3-42	4-18		2-50	3-22	2-50	3-22		2-10	2-36	2-10	2-33
29	3-43	3-62	3-43	3-59		2-42	3-02	2-42	3-02		2-15	2-18	2-15	2-18
30	4-15	4-54	4-08	4-54		3-15	3-46	3-15	3-45	3-46	2-25	2-52	2-25	2-52

	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	4-08	4-19H	3-23	3-23	3-20	3-27H	2-37	2-37	2-28	2-40H	2-01	2-01
3	3-02	3-02	2-52	2-57	2-21	2-23	2-08	2-14	1-55	1-55	1-44	1-46
4	3-07	3-11	2-57	2-60	2-28	2-28	2-11	2-15	1-54	1-56	1-43	1-45
5	2-41	2-41	2-13	2-21	1-53	1-58	1-51	1-51	1-30	1-33	1-22	1-22
8	2-22	2-23	2-05	2-05	1-50	1-50	1-37	1-37	1-19	1-23	1-11	1-11
9	2-27	2-27	2-14	2-18	1-48	1-48	1-42	1-46	1-20	1-20	1-16	1-17
10	2-07	2-11	2-07	2-11	1-50	1-50	1-38	1-41	1-14	1-19	1-08	1-12
11	1-60	1-60	1-37	1-39	1-23	1-25	1-10	1-12	1-00	1-00	0-55	0-55
12	1-40	1-46	1-25	1-29	1-12	1-20	1-02	1-08	0-60	0-62	0-48	0-55
15	1-48	1-50	1-46	1-50	1-17	1-23	1-17	1-22	0-62	1-00	0-62	1-00
16	1-42	1-46	1-37	1-44	1-20	1-20	1-15	1-19	1-00	1-00	0-59	0-60
17	1-54	1-54	1-45	1-48	1-18	1-18	1-15	1-18	1-00	1-00	0-58	0-59
18	1-61	1-61	1-21	1-21	1-18	1-18	1-00	1-00	0-61	0-61	0-45	0-45
19	1-11	1-19	1-10L	1-15	0-52	0-62	0-52L	0-57	0-42	0-42	0-40L	0-40
22	1-17	1-24	1-17	1-23	1-00	1-00	0-58	1-00	0-41	0-45	0-41	0-45
23	1-38	1-38	1-20	1-22	1-12	1-12	0-63	0-63	0-49	0-49	0-47	0-47
24	1-22	1-50	1-22	1-50	1-01	1-21	1-00	1-21	0-47	0-62	0-47	0-62
25	1-52	1-52	1-40	1-47	1-31	1-31	1-16	1-16	1-00	1-00	0-57	0-59
26	1-38	1-57	1-38	1-57	1-12	1-24	1-11	1-24	0-54	0-63	0-53	0-63
29	1-46	1-48	1-45	1-48	1-16	1-16	1-13	1-14	0-54	0-60	0-54	0-60
30	1-59	2-10	1-55	2-10	1-25	1-41	1-25	1-41	1-05	1-10	0-62	1-10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 106.00				87Mar Strike 108.00					87Mar Strike 110.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**			
2	1-40	1-40H	1-32	1-32	1-37	1-37H	1-08	1-08		1-10	1-10H	0-54	0-54
3	1-16	1-19	1-16	1-19	0-60	0-62	0-60	0-62		0-48	0-49	0-46	0-46
4	1-32	1-32	1-17	1-18	0-62	0-63	0-60	0-61		0-47	0-48	0-46	0-46
5	1-03	1-08	1-00	1-01	0-49	0-51	0-49	0-49		0-41	0-43	0-37	0-37
8	1-00	1-01	0-56	0-56	0-46	0-48	0-40	0-40		0-37	0-37	0-30	0-30
9	1-01	1-01	0-60	0-60				0-44N		0-33	0-33	0-30	0-32
10	0-61	0-61	0-56	0-57	0-44	0-44	0-38	0-39					0-30N
11	0-45	0-45	0-39	0-39	0-34	0-34	0-28	0-28					0-20N
12	0-42	0-43	0-33	0-40	0-31	0-31	0-28	0-31		0-15	0-24	0-15L	0-22
15	0-46	0-46	0-46	0-46	0-34	0-36	0-33	0-34	0-33	0-25	0-25	0-25	0-25
16	0-45	0-45	0-45	0-45	0-31	0-31	0-30	0-30		0-22	0-24	0-22	0-24
17	0-45	0-45	0-43	0-43	0-32	0-32	0-29	0-29					0-20N
18				0-31N	0-32	0-32	0-24	0-24		0-20	0-20	0-18	0-18
19	0-34	0-34	0-28L	0-30	0-24	0-24	0-19L	0-21		0-15	0-16	0-15	0-16
22				0-32N	0-21	0-22	0-21	0-22		0-15	0-15	0-15	0-15
23	0-36	0-38	0-32	0-32				0-23N					0-15N
24	0-31	0-44	0-31	0-44				0-32N		0-16	0-22	0-16	0-22
25	0-44	0-44	0-40	0-42	0-30	0-30	0-27	0-30					0-20N
26	0-45	0-46	0-45	0-46	0-28	0-32	0-28	0-32		0-24	0-24	0-24	0-24
29	0-40	0-44	0-40	0-43	0-25	0-30	0-25	0-30		0-20	0-22	0-20	0-22
30	0-48	0-54	0-48	0-54	0-37	0-39	0-37	0-39					0-28N

Call volume of sales Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	**HOLIDAY**												
2					1L	11	772	14	57	1L	5	82	943
3					37	804	108	444H	114	7	2	152	1,668
4					23	303	21	11	90	8	5	9	470
5					1,509	9	9L	2L	166	411	13	202H	2,321
8			17	1L	22	50	1,969	10	16	147	140	2	2,374
9				100	213	370	21	379	946	1,221		1L	3,251
10			101H	410H	463	251	109	27	742	28	41	10	2,182
11		27	19	30	6	13	79	27	60	3	151		415
12		29H	1L	75	36	457	524	87	75	121	82	65	1,552
15	100H		6	54	118	161	20	217	50	1	161H	2	890
16			10	8	560	114	137	70	65	1		4	969
17			1	8	60	4L	23	121	20	4	8		249L
18				5	666	28	1,671	130	132		4	1	2,637
19		1L	12	65	40	989	521	147	107	1,350H	13	5	3,250
22		1	6	50	7	9	34	53	65	150	15	5	395
23	1L	1	2	154	42	44	2,795H	12	9L	305	5	5	3,375
24		27	50	201	364	949	615	60	195	108		2	2,571
25	10		53	57	53	415	131	360	1,132	53	3		2,267
26				14	2,734H	9	16	25	1,450H	100	1L	15	4,364H
29	10		50	4	1,022	1,110H	113	6	281	401	1	5	3,003
30	100		12	30	259	392	64	393	977	101	3	2	2,333
TOTAL	221	86	340	1,266	8,235	6,492	9,752	2,595	6,749	4,521	653	569	41,479

Call open contracts Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	**HOLIDAY**												
2			25L	22L	428L	141L	2,235	232L	2,173L	477L	346L	137L	6,216L
3			25	22	444	811	2,135	629	2,266	480	347	287	7,446
4			25	22	458	1,111	2,136	631	2,281	483	351	296	7,794
5			25	22	1,601	1,110	2,073L	596	2,255	784	351	483	9,300
8			42	23	1,607	1,160	3,901	586	2,262	830	467	481	11,359
9			42	105	1,612	1,367	3,901	851	2,876	1,764	467	482	13,467
10			121	515	1,614	1,618	3,902	869	3,487	1,779	507	487	14,899
11		27L	128	521	1,614	1,625	3,955	861	3,496	1,780	658	487	15,152
12		56	128	577	1,604	1,624	4,382	892	3,479	1,699	586	489	15,516
15	100L	56	134	627	1,655	1,758	4,382	1,098	3,492	1,699	715	491	16,207
16	100	56	139	632	2,209	1,859	4,383	1,125	3,552	1,700	715	493	16,963
17	100	56	139	631	2,162	1,861	4,385	1,228	3,561	1,703	715	493	17,034
18	100	56	134	636	2,353	1,860	2,875	1,267H	3,612	1,703	715	493	15,804
19	100	57	143	628	2,361H	1,447	2,741	1,165	3,698	1,381	712	498	14,931
22	100	58	148	633	2,361	1,450	2,723	1,116	3,708	1,381	722H	498	14,898
23	101	59	149	751	2,360	1,466	4,863	1,125	3,717	1,650	717	493	17,451
24	101	86H	199H	852	2,125	2,235	5,151	1,148	3,747	1,748	717	495	18,604
25	111	86	199	903	2,060	2,372	5,167	1,004	3,256	1,782	717	495	18,152
26	111	86	199	917	2,249	2,368	5,182	1,051	3,610	1,702	717	505	18,697
29	121	86	165	916	2,118	2,848	5,282H	1,045	3,440	2,002	717	510	19,250
30	221H	86	170	947H	1,983	2,932H	5,282	1,265	4,054H	2,055H	717	512H	20,224H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 96.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29				
30	3-40	4-04H	3-40L	4-04

87Jun Strike 100.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12	2-14	2-14	1-53	1-53
15				2-09N
16				2-03N
17				2-06N
18				1-48N
19				1-40N
22				1-48N
23	1-58	1-62	1-50L	1-50
24				2-13N
25				2-04N
26	2-19	2-19	2-13	2-13
29				2-12N
30	2-25	2-37H	2-25	2-37

87Jun Strike 102.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26	1-53	1-58H	1-53L	1-58
29				1-43N
30				2-02N

87Jun Strike 110.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8	0-52	0-52H	0-48	0-48
9				0-50N
10				0-47N
11				0-35N
12	0-34	0-34	0-34L	0-34
15				0-40N
16				0-38N
17				0-34N
18				0-30N
19				0-25N
22				0-27N
23				0-29N
24				0-37N
25				0-35N
26	0-42	0-42	0-38	0-38
29				0-37N
30	0-45	0-47	0-45	0-47

Call volume of sales Reported in contracts—Future 87Jun

Sep	96.00	100.00	102.00	110.00	TOTAL
1	HOLIDAY				
2					
3					
4					
5					
8				100H	100H
9					
10					
11					
12		1L		50	51
15				50	50
16					
17					
18					
19					
22					
23		3			3
24		1			1L
25					
26		15H	1H	2	18
29					
30	15H	1		1L	17
TOTAL	15	21	1	203	240

Call open contracts Reported in contracts—Future 87Jun

Sep	96.00	100.00	102.00	110.00	TOTAL
1	HOLIDAY				
2					
3					
4					
5					
8				100H	100H
9				100	100
10				100	100
11				100	100
12		1L		50	51
15		1			1L
16		1			1
17		1			1
18		1			1
19		1			1
22		1			1
23		4			4
24		5			5
25		5			5
26		20	1H	2L	23
29		20	1	2	23
30	15H	21H	1	3	40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 80.00

Oct	Open	High	Low	Close
1				16-44N
2				16-12N
3				17-12N
6				17-08N
7				17-22N
8				16-38N
9				16-46N
10				16-12N
13				16-06N
14				14-48N
15	14-48	15-14H	14-48L	15-14
16				14-44N
17				14-37N
20				13-42N
21				14-42N
22				15-38N
23				16-18N
24				15-58N
27				16-38N
28				16-14N
29				17-08N
30				18-10N
31				18-06N

86Dec Strike 82.00

Oct	Open	High	Low	Close
1				14-44N
2				14-12N
3				15-12N
6				15-08N
7				15-22N
8				14-38N
9				14-46N
10	14-00	14-12H	14-00L	14-12
13				14-06N
14				12-48N
15				13-14N
16				12-44N
17				12-37N
20				11-42N
21				12-42N
22				13-38N
23				14-18N
24				13-58N
27				14-38N
28				14-14N
29				15-08N
30				16-10N
31				16-06N

86Dec Strike 84.00

Oct	Open	High	Low	Close
1				12-44N
2				12-12N
3				13-12N
6				13-08N
7				13-22N
8				12-38N
9				12-46N
10				12-12N
13				12-06N
14				10-50N
15				11-14N
16				10-44N
17				10-37N
20				9-42N
21				10-42N
22				11-38N
23	12-00	12-18H	12-00L	12-18
24				11-58N
27				12-38N
28				12-14N
29				13-08N
30				14-10N
31				14-06N

86Dec Strike 86.00

Oct	Open	High	Low	Close
1				10-49N
2				10-18N
3				11-14N
6				11-10N
7				11-22N
8				10-40N
9				10-48N
10				10-13N
13				10-07N
14				8-52N
15				9-18N
16				8-48N
17				8-38N
20				7-46N
21				8-44N
22				9-38N
23				10-18N
24				9-58N
27				10-38N
28				10-14N
29				11-10N
30				12-10N
31	12-20	12-20H	12-06L	12-06

86Dec Strike 88.00

Oct	Open	High	Low	Close
1				8-58N
2				8-28N
3	9-48	9-48H	9-20	9-20
6				9-15N
7	8-42	9-25	8-42	9-25
8				8-44N
9				8-52N
10	8-06	8-18	8-06	8-18
13				8-12N
14				6-60N
15				7-24N
16	7-25	7-25	6-56	6-56
17				6-44N
20	6-02	6-02	5-55L	5-55
21				6-50N
22	7-14	7-41	7-14	7-41
23	8-08	8-19	8-08	8-19
24				7-59N
27	8-17	8-38	8-17	8-38
28	8-47	8-47	8-14	8-14
29	8-57	9-09	8-57	9-09
30				10-10N
31				10-06N

86Dec Strike 90.00

Oct	Open	High	Low	Close
1	7-22	7-22	7-06	7-06
2				6-41N
3	7-38	7-38	7-20	7-28
6				7-24N
7				7-33N
8	7-42	7-42	6-54	6-54
9	6-24	7-00	6-24	6-57
10				6-28N
13				6-21N
14				5-10N
15	5-36	5-36	5-36	5-36
16	5-30	5-35	5-05	5-05
17	4-50	4-58	4-44	4-58
20	4-13	4-22	4-09L	4-09
21	5-11	5-11	4-61	5-00
22	5-34	5-48	5-34	5-48
23	6-10	6-24	6-08	6-24
24	6-04	6-10	5-63	5-63
27	6-30	6-40	6-30	6-40
28	6-46	6-46	6-18	6-18
29	6-40	7-14	6-40	7-10
30				8-10N
31	8-01	8-07H	8-01	8-06

86Dec Strike 92.00

Oct	Open	High	Low	Close
1	5-32	5-48	5-12	5-26
2	5-12	5-12	4-63	4-63
3	6-00	6-00	5-40	5-42
6	5-54	5-54	5-38	5-38
7	5-23	5-44	5-16	5-44
8	5-40	5-60	5-08	5-08
9	4-60	5-11	4-60	5-11
10	4-43	4-45	4-43	4-45
13	4-22	4-40	4-21	4-40
14	4-22	4-22	3-38	3-38
15	3-44	3-60	3-28	3-60
16	3-54	4-03	3-31	3-31
17	3-21	3-27	3-05	3-18
20	2-40	2-52	2-36L	2-45
21	2-62	3-24	2-62	3-23
22	2-52	4-05	2-52	3-63
23	4-14	4-38	4-06	4-34
24	4-15	4-21	4-11	4-11
27	4-04	4-48	4-04	4-48
28	4-52	4-54	4-26	4-26
29	4-16	5-25	4-16	5-14
30	6-34	6-34H	5-54	6-13
31	6-00	6-07	6-00	6-07

86Dec Strike 94.00

Oct	Open		High	Low	Close	
1	4-02	4-06	4-20	3-38	3-58	
2	3-45		3-46	3-28	3-35	
3	4-12		4-31	3-53	4-04	
6	4-11		4-15	4-00	4-03	4-00
7	3-58		4-09	3-40	4-09	
8	3-24		4-20	3-24	3-42	3-37
9	3-14	3-16	3-42	3-14	3-42	
10	3-26	3-22	3-26	3-04	3-12	
13	2-53		3-06	2-50	3-06	
14	2-62		3-14	2-16	2-16	
15	2-13	2-20	2-36	2-05	2-36	
16	2-40		2-40	2-10	2-14	2-10
17	2-01		2-06	1-53	2-00	1-61
20	1-30		1-40	1-28L	1-34	1-32
21	1-46	1-49	2-06	1-44	2-00	2-04
22	1-38		2-35	1-38	2-31	2-30
23	2-42	2-38	3-00	2-31	2-60	2-61
24	2-42		2-49	2-35	2-38	
27	2-22		3-09	2-22	3-04	
28	3-04		3-10	2-47	2-47	
29	2-29		3-43	2-29	3-31	
30	4-20		4-50H	3-56	4-23	
31	4-23		4-23	3-52	4-14	

86Dec Strike 96.00

Oct	Open		High	Low	Close	
1	2-45		2-61	2-27	2-43	2-41
2	2-34		2-34	2-14	2-23	
3	2-54	2-58	3-08H	2-37	2-48	
6	2-55		2-58	2-35	2-44	2-43
7	2-43		2-50	2-19	2-48	2-50
8	2-20		2-57	2-07	2-22	2-20
9	2-06	2-00	2-24	2-00	2-20	2-19
10	2-07	2-04	2-07	1-54	1-60	1-63
13	1-38	1-41	1-60	1-38	1-60	
14	1-51	1-52	1-63	1-19	1-20	1-19
15	1-18	1-22	1-33	1-13	1-33	1-31
16	1-30	1-29	1-33	1-13	1-15	1-13
17	1-06	1-09	1-09	0-59	1-03	1-01
20	0-48	0-51	0-53	0-46L	0-50	0-49
21	0-54		1-08	0-54	1-03	1-06
22	0-55		1-27	0-52	1-23	1-20
23	1-27	1-26	1-44	1-20	1-38	1-41
24	1-26		1-31	1-20	1-20	1-23
27	1-14	1-09	1-46	1-09	1-44	1-45
28	1-44		1-48	1-25	1-27	1-30
29	1-13	1-16	2-06	1-13	1-60	1-62
30	2-39	2-46	3-03	2-18	2-43	2-46
31	2-43		2-44	2-13	2-28	2-30

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Oct	Open		High	Low	Close	
1	1-49	1-48	1-61	1-35	1-45	1-44
2	1-30	1-37	1-37	1-23	1-28	1-29
3	1-53	1-59	2-03**H**	1-36	1-45	
6	1-53	1-46	1-53	1-38	1-42	
7	1-40		1-45	1-24	1-45	1-42
8	1-23	1-26	1-54	1-11	1-24	
9	1-11	1-16	1-26	1-09	1-25	1-23
10	1-18	1-17	1-18	1-01	1-06	1-04
13	0-56	0-53	1-04	0-53	1-02	1-04
14	0-62	1-00	1-06	0-43	0-45	0-46
15	0-44	0-41	0-52	0-38	0-52	0-51
16	0-51	0-52	0-52	0-38	0-40	0-38
17	0-35	0-34	0-35	0-27	0-31	0-30
20	0-22	0-21	0-24	0-20**L**	0-21	0-23
21	0-26		0-36	0-24	0-33	0-34
22	0-23	0-22	0-44	0-22	0-39	
23	0-40	0-43	0-52	0-39	0-48	
24	0-42	0-40	0-42	0-36	0-36	0-37
27	0-33	0-31	0-53	0-31	0-50	0-51
28	0-48	0-51	0-52	0-38	0-40	0-39
29	0-31	0-32	1-00	0-30	0-56	0-57
30	1-18	1-28	1-40	1-05	1-22	1-21
31	1-16	1-20	1-22	0-62	1-11	1-09

86Dec Strike 100.00

Oct	Open		High	Low	Close	
1	1-09	1-00	1-13	0-57	1-02	
2	0-60	0-61	0-61	0-50	0-55	0-56
3	1-07	1-10	1-16**H**	0-60	1-00	1-01
6	1-04	1-00	1-04	0-58	0-61	
7	0-59		0-62	0-47	0-62	0-60
8	0-48	0-47	1-04	0-41	0-51	
9	0-41	0-44	0-51	0-40	0-48	
10	0-40		0-41	0-34	0-36	
13	0-27	0-29	0-34	0-27	0-32	0-34
14	0-33		0-36	0-22	0-23	
15	0-22	0-20	0-27	0-18	0-25	0-26
16	0-26	0-23	0-26	0-17	0-18	0-17
17	0-16	0-17	0-17	0-11	0-11	0-12
20	0-10	0-08	0-10	0-08**L**	0-09	
21	0-11		0-15	0-10	0-14	0-13
22	0-11		0-18	0-09	0-17	0-16
23	0-18	0-16	0-20	0-15	0-20	
24	0-15	0-18	0-18	0-14	0-15	0-14
27	0-13		0-21	0-12	0-19	0-20
28	0-19		0-20	0-14	0-14	0-15
29	0-11	0-09	0-25	0-09	0-21	0-22
30	0-35	0-39	0-48	0-28	0-36	0-37
31	0-32	0-34	0-35	0-24	0-29	0-30

86Dec Strike 102.00

Oct	Open		High	Low	Close	
1	0-40		0-45**H**	0-33	0-37	
2	0-34		0-34	0-28	0-30	
3	0-40		0-43	0-32	0-36	0-35
6	0-36		0-37	0-31	0-32	0-33
7	0-32		0-34	0-25	0-33	0-34
8	0-24		0-38	0-22	0-26	0-27
9	0-19	0-24	0-26	0-19	0-24	0-25
10	0-21		0-21	0-16	0-18	0-19
13	0-14	0-12	0-14	0-12	0-14	
14	0-14		0-16	0-09	0-09	0-10
15	0-09		0-11	0-08	0-11	
16	0-10		0-11	0-07	0-09	0-07
17	0-07	0-06	0-07	0-04	0-05	0-04
20	0-04		0-04	0-03**L**	0-03	
21	0-04		0-06	0-04	0-05	0-06
22	0-05	0-03	0-07	0-03	0-06	
23	0-06		0-08	0-05	0-07	
24	0-06		0-06	0-04	0-05	
27	0-04	0-05	0-07	0-04	0-06	0-07
28	0-07		0-07	0-04	0-04	0-05
29	0-03		0-08	0-03	0-07	0-06
30	0-12	0-15	0-18	0-10	0-12	0-13
31	0-11		0-12	0-07	0-09	0-08

86Dec Strike 104.00

Oct	Open		High	Low	Close	
1	0-22		0-25**H**	0-19	0-21	
2	0-16		0-18	0-15	0-16	
3	0-20		0-24	0-17	0-18	0-19
6	0-18		0-19	0-16	0-16	
7	0-17		0-17	0-12	0-16	0-17
8	0-13		0-19	0-10	0-12	
9	0-11		0-13	0-10	0-11	0-12
10	0-09		0-09	0-08	0-08	
13	0-06		0-08	0-05	0-07	0-08
14	0-07		0-07	0-04	0-04	0-05
15	0-03		0-05	0-03	0-05	
16	0-04		0-05	0-02	0-02	
17	0-02		0-03	0-01**L**	0-01	
20	0-01		0-02	0-01	0-01	
21	0-01		0-03	0-01	0-02	
22	0-01	0-02	0-02	0-01	0-02	
23	0-02		0-03	0-02	0-02	
24	0-02		0-02	0-01	0-02	
27	0-01	0-02	0-02	0-01	0-02	
28	0-02		0-02	0-01	0-01	
29	0-02		0-02	0-01	0-02	
30	0-03		0-06	0-03	0-04	
31	0-03		0-04	0-02	0-02	

86Dec Strike 106.00

Oct	Open		High	Low	Close	
1	0-13	0-12	0-14**H**	0-10	0-11	
2	0-09		0-09	0-08	0-09	
3	0-10		0-13	0-09	0-10	0-09
6	0-09		0-10	0-08	0-09	
7	0-09		0-09	0-06	0-08	
8	0-06		0-09	0-05	0-06	
9	0-04		0-06	0-04	0-06	
10	0-04		0-04	0-03	0-04	
13	0-03		0-03	0-03	0-03	
14	0-03		0-03	0-02	0-03	
15	0-02		0-03	0-01**L**	0-02	
16	0-02		0-02	0-01	0-01	
17	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23	0-01		0-01	0-01	0-01	
24	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29	0-01		0-01	0-01	0-01	
30	0-01		0-02	0-01	0-01	
31	0-01		0-01	0-01	0-01	

86Dec Strike 108.00

Oct	Open		High	Low	Close	
1	0-06		0-07**H**	0-05	0-06	
2	0-05		0-05	0-04	0-05	
3	0-06		0-06	0-03	0-04	0-03
6	0-04		0-05	0-03	0-04	
7	0-04		0-04	0-02	0-03	
8	0-03		0-05	0-02	0-02	
9	0-02		0-02	0-02	0-02	
10	0-02		0-02	0-01**L**	0-01	
13	0-02		0-02	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17					0-01**N**	
20					0-01**N**	
21					0-01**N**	
22					0-01**N**	
23					0-01**N**	
24					0-01**N**	
27					0-01**N**	
28					0-01**N**	
29					0-01**N**	
30					0-01**N**	
31					0-01**N**	

86Dec Strike 110.00

Oct	Open		High	Low	Close	
1	0-03		0-04**H**	0-02	0-03	
2	0-02		0-03	0-02	0-02	
3	0-02		0-02	0-02	0-02	
6	0-02		0-03	0-02	0-02	
7	0-02		0-02	0-01**L**	0-01	
8	0-01		0-02	0-01	0-01	
9	0-01		0-01	0-01	0-01	
10	0-01		0-01	0-01	0-01	
13					0-01**N**	
14					0-01**N**	
15	0-01		0-01	0-01	0-01	
16					0-01**N**	
17	0-01		0-01	0-01	0-01	
20					0-01**N**	
21					0-01**N**	
22					0-01**N**	
23					0-01**N**	
24					0-01**N**	
27					0-01**N**	
28					0-01**N**	
29	0-01		0-01	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31					0-01**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 86Dec

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1							51	1,746	6,463	8,654	8,017	5,812	1,619	181	892	110	33,545
2					8		10	1,909	4,995	7,488	3,083	3,604	1,959	66	60	50	23,232
3					2L	1L	19	352	3,695	11,911	8,259	7,114	2,666	1,254	537	79	35,889
6							66	911	3,870	7,769	6,562	11,804	1,705	2,473H	224	5,473	40,857
7							151	582	5,329	6,772	3,865	4,733	1,021	2,246	569	1,851	27,119
8					2	500H		75L	5,120	10,998	7,250	13,824	1,386	1,108	2,346H	7,166H	49,775
9						3	13	1,332	3,494	6,747	5,898	4,995	1,628	526	881	2,257	27,774
10		10H			3		14	383	3,380	6,186	5,673	8,399	2,163	674	11	5	26,901
13							4	857	1,332	1,874L	1,883L	582L	575	91	4	25	7,227L
14							2L	226	7,990	18,309	7,946	15,120H	2,996	1,601	760	266	55,216H
15	3H						44	2,561	10,312H	15,126	5,269	10,560	3,299	2,159	211	960	50,504
16					550H	29	1,063H	1,850	6,957	6,353	3,552	1,416	3,683H	548	1L	63	26,065
17						2	127	1,960	6,702	18,431H	4,413	3,757	1,398	977	2,050	495	40,312
20					75	73	601	2,282	3,980	6,544	2,837	1,817	285L	46	1,227	21	19,788
21						3	112	2,437	4,576	8,473	5,937	3,106	2,949	172	252		28,017
22					75	20	606	5,293H	6,828	9,568	4,198	2,416	1,019	1,007	80	25	31,135
23			1H		4	38	211	1,556	2,925	8,169	4,745	4,141	1,069	241	351	224	23,675
24						20	20	958	2,609	4,880	3,709	1,548	853	772	3	2L	15,374
27					20	10	11	752	2,201	6,573	4,454	3,389	693	68	18		18,189
28					25	75	115	502	1,810	4,519	4,590	2,484	746	30L	200		15,096
29					450	372	95	463	1,804	7,094	6,583	3,110	299	1,150	35	1,030	22,485
30							355	2,297	4,281	13,615	11,263H	6,106	2,107	1,098		311	41,433
31						405	3	336	975L	5,851	4,897	2,108	2,092	388	39		17,094
TOTAL	3	10	1		1,214	1,551	3,693	31,620	101,628	201,904	124,883	121,945	38,210	18,876	10,751	20,413	676,702

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call open contracts Reported in contracts—Future 86Dec

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
1				14H	1,211H	1,136	5,291	11,959	20,738H
2				14	1,211	1,136	5,237	12,854	20,452
3				14	1,211	967	5,227	12,159	20,597
6				14	1,211	967	5,168	11,219	20,612
7				14	1,211	967	5,169	11,026	17,891
8				14	1,209	1,370	5,162	10,857L	16,460L
9				14	1,209	1,368	5,162	11,128	16,839
10				14	1,209	1,368	5,159	11,196	17,756
13				14	1,209	1,368	5,157L	11,954	18,624
14				14	1,209	1,368	5,158	12,028	19,324
15				14	1,209	1,367	5,166	13,159	20,549
16				14	675	1,366	6,013	13,783	19,449
17				14	660	1,367	6,093	13,920	19,676
20				14	675	1,368	6,298	14,196	19,898
21				14	675	1,386H	6,305H	14,258	20,013
22				14	675	1,386	6,022	14,713H	20,482
23				14	671	1,350	5,837	14,542	20,246
24				14	671	1,353	5,821	14,426	19,852
27				14	671	1,342	5,811	13,775	19,519
28				14	671	1,342	5,831	13,964	19,333
29				14	504	1,187	5,835	13,728	18,543
30				14	404	1,187	6,059	12,446	17,547
31					280L	792L	5,756	12,319	17,043

Oct	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	28,247	25,621	26,758	22,734	13,341	10,063	12,577	179,690
2	29,839	25,245L	27,130	23,717	13,321	10,108	12,576	182,840
3	32,895	26,437	28,195	24,337	13,025	10,492	12,559	188,135
6	31,943	26,807	31,394	24,274	13,936	10,665	16,132	194,362
7	30,536	27,135	30,948	24,479	15,985	10,215	16,464H	192,060
8	32,138	26,761	37,061	24,150	15,817	10,777	14,254	196,030
9	33,131	27,351	38,184H	24,874H	15,851	11,226	13,205	199,542
10	33,607	27,842	36,693	24,623	15,981	11,215	13,201	199,864
13	32,770	28,295	36,707	24,558	15,921	11,208	13,176	200,961H
14	32,990	26,335	32,907	24,383	16,320H	11,314	13,103	196,453
15	36,238H	27,583	28,992	22,255	15,289	11,346	12,179	195,346
16	34,857	28,390H	26,602	21,864	15,380	11,347H	12,094	191,834
17	33,683	26,199	26,358	22,094	14,421	10,000	11,765	186,250
20	30,828	26,188	25,821	21,988	14,341	8,803	11,767	182,185
21	29,304	27,061	25,849	21,112	14,379	8,574	11,757	180,687
22	29,408	26,602	26,197	20,341	13,382	7,854	11,732	178,808
23	29,800	27,065	25,288	19,826	13,171	7,378	11,532	176,720
24	29,453	27,581	24,502	19,561	13,144	7,374	11,530	175,282
27	29,030	27,081	24,832	19,527	13,114	7,356	11,476	173,548
28	27,554	25,667	25,683	19,435	13,063	7,156	11,476	171,189
29	26,661L	25,481	24,498	19,351L	13,437	7,121L	12,254	168,614
30	28,471	26,925	23,910	19,879	12,498	7,121	11,214L	167,675
31	27,527	26,461	22,993L	20,234	12,243L	7,121	11,214	163,983L

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Oct	Open	High	Low	Close
1				8-60**N**
2				8-33**N**
3				9-10**N**
6				9-04**N**
7				9-18**N**
8				8-50**N**
9				8-59**N**
10				8-33**N**
13				8-21**N**
14	8-03	8-03	7-23	7-23
15				7-51**N**
16				7-25**N**
17	7-00	7-15	7-00	7-15
20	6-35	6-35	6-35**L**	6-35
21				7-12**N**
22				7-50**N**
23	8-12	8-15	8-08	8-15
24	8-06	8-06	7-62	7-62
27				8-27**N**
28				8-07**N**
29				8-56**N**
30	10-00	10-00**H**	9-50	9-50
31	9-42	9-44	9-42	9-44

87Mar Strike 90.00

Oct	Open	High	Low	Close
1				7-30**N**
2				7-04**N**
3				7-43**N**
6				7-37**N**
7				7-48**N**
8				7-20**N**
9				7-27**N**
10				7-04**N**
13				6-55**N**
14				5-62**N**
15				6-24**N**
16	6-20	6-20	5-63	5-63
17	5-45	5-55	5-45	5-55
20	5-24	5-24	5-11**L**	5-12
21	5-38	5-50	5-34	5-50
22	6-09	6-20	6-09	6-20
23				6-44**N**
24				6-27**N**
27	6-50	6-55	6-50	6-55
28				6-37**N**
29	7-20	7-20	7-08	7-12
30				8-09**N**
31	7-59	8-03**H**	7-59	8-03

87Mar Strike 92.00

Oct	Open	High	Low	Close
1	6-10	6-10	6-08	6-08
2	5-52	5-52	5-45	5-45
3				6-20**N**
6	6-22	6-22	6-13	6-13
7				6-33**N**
8	6-30	6-30	5-62	5-62
9				6-06**N**
10	5-40	5-46	5-40	5-46
13				5-35**N**
14				4-50**N**
15	4-50	5-07	4-50	5-07
16				4-48**N**
17	4-38	4-38	4-33	4-38
20				4-04**N**
21	4-30	4-34	4-30	4-34
22	4-20	5-02	4-18**L**	5-02
23	5-20	5-21	5-20	5-21
24				5-05**N**
27	5-14	5-28	5-14	5-28
28	5-36	5-36	5-12	5-12
29	5-00	5-54	5-00	5-54
30	7-39	7-40**H**	6-38	6-38
31	6-25	6-40	6-25	6-40

87Mar Strike 94.00

Oct	Open	High	Low	Close
1	4-63	4-63	4-48	4-56
2	4-42	4-44	4-37	4-37
3	5-22	5-22	5-00	5-00
6	5-00	5-00	4-58	4-58
7				5-03**N**
8				4-46**N**
9	4-46	4-49	4-40	4-49
10	4-31	4-36	4-31	4-32
13	4-07	4-22	4-07	4-22
14	4-27	4-27	3-42	3-42
15	3-45	4-00	3-37	3-61
16	3-58	3-60	3-43	3-43
17	3-39	3-40	3-30	3-31
20	3-08	3-10	3-01**L**	3-02
21	3-19	3-26	3-17	3-26
22	3-10	3-54	3-10	3-54
23	4-07	4-07	3-58	4-05
24	3-55	3-60	3-55	3-55
27	3-56	4-11	3-56	4-11
28	4-19	4-19	3-61	3-61
29	3-54	4-37	3-54	4-32
30	5-15	5-30**H**	4-48	5-12
31	5-05	5-06	5-00	5-06

87Mar Strike 96.00

Oct	Open	High	Low	Close
1	3-50	4-00	3-42	3-48
2	3-44	3-44	3-32	3-36
3	4-00	4-16	3-55	3-56
6	3-52	3-62	3-52	3-52
7	3-45	3-62	3-45	3-62
8	3-20	4-08	3-20	3-40
9	3-22	3-44	3-22	3-44
10	3-32	3-33	3-21	3-28
13	3-10	3-22	3-10	3-22
14	3-21	3-21	2-48	2-49
15	2-49	3-01	2-45	3-01
16	3-02	3-02	2-46	2-46
17	2-42	2-42	2-30	2-36
20	2-12	2-20	2-12**L**	2-13
21	2-22	2-32	2-22	2-31
22	2-19	2-51	2-14	2-50
23	2-50	3-07	2-50	3-03
24	2-60	2-61	2-52	2-54
27	2-50	3-10	2-50	3-10
28	3-01	3-08	2-58	2-58
29	2-51	3-32	2-51	3-26
30	3-53	4-18**H**	3-42	4-02
31	4-00	4-03	3-41	3-59

87Mar Strike 98.00

Oct	Open		High	Low	Close
1	2-62		3-06	2-51	2-55
2	2-41		2-45	2-39	2-43
3	3-02		3-02	2-58	2-62
6	3-02		3-02	2-58	2-58
7	2-55		3-00	2-47	3-00
8	2-38		2-60	2-38	2-46
9	2-36		2-48	2-36	2-48
10	2-35		2-38	2-32	2-32
13	2-17		2-28	2-17	2-28
14	2-31		2-31	1-63	1-63
15	2-03		2-14	1-62	2-14
16	2-20	2-16	2-20	1-63	1-63
17	1-60		1-60	1-51	1-52
20	1-40		1-40	1-36	1-37
21	1-42		1-50	1-41	1-49
22	1-35		2-02	1-35**L**	2-00
23	2-03		2-13	2-00	2-11
24	2-05		2-05	1-62	2-02
27	1-58		2-16	1-58	2-16
28	2-18		2-18	2-04	2-04
29	1-58		2-36	1-58	2-28
30	2-62	3-02	3-14**H**	2-45	2-61
31	3-00		3-00	2-44	2-56

87Mar Strike 100.00

Oct	Open	High	Low	Close	
1	2-21	2-22	2-02	2-11	
2	2-04	2-04	1-59	2-00	
3	2-30	2-30**H**	2-08	2-15	
6	2-15	2-15	2-08	2-10	
7	2-09	2-16	2-00	2-16	
8	1-62	2-21	1-62	2-03	
9	1-59	2-03	1-59	2-03	
10	1-61	1-61	1-53	1-53	
13	1-35	1-51	1-35	1-51	
14	1-45	1-51	1-29	1-29	
15	1-35	1-42	1-30	1-40	
16	1-43	1-43	1-29	1-29	
17	1-24	1-25	1-15	1-20	
20	1-10	1-10	1-06**L**	1-06	
21	1-09	1-16	1-07	1-15	
22	1-08	1-27	1-07	1-27	
23	1-25	1-37	1-25	1-34	
24	1-28	1-30	1-26	1-27	
27	1-27	1-38	1-25	1-37	
28	1-39	1-39	1-24	1-24	1-26
29	1-21	1-53	1-20	1-46	
30	2-08	2-24	1-57	2-09	
31	2-05	2-13	1-62	2-04	

87Mar Strike 102.00

Oct	Open	High	Low	Close
1	1-44	1-45	1-35	1-41
2	1-28	1-32	1-28	1-32
3	1-50	1-50**H**	1-39	1-42
6	1-44	1-44	1-35	1-38
7	1-33	1-43	1-31	1-43
8	1-26	1-45	1-26	1-33
9	1-30	1-34	1-26	1-34
10	1-27	1-27	1-21	1-24
13	1-12	1-18	1-12	1-18
14	1-16	1-20	1-02	1-02
15	1-06	1-11	1-01	1-11
16	1-10	1-13	1-03	1-03
17	0-63	1-00	0-56	0-58
20	0-48	0-51	0-48**L**	0-50
21	0-53	0-55	0-50	0-55
22	0-48	0-63	0-48	0-62
23	0-62	1-06	0-62	1-04
24	1-00	1-00	0-62	0-63
27	0-58	1-06	0-58	1-05
28	1-08	1-08	0-62	0-62
29	0-60	1-17	0-60	1-12
30	1-32	1-45	1-21	1-32
31	1-30	1-36	1-23	1-32

87Mar Strike 104.00

Oct	Open	High	Low	Close	
1	1-15	1-18	1-07	1-14	
2	1-05	1-05	0-62	1-03	
3	1-21	1-21**H**	1-08	1-13	
6	1-12	1-12	1-09	1-09	
7	1-05	1-12	1-02	1-12	
8	1-02	1-16	1-00	1-04	
9	1-02	1-07	1-02	1-07	
10	1-00	1-00	0-61	0-62	
13	0-50	0-59	0-50	0-59	0-58
14	0-62	0-62	0-49	0-50	
15	0-50	0-53	0-47	0-53	
16	0-50	0-50	0-49	0-49	
17	0-47	0-47	0-41	0-41	
20	0-35	0-35	0-34	0-34	
21	0-35	0-38	0-34	0-38	
22	0-32	0-41	0-32**L**	0-39	
23	0-44	0-48	0-44	0-46	
24	0-43	0-44	0-42	0-43	
27	0-40	0-48	0-40	0-48	
28	0-47	0-47	0-43	0-43	
29	0-41	0-55	0-40	0-53	
30	1-02	1-13	0-58	1-04	
31	1-04	1-04	0-60	1-01	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 106.00				87Mar Strike 108.00				87Mar Strike 110.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-62	0-62**H**	0-55	0-55				0-39**N**	0-32	0-32**H**	0-29	0-29
2	0-54	0-54	0-49	0-51	0-35	0-35	0-35	0-35	0-25	0-25	0-24	0-25
3	0-62	0-62	0-56	0-56	0-38	0-39**H**	0-38	0-39	0-28	0-31	0-27	0-28
6	0-55	0-55	0-53	0-54				0-37**N**	0-27	0-27	0-26	0-26
7	0-50	0-55	0-50	0-55				0-38**N**	0-26	0-27	0-26	0-27
8	0-49	0-53	0-49	0-49	0-35	0-35	0-35	0-35				0-24**N**
9				0-51**N**	0-35	0-35	0-35	0-35	0-23	0-25	0-23	0-25
10				0-45**N**	0-30	0-32	0-30	0-32				0-22**N**
13	0-38	0-43	0-38	0-43				0-29**N**	0-18	0-20	0-18	0-20
14	0-47	0-47	0-33	0-33				0-24**N**	0-15	0-16	0-15	0-16
15	0-35	0-38	0-35	0-38	0-25	0-27	0-25	0-27	0-18	0-19	0-17	0-19
16	0-39	0-39	0-33	0-33	0-24	0-24	0-23	0-23	0-16	0-16	0-16	0-16
17	0-31	0-31	0-29	0-29	0-21	0-21	0-17	0-19	0-15	0-15	0-12	0-14
20	0-23	0-24	0-23**L**	0-23	0-16	0-16	0-14**L**	0-14	0-11	0-11	0-10**L**	0-10
21	0-25	0-27	0-25	0-25	0-15	0-17	0-15	0-17	0-12	0-12	0-11	0-12
22	0-25	0-29	0-23	0-27	0-17	0-19	0-16	0-18	0-10	0-12	0-10	0-12
23	0-30	0-32	0-30	0-32	0-21	0-21	0-19	0-21	0-12	0-13	0-12	0-13
24	0-30	0-31	0-28	0-28	0-19	0-20	0-18	0-18	0-12	0-12	0-12	0-12
27	0-27	0-32	0-27	0-31	0-17	0-20	0-17	0-20				0-12**N**
28	0-32	0-32	0-28	0-28	0-20	0-20	0-17	0-17	0-12	0-13	0-11	0-11
29	0-26	0-35	0-26	0-34**B**	0-20	0-24	0-18	0-22	0-13	0-15	0-13	0-14
30	0-50 0-52	0-53	0-41	0-45	0-33	0-33	0-28	0-30	0-20	0-20	0-19	0-19
31	0-44	0-44	0-41	0-44	0-28	0-30	0-27	0-30	0-18	0-20	0-18	0-20

Call volume of sales Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1**L**		7	16	1,179	17	181	1,019	1,435	25		3	3,883
2			35	831	104	167	23**L**	216	164	110		6	1,656
3				3	1,242	61	364	12	728	231	110	83	2,834
6			85	212	215	54	115	193	681	31		3	1,589
7					4**L**	282	663	29	245	150		14	1,387
8					32	258	885	308	320	5	58		1,866
9			1**L**	2**L**	314	21	123	120	101	100	4**L**	23	809
10			1	39	298	100	224	70	274		100	4	1,110
13				13	11	2**L**	121	1**L**	117	114		22	401**L**
14	5			68	512	114	275	862	685	3**L**		10	2,534
15			1	10	462	1,310	567	302	1,007	23	100	2	3,784
16		20		254	186	562	200	151	110	53	10	1**L**	1,547
17	1	18	26	236	70	346	281	18	4	127	4	13	1,144
20	1	140**H**		552	51	456	29	156	2**L**	13	101	18	1,519
21		27	21	817	384	2,982	2,436	975	867	4	306	53	8,872
22		20	27	369	1,011	1,429	1,096	881	868	374	761**H**	292	7,128
23	24**H**		10	1,420**H**	1,910	1,204	750	2,115	24	1,202**H**	603	302	9,564
24	10			131	828	860	440	2,237	2,889**H**	263	312	123	8,093
27		10**L**	10	30	363	725	396	1,155	799	263	150		3,901
28			163**H**	52	1,853	491	931	2,285	670	638	540	335**H**	7,958
29		24	30	81	1,465	3,043**H**	5,061**H**	3,830**H**	1,120	71	49	41	14,815**H**
30	1			246	2,381**H**	1,775	2,182	599	1,262	589	255	45	9,335
31	13	100	7	26	73	2,043	1,178	293	562	324	307	4	4,932
TOTAL	56	359	424	5,410	14,948	18,302	18,521	17,827	14,934	4,713	3,770	1,397	100,661

Call open contracts Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	221	86	175**L**	951**L**	2,944	2,946**L**	5,283**L**	1,984	4,901	2,073	717**L**	515**L**	22,796**L**
2	221	86	176	1,637	2,992	3,012	5,293	2,163	4,870	2,178	717	521	23,866
3	220	62**L**	176	1,635	2,141	2,992	5,605	2,165	5,259	2,303	827	529	23,914
6	220	62	208	1,585	2,149	3,022	5,602	2,237	5,916	2,318	827	528	24,674
7	220	62	208	1,585	2,150	3,168	6,153	2,227	5,838	2,318	827	542	25,298
8	220	62	208	1,585	2,132**L**	3,291	6,884	2,425	5,844	1,918	857	542	25,968
9	220	62	208	1,585	2,240	3,294	6,884	2,540	5,902	1,818**L**	857	559	26,169
10	220	62	208	1,564	2,488	3,301	6,933	2,586	6,109	1,818	907	559	26,755
13	220	62	208	1,564	2,488	3,301	6,897	2,587	6,216**H**	1,864	907	561	26,875
14	225	62	208	1,609	2,763	3,238	7,077	1,901**L**	5,531	1,864	907	567	25,952
15	225	62	207	1,606	2,819	4,405	6,752	2,095	5,951	1,886	907	569	27,484
16	225	79	207	1,764	2,873	4,770	6,749	2,092	5,967	1,930	898	569	28,123
17	225	80	207	1,855	2,905	4,777	6,755	2,098	5,955	1,939	898	575	28,269
20	226	159	207	2,016	2,919	4,911	6,752	2,211	5,953	1,946	860	575	28,735
21	226	204	218	2,412	3,062	5,670	8,812	2,783	5,348	1,948	1,166	566	32,415
22	226	212**H**	228	2,486**H**	3,341	6,144	9,424	2,724	4,626	2,134	1,522	813	33,880
23	246**H**	212	228	1,911	4,409	7,043	9,346	3,631	4,637	2,617**H**	1,925	913**H**	37,118
24	241	212	228	1,731	4,806	7,468	9,477	5,152	3,833	2,580	2,023	825	38,576
27	241	202	215	1,702	4,623	7,965	9,402	5,748	3,594**L**	2,382	2,022	825	38,921
28	241	202	261**H**	1,702	5,055	8,086	10,060	7,288	3,745	2,406	2,024	665	41,735
29	241	187	241	1,646	5,456**H**	8,895	10,869	8,760	4,642	2,449	2,030	705	46,121
30	141**L**	187	241	1,501	4,817	9,451	11,234**H**	8,769**H**	5,135	2,294	2,123	705	46,598
31	154	154	243	1,484	4,735	9,830**H**	11,191	8,758	4,790	2,319	2,348**H**	705	46,711**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 94.00				87Jun Strike 96.00				87Jun Strike 98.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								4-04**N**				
2								3-53**N**	3-00	3-02	3-00	3-02
3								4-12**N**				3-20**N**
6								4-05**N**				3-14**N**
7								4-14**N**				3-22**N**
8								3-58**N**				3-05**N**
9								3-62**N**				3-08**N**
10	4-58	4-58	4-47	4-47				3-50**N**	3-00	3-00	2-60	2-60
13				4-40**N**				3-45**N**				2-55**N**
14	4-40	4-40	4-00	4-00				3-10**N**				2-24**N**
15				4-21**N**	3-30	3-30	3-28	3-28	2-29	2-42	2-29	2-42
16				4-02**N**				3-09**N**				2-27**N**
17				3-57**N**	3-07	3-07	3-03	3-03	2-22	2-22	2-18	2-18
20	3-35	3-35	3-30**L**	3-30				2-46**N**				2-02**N**
21	3-40	3-50	3-40	3-50				2-59**N**	2-10	2-11	2-10	2-11
22	3-38	4-08	3-38	4-08	2-45	3-12	2-45**L**	3-12	1-63	2-25	1-63**L**	2-25
23	4-15	4-23	4-15	4-23	3-40	3-40	3-26	3-26	2-36	2-36	2-36	2-36
24				4-08**N**	3-22	3-24	3-15	3-15	2-35	2-35	2-26	2-26
27				4-31**N**	3-13	3-35	3-13	3-35	2-25	2-44	2-25	2-44
28	4-28	4-33	4-16	4-16				3-22**N**				2-32**N**
29	4-04	4-52	4-04	4-48				3-50**N**	2-36	2-53	2-36	2-53
30				5-23**N**	4-29	4-29**H**	4-22	4-22	3-22	3-33**H**	3-20	3-20
31	5-09	5-16**H**	5-09	5-16				4-16**N**	3-13	3-19	3-05	3-18

	87Jun Strike 100.00					87Jun Strike 102.00				87Jun Strike 104.00			
Oct	**Open**		**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-54		2-54**H**	2-37	2-37				2-02**N**				
2					2-25**N**				1-58**N**				
3	2-41		2-42	2-41	2-42				2-06**N**				
6					2-37**N**				2-01**N**				
7					2-43**N**				2-06**N**				
8	2-25		2-28	2-25	2-28	1-51	1-59	1-51	1-59				
9					2-31**N**				1-61**N**				
10					2-19**N**				1-52**N**				
13					2-14**N**				1-48**N**				
14					1-54**N**	1-45	1-45	1-27	1-27				
15	2-00		2-06	1-55	2-06	1-35	1-40	1-32	1-40	1-07	1-16	1-07	1-16
16	2-00		2-00	1-58	1-58				1-29**N**				1-07**N**
17	1-54		1-56	1-49	1-49	1-26	1-27	1-21	1-21	1-06	1-06	1-00	1-00
20	1-40		1-42	1-34**L**	1-34				1-11**N**				0-55**N**
21	1-40		1-45	1-40	1-44				1-16**N**	0-60	0-60	0-59**L**	0-59
22	1-36	1-35	1-53	1-35	1-52	1-18	1-21	1-18**L**	1-21				0-62**N**
23	2-02		2-02	1-61	1-51	1-25	1-32	1-25	1-30				1-08**N**
24	2-04		2-04	1-54	1-54				1-23**N**				1-01**N**
27	1-59		2-01	1-59	2-01				1-34**N**				1-09**N**
28					1-57**N**				1-26**N**				1-02**N**
29					2-11**N**				1-42**N**				1-15**N**
30	2-52		2-52	2-37	2-37	2-09	2-09**H**	2-00	2-00	1-42	1-42**H**	1-30	1-32
31	2-28		2-33	2-28	2-33				1-60**N**				1-29**N**

	87Jun Strike 106.00				87Jun Strike 110.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								0-46**N**
2								0-43**N**
3								0-47**N**
6								0-44**N**
7								0-46**N**
8								0-41**N**
9								0-43**N**
10	1-03	1-03**H**	1-03	1-03	0-41	0-41**H**	0-39	0-39
13				1-01**N**				0-37**N**
14				0-56**N**	0-33	0-33	0-31	0-31
15				0-61**N**				0-34**N**
16				0-55**N**				0-30**N**
17				0-49**N**				0-27**N**
20				0-42**N**	0-25	0-25	0-23**L**	0-23
21				0-45**N**				0-23**N**
22				0-47**N**	0-23	0-24	0-23	0-24
23				0-52**N**				0-28**N**
24				0-50**N**	0-32	0-32	0-25	0-25
27				0-54**N**				0-28**N**
28	0-58	0-58	0-51**L**	0-51				0-26**N**
29				0-58**N**				0-31**N**
30				1-09**N**	0-41	0-41	0-39	0-39
31				1-07**N**	0-39	0-39	0-38	0-38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call volume of sales Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	110.00	TOTAL
1				2					2
2			15L						15
3				25					25
6									
7									
8				25	1L				26
9									
10	1,980H		41				20H	3	2,044H
13	800								800
14	10				15			3	28
15	250	2	45	32	71	10			410
16				1L					1L
17		1L	350H	26	28	10			415
20	1L			101				1L	103
21	3		100	101		8L			212
22	10	36	61	40	1			30	178
23	20	4	25	56	2				107
24		15	26	1				300H	342
27		5	54	100				100	259
28	801	20					1L		822
29	6		53						59
30	600	50H	21	11	122H	190H		1	995
31	50		148	151H		15		7	371
TOTAL	4,531	133	939	672	240	233	21	445	7,214

Call open contracts Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	110.00	TOTAL
1		15L		23L	1L			3L	42L
2		15	15L	23	1			3	57
3		15	15	48	1			3	82
6		15	15	48	1			3	82
7		15	15	48	1			3	82
8		15	15	73	1			3	107
9		15	15	73				3	106
10	1,950L	15	56	73			20L	6	2,120
13	2,750	15	56	73			20	6	2,920
14	2,755	15	56	73	13		20	9	2,941
15	2,755	17	101	75	76	10L	20	9	3,063
16	2,755	17	101	76	76	10	20	9	3,064
17	2,755	18	290	96	84	20	20	9	3,292
20	2,756	18	290	197	84	20	20	10	3,395
21	2,756	18	290	298	84	23	20	10	3,499
22	2,766	54	240	336	85	23	20	32	3,556
23	2,766	58	250	390	85	23	20	32	3,624
24	2,766	73	251	390	85	23	20	132	3,740
27	2,766	78	212	490	85	23	20	132	3,806
28	2,766	98	212	490	85	23	21H	132	3,827
29	2,771H	98	265	490	85	23	21	132	3,885
30	2,721	148H	266	490	204	205H	21	132	4,187
31	2,671	148	312H	629H	205H	205	21	139H	4,330H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Dec Strike 80.00

Nov	Open		High	Low	Close	
3					18-42**N**	
4					18-40**N**	
5					18-40**N**	
6					17-18**N**	
7					16-20**N**	
10					16-36**N**	
11					16-26**N**	
12					16-62**N**	
13					17-18**N**	
14					17-38**B**	17-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 82.00

Nov	Open		High	Low	Close	
3					16-42**N**	
4					16-40**N**	
5					16-40**N**	
6					15-18**N**	
7					14-20**N**	
10					14-36**N**	
11					14-26**N**	
12					14-62**N**	
13					15-18**N**	
14					15-38**B**	15-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 84.00

Nov	Open		High	Low	Close	
3					14-42**N**	
4					14-40**N**	
5					14-40**N**	
6					13-18**N**	
7					12-20**N**	
10					12-36**N**	
11					12-26**N**	
12					12-62**N**	
13					13-18**N**	
14					13-38**B**	13-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 86.00

Nov	Open		High	Low	Close	
3					12-42**N**	
4					12-40**N**	
5					12-40**N**	
6					11-18**N**	
7					10-20**N**	
10					10-36**N**	
11					10-26**N**	
12					10-62**N**	
13					11-18**N**	
14					11-38**B**	11-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 88.00

Nov	Open		High	Low	Close	
3					10-42**N**	
4					10-40**N**	
5					10-40**N**	
6					9-18**N**	
7	8-33		8-33	8-15	8-20	
10	7-53		8-36	7-53**L**	8-36	
11					8-26**N**	
12					8-62**N**	
13					9-18**N**	
14	9-25		9-38**H**	9-25	9-38**B**	9-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 90.00

Nov	Open		High	Low	Close	
3	8-45		8-45**H**	8-42	8-42	
4					8-40**N**	
5					8-40**N**	
6	8-14		8-14	7-18	7-18	
7					6-20**N**	
10	5-46		6-36	5-46**L**	6-36	
11					6-26**N**	
12					6-62**N**	
13	7-15		7-27	7-14	7-18	
14	7-32		7-44	7-27	7-38**B**	7-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 92.00

Nov	Open		High	Low	Close	
3	6-19		7-00**H**	6-19	6-43	
4	6-23		6-56	6-23	6-42	
5	6-30		6-40	6-25	6-40	
6	6-14		6-14	5-19	5-19	
7	4-43		4-43	4-15	4-22	
10	3-61		4-37	3-51**L**	4-37	
11					4-26**N**	
12	4-43		4-62	4-41	4-62	
13	5-16		5-31	5-14	5-18	
14	5-30	5-29	5-38	5-29	5-38**B**	5-40**A**
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 94.00

Nov	Open		High	Low	Close	
3	4-17		5-05**H**	4-17	4-46	
4	4-20		4-57	4-14	4-44	
5	4-50		4-52	4-30	4-42	
6	4-20		4-21	3-26	3-26	
7	2-36		3-00	2-15	2-32	
10	2-04		2-41	1-58**L**	2-41	
11	2-42		2-42	2-29	2-29	
12	2-50		2-63	2-14	2-63	
13	3-17		3-32	3-14	3-18	
14	3-35		3-44	3-25	3-37	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 96.00

Nov	Open		High	Low	Close	
3	2-39		3-21**H**	2-39	2-60	2-63
4	2-30	2-35	3-05	2-30	2-55	
5	3-00		3-00	2-43	2-54	
6	2-40		2-40	1-46	1-47	
7	1-09	1-12	1-26	0-53	0-61	
10	0-40		0-63	0-34**L**	0-61	0-63
11	0-62	0-60	0-62	0-50	0-52	0-50
12	0-54		1-14	0-41	1-10	1-14
13	1-17	1-18	1-41	1-11	1-25	1-29
14	1-09		1-47	1-09	1-38	1-39
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 98.00

Nov	Open		High	Low	Close	
3	1-10	1-14	1-50**H**	1-10	1-30	1-33
4	1-15		1-37	1-07	1-25	1-27
5	1-23	1-29	1-34	1-13	1-20	1-18
6	1-04	1-03	1-07	0-40	0-42	0-40
7	0-20	0-25	0-26	0-12	0-16	0-14
10	0-10	0-08	0-13	0-06	0-12	0-13
11	0-12	0-10	0-12	0-06	0-07	0-08
12	0-07	0-08	0-12	0-06	0-10	0-12
13	0-12	0-11	0-20	0-07	0-10	0-14
14	0-06	0-04	0-13	0-04**L**	0-06	0-07
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 100.00

Nov	Open		High	Low	Close	
3	0-28	0-29	0-47**H**	0-28	0-36	0-37
4	0-28	0-26	0-41	0-25	0-34	0-35
5	0-35	0-31	0-37	0-28	0-30	0-28
6	0-24	0-22	0-24	0-12	0-12	0-13
7	0-05	0-06	0-07	0-03	0-03	0-04
10	0-01	0-02	0-03	0-01**L**	0-01	0-03
11	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13	0-01		0-02	0-01	0-01	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 102.00

Nov	Open		High	Low	Close	
3	0-07	0-09	0-16**H**	0-07	0-12	0-11
4	0-08		0-13	0-08	0-11	0-12
5	0-12	0-11	0-12	0-08	0-09	0-08
6	0-06	0-07	0-07	0-03	0-03	0-04
7	0-01	0-02	0-02	0-01**L**	0-01	
10	0-01		0-01	0-01	0-01	
11	0-01		0-01	0-01	0-01	
12					0-01**N**	
13	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	**HOLIDAY**					
28						

86Dec Strike 104.00

Nov	Open	High	Low	Close	
3	0-02	0-05**H**	0-02	0-04	0-03
4	0-03	0-04	0-02	0-03	
5	0-03	0-04	0-02	0-02	
6	0-02	0-02	0-01**L**	0-01	
7	0-01	0-01	0-01	0-01	
10				0-01**N**	
11				0-01**N**	
12				0-01**N**	
13				0-01**N**	
14				0-01**A**	
17					
18					
19					
20					
21					
24					
25					
26					
27	**HOLIDAY**				
28					

86Dec Strike 106.00

Nov	Open	High	Low	Close
3	0-01	0-02**H**	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5	0-01	0-01	0-01	0-01
6				0-01**N**
7	0-01	0-01	0-01	0-01
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**A**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 108.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**A**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 110.00

Nov	Open	High	Low	Close
3	0-01	0-01**H**	0-01**L**	0-01
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**A**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Nov	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
3							6	413	1,181
4							203	154	679L
5							750H	44	1,370
6								338	1,943
7					3L		3	528	7,136
10					3	60H	10	3,080H	7,465H
11							2L	24L	2,565
12							26	433	6,306
13						5L	47	44	2,448
14					10H	38	32	160	3,320
17									
18									
19									
20									
21									
24									
25									
26									
27	HOLIDAY								
28									
TOTAL					16	103	1,079	5,218	34,413

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	6,418	7,939	7,151H	2,560H	378H		10	26,056
4	2,575	5,174	4,080	1,357	160	300H		14,682
5	2,033L	8,053	3,044	1,647	357		80H	17,378
6	9,594	12,860H	3,425	1,554	2	10L		29,726
7	13,358	7,786	3,705	80	58			32,657
10	21,222H	3,327	928	17	95			36,207H
11	3,416	1,076	231	16L	31	57		7,418L
12	11,807	827L	35	45	6		8	19,493
13	17,526	1,689	56	51	1L		1L	21,868
14	19,717	2,582	33L	75	5			25,972
17								
18								
19								
20								
21								
24								
25								
26								
27	HOLIDAY							
28								
TOTAL	107,666	51,313	22,688	7,402	1,093	367	99	231,457

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call open contracts Reported in contracts—Future 86Dec

Nov	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00
3					180	792	5,753H	11,621H	16,948
4					180	792	5,724	11,532	16,618
5					180	792	5,623	11,509	17,017
6					180	792	5,623	11,326	16,224L
7					183H	792	5,623	11,171	17,219
10					183	792	5,623	11,402	20,202H
11					183	821H	5,556	11,347	19,384
12					11	807	5,483	11,087	17,941
13					10L	762L	2,280L	10,088L	16,842
14									
17									
18									
19									
20									
21									
24									
25									
26									
27	HOLIDAY								
28									

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	29,571	28,130	22,363	19,482H	12,069H	7,082H	11,214H	165,205H
4	29,100	29,449	22,777	18,572	12,020	6,807	11,214	164,785
5	29,237	28,440	23,353H	17,886	11,953	6,806	11,134	163,930
6	26,192L	28,793	22,649	16,560	11,951	6,796	11,134	158,220
7	27,798	30,258H	21,518	16,394	11,968	6,791	11,134	160,849
10	30,362	28,271	21,317	16,364	11,874	6,791	11,133	164,314
11	30,195	28,030	20,943	16,300	11,843	6,734	11,133	162,469
12	29,758	28,043	20,904	16,280	11,838	6,733L	11,125	160,010
13	30,420H	28,015L	20,863L	16,196L	11,835L	6,733	11,116L	155,160L
14								
17								
18								
19								
20								
21								
24								
25								
26								
27	HOLIDAY							
28								

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 88.00

Nov	Open	High	Low	Close
3				10-12N
4				10-12N
5				10-05N
6				8-60N
7	8-20	8-20	7-58L	7-58
10				8-10N
11				8-00N
12				8-29N
13				8-46N
14				9-28N
17				10-33N
18				9-53N
19	10-55	11-00	10-55	11-00
20				10-43N
21				10-52N
24	11-34	11-34H	11-25	11-25
25				10-33N
26				10-46N
27	HOLIDAY			
28				10-48N

87Mar Strike 90.00

Nov	Open	High	Low	Close
3				8-31N
4	8-34	8-34	8-29	8-29
5				8-22N
6				7-21N
7	6-34	6-34	6-28	6-28
10	6-05	6-36	5-56L	6-36
11				6-24N
12				6-50N
13				7-02N
14	7-12	7-48	7-12	7-43
17	8-45	8-45	8-45	8-45
18				8-00N
19	8-40	9-10	8-40	9-10
20				8-54N
21				8-60N
24				9-34N
25	9-38	9-38H	8-42	8-42
26				8-54N
27	HOLIDAY			
28				8-58N

87Mar Strike 92.00

Nov	Open	High	Low	Close
3	7-00	7-00	6-60	6-60
4	6-32	6-57	6-32	6-57
5	6-45	6-46	6-45	6-46
6	6-16	6-16	5-52	5-52
7				5-00N
10	4-53	5-06	4-34L	5-06
11				4-57N
12	4-50	5-17	4-43	5-17
13	5-40	5-42	5-25	5-30
14	5-36	6-02	5-36	6-02
17	6-09	7-00	6-09	7-00
18	6-35	6-35	6-24	6-24
19	7-16	7-25	7-16	7-25
20	7-28	7-28	6-59	7-04
21	7-06	7-10	7-06	7-10
24	7-36	7-45	7-36	7-45
25	7-48	7-48H	6-57	6-57
26	6-42	7-04	6-42	7-04
27	HOLIDAY			
28	6-58	6-60	6-58	6-60

87Mar Strike 94.00

Nov	Open	High	Low	Close
3	5-26	5-43	5-25	5-30
4	5-06	5-30	5-06	5-26
5	5-28	5-30	5-15	5-17
6	5-00	5-00	4-28	4-28
7	3-56	4-00	3-48	3-48
10	3-36	3-60	3-25L	3-60
11	3-44	3-44	3-35	3-35
12	3-40	3-52	3-40	3-52
13	4-01	4-11	4-01	4-02
14	4-09	4-37	4-06	4-33
17	4-47	5-23	4-47	5-20
18	5-10	5-20	4-53	4-53
19	5-24	5-47	5-20	5-47
20	5-50	5-54	5-15	5-28
21	5-32	5-48	5-32	5-33
24	5-51	6-00H	5-51	6-00
25	6-00	6-00	5-15	5-15
26	5-16	5-26	5-16	5-25
27	HOLIDAY			
28	5-14	5-16	5-14	5-16

87Mar Strike 96.00

Nov	Open		High	Low	Close	
3	4-08		4-32	4-08	4-17	
4	3-60		4-16	3-60	4-12	
5	4-09		4-10	3-54	4-04	
6	3-40		3-42	3-18	3-18	
7	2-52		3-01	2-39	2-46	
10	2-32		2-47	2-20L	2-42	
11	2-42	2-44	2-44	2-31	2-31	
12	2-39		2-47	2-23	2-47	
13	2-49	2-53	2-61	2-49	2-53	2-54
14	2-46		3-18	2-46	3-15	
17	3-11		4-01	3-07	3-62	3-63
18	3-49		3-60	3-25	3-32	
19	3-50		4-16	3-50	4-16	
20	4-18		4-27	3-55	4-00	
21	4-10		4-18	3-60	4-04	
24	4-08		4-34	4-08	4-28	
25	4-38		4-38H	3-45	3-48	
26	3-37		3-57	3-37	3-57	
27	HOLIDAY					
28	3-56		3-58	3-53	3-55	3-58

87Mar Strike 98.00

Nov	Open		High	Low	Close	
3	2-57		3-21H	2-57	3-06	3-09
4	2-59		3-12	2-55	3-05	
5	3-10		3-12	2-50	2-60	2-61
6	2-46		2-46	2-19	2-19	
7	1-62		2-11	1-49	1-54	
10	1-42		1-50	1-35	1-50	
11	1-52		1-52	1-43	1-43	
12	1-51		1-51	1-34L	1-50	
13	1-52		2-02	1-50	1-57	1-58
14	1-53		2-16	1-53	2-13	2-15
17	2-06	2-14	2-52	2-02	2-49	
18	2-41		2-50	2-22	2-26	2-29
19	2-40	2-38	3-02	2-38	2-62	
20	2-55		3-09	2-40	2-49	
21	2-57		3-02	2-45	2-52	2-51
24	2-54		3-12	2-54	3-06	
25	3-13	3-15	3-18	2-30	2-35	
26	2-34		2-45	2-19	2-40	
27	HOLIDAY					
28	2-36		2-43	2-34	2-41	2-42

87Mar Strike 100.00

Nov	Open		High	Low	Close	
3	2-13		2-28H	2-12	2-16	
4	2-06		2-21	2-03	2-14	
5	2-18		2-18	2-00	2-06	
6	1-60	1-61	1-63	1-36	1-38	
7	1-25		1-29	1-10	1-12	
10	1-08		1-12	1-01	1-12	
11	1-14		1-14	1-04	1-05	
12	1-07		1-12	0-59L	1-10	1-12
13	1-10	1-11	1-19	1-09	1-12	1-14
14	1-11	1-12	1-30	1-11	1-27	1-28
17	1-26	1-27	1-58	1-20	1-56	1-54
18	1-47	1-49	1-57	1-35	1-40	1-38
19	1-47	1-52	2-04	1-47	2-02	2-01
20	1-63	1-60	2-09	1-46	1-55	
21	2-02		2-04	1-50	1-53	1-55
24	1-62		2-10	1-56	2-04	2-06
25	2-16	2-10	2-16	1-39	1-42	1-43
26	1-45		1-50	1-31	1-46	1-45
27	HOLIDAY					
28	1-45	1-42	1-49	1-40	1-45	1-46

87Mar Strike 102.00

Nov	Open		High	Low	Close	
3	1-32		1-48H	1-32	1-39	
4	1-32		1-42	1-29	1-36	
5	1-36		1-40	1-23	1-29	
6	1-21		1-21	1-05	1-06	
7	0-60		1-00	0-49	0-51	
10	0-45		0-48	0-41	0-47	0-48
11	0-49	0-50	0-50	0-43	0-43	
12	0-44		0-47	0-38L	0-46	
13	0-49		0-52	0-46	0-49	
14	0-47		0-60	0-46	0-59	0-56
17	0-57	0-58	1-14	0-52	1-13	1-12
18	1-09	1-11	1-15	0-63	1-00	1-02
19	1-10	1-09	1-23	1-09	1-21	1-22
20	1-18	1-20	1-27	1-06	1-13	1-10
21	1-15	1-19	1-21	1-09	1-12	1-10
24	1-13	1-16	1-24	1-13	1-21	1-22
25	1-26	1-27	1-27	0-63	1-03	1-02
26	0-61	1-04	1-07	0-58	1-03	
27	HOLIDAY					
28	1-03		1-04	0-63	1-03	1-02

87Mar Strike 104.00

Nov	Open		High	Low	Close	
3	1-06		1-14H	1-05	1-09	
4	1-01		1-07	1-01	1-04	
5	1-07		1-08	0-60	1-00	
6	0-55		0-58	0-46	0-46	
7	0-42		0-43	0-32	0-33	
10	0-29		0-29	0-25	0-29	
11	0-26		0-26	0-26	0-26	
12	0-25		0-26	0-22L	0-27	
13	0-26		0-31	0-28	0-29	
14	0-26		0-36	0-27	0-33	
17	0-34		0-48	0-31	0-48	0-47
18	0-46		0-46	0-39	0-40	0-41
19	0-43	0-44	0-54	0-43	0-54	0-53
20	0-50		0-56	0-42	0-45	0-44
21	0-50	0-46	0-52	0-43	0-45	
24	0-49		0-54	0-47	0-50	0-52
25	0-56	0-57	0-57	0-37	0-39	
26	0-38	0-39	0-42	0-33	0-40	
27	HOLIDAY					
28	0-40		0-40	0-37	0-40	0-39

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Nov	Open		High	Low	Close	
3	0-45		0-52H	0-45	0-48	
4	0-44		0-48	0-43	0-47	
5	0-44		0-44	0-38	0-40	
6	0-35		0-35	0-29	0-30	
7	0-23		0-25	0-19	0-20	
10	0-17		0-18	0-15	0-17	
11	0-17		0-17	0-15	0-15	
12	0-16		0-16	0-13L	0-16	
13	0-18		0-19	0-16	0-18	
14	0-18		0-22	0-15	0-21	
17	0-20		0-29	0-19	0-28	
18	0-27		0-29	0-23	0-24	0-25
19	0-27		0-33	0-27	0-33	0-32
20	0-31		0-34	0-24	0-26	0-27
21	0-27	0-31	0-31	0-26	0-26	
24	0-28		0-31	0-27	0-29	0-30
25	0-33		0-33	0-20	0-21	
26	0-21		0-23	0-19	0-22	
27	HOLIDAY					
28	0-22		0-22	0-20	0-21	

87Mar Strike 108.00

Nov	Open		High	Low	Close	
3	0-32		0-35H	0-32	0-32	
4	0-30		0-32	0-30	0-31	
5	0-25		0-26	0-24	0-26	
6	0-24		0-24	0-19	0-19	
7	0-15		0-15	0-13	0-13	
10	0-11		0-11	0-09	0-10	
11	0-09		0-09	0-09	0-09	
12	0-09		0-09	0-07L	0-09	
13	0-09		0-10	0-09	0-10	
14	0-09		0-13	0-09	0-12	
17	0-11		0-16	0-11	0-16	
18	0-16		0-17	0-13	0-14	0-15
19	0-17		0-19	0-16	0-19	
20	0-18		0-19	0-14	0-16	
21	0-17		0-18	0-15	0-15	
24	0-16		0-18	0-16	0-18	
25	0-19	0-20	0-20	0-11	0-11	
26	0-11		0-12	0-10	0-12	
27	HOLIDAY					
28	0-12		0-13	0-12	0-12	

87Mar Strike 110.00

Nov	Open		High	Low	Close	
3	0-22		0-23H	0-21	0-21	
4	0-20		0-21	0-19	0-21	
5	0-22		0-22	0-15	0-16	
6	0-14		0-14	0-12	0-12	
7	0-11		0-11	0-08	0-08	
10	0-05		0-06	0-05	0-05	0-06
11	0-05		0-05	0-04	0-05	
12	0-05		0-05	0-03L	0-05	
13	0-05		0-06	0-04	0-05	0-06
14	0-06		0-07	0-04	0-07	
17	0-07		0-09	0-06	0-09	
18	0-09		0-10	0-07	0-08	
19	0-10		0-11	0-09	0-11	
20	0-11		0-12	0-08	0-09	
21	0-09		0-10	0-08	0-08	
24	0-08	0-09	0-10	0-08	0-10	
25	0-11		0-11	0-07	0-07	
26	0-06		0-07	0-05	0-07	
27	HOLIDAY					
28	0-07		0-07	0-06	0-06	

Call volume of sales Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3			12	42	552	3,118	2,078	1,319	354	372	257	124	8,228
4		1L	1L	478	700	3,941	4,901	1,138	148	33L	380	278	11,999
5			517H	129	1,374	8,313H	4,920	5,382	903	916	309	67	22,830
6			1	143	461	3,060	3,690	2,930	5,057H	2,501	310	77	18,230
7	21	30		122	1,821	1,919	4,883	2,184	667	241	183	439	12,510
10		55H	511	258	4,799	6,373	4,014	3,457	634	1,010	1,736H	112	22,959
11				1L	255	1,228	983L	255L	37L	84	19L	105	2,967L
12			51	6	2,284	3,797	4,177	512	714	1,250	697	1,050	14,538
13			34	3	1,418	2,426	2,576	952	384	531	360	9L	8,693
14		20	29	77	2,534	3,530	6,750	1,612	609	683	270	317	16,431
17		4	31	19	5,532H	4,941	6,408	3,435	2,021	921	106	313	23,731
18			330	9	481	4,489	7,950	10,032H	4,318	3,663H	703	4,828H	36,803H
19	100H	11	70	255	689	4,100	6,645	5,198	2,171	1,154	448	442	21,283
20			41	588	2,299	2,034	10,826H	7,678	1,852	1,971	277	1,150	28,716
21			5	16	896	1,646	5,328	3,543	2,844	880	236	1,312	16,706
24	10L		101	6	650	1,156	4,562	4,882	2,738	1,721	326	1,115	17,267
25		3	15	638H	600	3,265	5,148	5,431	2,334	1,844	690	796	20,764
26			1	1	187L	1,362	6,910	4,229	2,024	916	288	187	16,105
27	HOLIDAY												
28			1	2	250	657L	1,653	2,486	675	303	514	846	7,387
TOTAL	131	124	1,751	2,793	27,782	61,355	94,402	66,655	30,484	20,994	8,109	13,567	328,147

Call open contracts Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	154L	154	243	1,454	5,077L	10,724L	12,016L	8,989L	4,959L	2,525L	2,380L	675L	49,350L
4	154	153	242L	1,356	5,472	11,897	13,574	9,223	5,074	2,544	2,684	699	53,072
5	154	153	692	1,432	5,234	15,447	15,442	9,925	5,883	2,766	2,867	715	60,710
6	154	153	692	1,413	5,261	14,339	16,757	10,011	8,015	4,170	2,934	737	64,636
7	169	146	691	1,436	6,000	14,791	18,045	10,555	7,921	4,168	2,980	1,112	68,014
10	169	141	1,009	1,455	7,994	15,350	17,932	11,236	7,948	4,675	3,800	1,214	72,923
11	156	171H	1,009	1,404	8,058	15,011	17,970	11,122	7,907	4,726	3,793	1,307	72,634
12	156	171	1,047	1,394	8,370	14,114	18,426	11,000	7,678	5,333	3,879	2,352	73,920
13	156	141	1,078	1,394	8,938	14,475	18,823	11,250	7,757	5,441	4,031	2,358	75,842
14	156	132	1,065	1,364	9,807	14,513	21,213	12,126	7,552	5,922	4,032	2,646	80,528
17	156	128L	1,040	1,372	13,511	14,585	23,186	13,070	8,323	6,251	4,097	2,759	88,478
18	156	128	1,040	1,375	13,779H	15,695	22,962	17,015	7,837	6,635	4,518	6,814	97,954
19	196H	137	1,107	1,376	13,429	17,002	23,990	15,292	8,522	7,428	4,622	7,196	100,297
20	196	137	1,101	1,483	12,971	16,953	27,446	17,003	9,055	8,872	4,723	8,127	108,067
21	196	137	1,106	1,499H	12,711	17,658	28,205	17,390	9,914	9,352	4,793	8,850	111,811
24	196	137	1,106	1,499	12,428	17,982	28,626	18,155	10,544	10,249	5,020	9,844	115,786
25	196	134	1,111H	1,289L	12,489	19,515H	29,042	20,137	10,837	10,883H	5,182	9,893	120,708
26	196	134	1,105	1,290	12,352	18,856	29,218H	20,118	11,481	10,840	5,194	9,966	120,750H
27	HOLIDAY												
28	196	134	1,104	1,289	12,104	18,708	28,698	20,368H	11,797H	10,876	5,328H	9,996H	120,598

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

	87Jun Strike 88.00				87Jun Strike 92.00				87Jun Strike 94.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3									5-54	5-54	5-38	5-38
4									5-22	5-39	5-22	5-39
5												5-24N
6									4-59	4-59	4-40	4-40
7												4-04N
10									3-50	4-03	3-50L	4-03
11												3-52N
12									4-00	4-00	4-00	4-00
13									4-08	4-15	4-08	4-10
14									4-30	4-37	4-30	4-37
17												5-25N
18									5-18	5-18	4-62	4-62
19	10-23	10-25H	10-23L	10-25	7-08	7-12	7-08L	7-12				5-50N
20				10-08N				7-00N	5-51	5-51	5-24	5-31
21				10-17N				7-07N	5-40	5-48	5-38	5-38
24				10-43N	7-32	7-32H	7-28	7-28				5-62N
25				9-55N				6-50N	6-00	6-00H	5-20	5-21
26				10-05N				6-58N	5-18	5-25	5-18	5-25
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				10-08N				6-60N				5-28N

	87Jun Strike 96.00				87Jun Strike 98.00				87Jun Strike 100.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	4-39	4-39	4-35	4-35	3-37	3-37H	3-31	3-31	2-48	2-60H	2-45	2-45
4				4-36N	3-26	3-31	3-26	3-31	2-41	2-50	2-39	2-46
5				4-20N	3-35	3-35	3-21	3-21	2-42	2-42	2-36	2-36
6	3-60	3-60	3-42	3-42	3-00	3-00	2-47	2-47				2-05N
7	3-18	3-18	3-07	3-07	2-22	2-22	2-19	2-19	1-60	1-60	1-43	1-43
10	2-54	3-05	2-54	3-05	2-00	2-16	2-00L	2-16	1-33	1-41	1-33L	1-41
11				2-60N				2-06N				1-32N
12	2-62	3-02	2-53L	3-02	2-12	2-12	2-01	2-10				1-35N
13				3-12N	2-23	2-23	2-17	2-17	1-43	1-45	1-37	1-40
14	3-14	3-36	3-14	3-36				2-35N	1-42	1-55	1-42	1-55
17	4-10 4-09	4-12	4-09	4-12				3-05N	1-54	2-20	1-52	2-18
18				3-54N				2-52N	2-18	2-19	2-05	2-05
19	4-18	4-33	4-18	4-33	3-10	3-23	3-10	3-23	2-20	2-33	2-18	2-33
20	4-30	4-30	4-09	4-18	3-26	3-30	3-06	3-10	2-33	2-33	2-18	2-23
21	4-20	4-29	4-20	4-24	3-15	3-23	3-15	3-16	2-23	2-34	2-23	2-25
24	4-37	4-46H	4-37	4-42	3-24	3-36	3-24	3-35	2-34	2-44	2-34	2-41
25	4-40	4-40	4-07	4-07	3-33	3-33	3-00	3-01	2-41	2-41	2-12	2-13
26	4-00	4-12	4-00	4-12	2-50	3-06	2-50	3-05	2-00	2-15	2-00	2-14
27	HOLIDAY				HOLIDAY				HOLIDAY			
28	4-05	4-07	4-05	4-07	3-05	3-05	3-03	3-03	2-16	2-16	2-13	2-13

	87Jun Strike 102.00				87Jun Strike 104.00				87Jun Strike 106.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				2-05N				1-37N				1-13N
4				2-05N				1-36N	1-10	1-14H	1-10	1-12
5				1-59N	1-32	1-32H	1-30	1-30				1-06N
6	1-55	1-55	1-35	1-35	1-25	1-25	1-10	1-10	1-04	1-04	0-54	0-54
7	1-28	1-28	1-16	1-16	1-00	1-00	0-55	0-57	0-44	0-44	0-40	0-40
10	1-05	1-12	1-03	1-10	0-54	0-54	0-51	0-51				0-35N
11	1-12	1-12	1-03	1-03				0-47N				0-35N
12	1-08	1-08	1-00L	1-05	0-43	0-45	0-43L	0-45				0-33N
13	1-13	1-13	1-09	1-09	0-49	0-51	0-49	0-51	0-33	0-35	0-33L	0-35
14	1-12	1-20	1-09	1-20	0-54	0-58	0-54	0-58				0-40N
17	1-24	1-43	1-22	1-40	0-57	1-12	0-57	1-09	0-49	0-52	0-49	0-52
18				1-31N	1-09	1-09	1-01	1-03	0-50	0-50	0-45	0-45
19	1-45	1-55	1-45	1-55				1-21N				0-60N
20	1-50	1-57	1-44	1-45	1-18	1-18	1-13	1-13	0-58	0-58	0-54	0-54
21	1-48	1-55	1-47	1-47				1-15N	0-57	0-57	0-55	0-55
24	1-55 1-54	1-63	1-54	1-59	1-20	1-25	1-20	1-23	0-59	0-62	0-59	0-62
25	1-63	2-00H	1-38	1-38	1-27	1-27	1-09	1-09	0-63	0-63	0-48	0-48
26	1-31 1-33	1-40	1-30	1-38	1-02	1-07	1-02	1-07				0-49N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28	1-35	1-39	1-34	1-37	1-03	1-05	1-03	1-05	0-47	0-47	0-47	0-47

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 108.00				**87Jun Strike 110.00**			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								0-41**N**
4								0-41**N**
5					0-42	0-42**H**	0-38	0-38
6					0-30	0-30	0-29	0-29
7					0-26	0-26	0-18	0-18
10	0-26	0-26	0-25	0-25	0-18	0-18	0-17	0-17
11				0-24**N**	0-15	0-15	0-15**L**	0-15
12	0-22	0-22	0-19**L**	0-22	0-15	0-15	0-15	0-15
13	0-20	0-24	0-20	0-24				0-16**N**
14				0-26**N**				0-17**N**
17				0-35**N**				0-24**N**
18				0-31**N**	0-24	0-24	0-24	0-24
19	0-35	0-41	0-35	0-41				0-27**N**
20				0-37**N**				0-25**N**
21				0-37**N**	0-25	0-27	0-25	0-25
24	0-42	0-42	0-42	0-42	0-28	0-29	0-28	0-29
25	0-45	0-45**H**	0-32	0-32	0-30	0-30	0-21	0-21
26	0-30	0-32	0-29	0-32	0-21	0-21	0-21	0-21
27	**HOLIDAY**				**HOLIDAY**			
28	0-30	0-31	0-30	0-31	0-21	0-21	0-21	0-21

Call volume of sales Reported in contracts—Future 87Jun

Nov	**88.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**106.00**	**108.00**	**110.00**	**TOTAL**
3			5	28	25	30						88
4			2		25	5			4			36
5					5	1**L**		10			30	46
6			2	56	101		202	1**L**	1**L**		1**L**	364
7			31	1**L**	3	67	11	101	1			215
10			8	2	1**L**	6	1,001	1,200**H**		200	201	2,619
11							4**L**				4	8**L**
12				1,005	1,586**H**		28	10		401**H**	401**H**	3,431**H**
13			40	10	31	10	57	25	5	3	2	183
14			30	101		1	58	1				191
17				25		60	8	1	200**H**			294
18			1**L**			103		60	4		100	268
19	100**H**	70		202	4	4	9			1**L**		390
20		30**L**	402	296	252	9	90	90	150			1,319
21			500**H**	1,100**H**	556	5	24		2		3	2,190
24		110**H**		150	207	11	1,559**H**	22	35	6	24	2,124
25			111	466	102	202**H**	1,189	209	90	139	6	2,514
26			1	181	28	24	221	353	7	246	1	1,062
27	**HOLIDAY**											
28				5	21	21	65	61	6	8	6	193
TOTAL	100	210	1,133	3,628	2,947	559	4,526	2,144	505	1,004	779	17,535

Call open contracts Reported in contracts—Future 87Jun

Nov	**88.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**106.00**	**108.00**	**110.00**	**TOTAL**
3			2,676	176**L**	313**L**	649	205**L**	205	21**L**		139	4,384
4			2,628**L**	176	313	649	205	205	25		139	4,340
5			2,628	176	316	650	205	205	25		112**L**	4,317**L**
6			2,629	176	367	648	407	206	26		113	4,572
7			2,660	177	370	634**L**	418	200**L**	25		113	4,597
10			2,654	178	371	639	1,417	1,300	25	200**L**	308	7,092
11			2,653	178	371	639	1,421	1,300	25	200	306	7,093
12			2,653	971	1,607	639	1,449	1,310	25	601	607	9,862
13			2,673	981	1,632	649	1,456	1,310	30	603	609	9,943
14			2,673	1,071	1,607	650	1,464	1,310	30	603	609	10,017
17			2,673	1,087	1,607	690	1,471	1,310	210	603	609	10,260
18			2,673	1,087	1,607	790	1,471	1,317	214	603	709	10,471
19	100**H**	70**L**	2,673	1,137	1,611	792	1,479	1,319	214	604	709	10,708
20	100	100	2,673	1,005	1,662	794	1,498	1,319	164	604	709	10,628
21	100	100	3,173	1,484	1,890	797	1,490	1,319	166	604	710	11,833
24	100	200**H**	3,173	1,594	1,891	802	1,604	1,334	199	607	724	12,228
25	100	200	3,213**H**	1,932	1,918**H**	904	2,488	1,514	279	525	730	13,803
26	100	200	3,213	2,072	1,918	907	2,680	1,617	282	726	731	14,446
27	**HOLIDAY**											
28	100	200	3,213	2,077**H**	1,918	927**H**	2,723**H**	1,642**H**	285**H**	734**H**	736**H**	14,555**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Sep Strike 102.00				87Sep Strike 104.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17	1-50	2-03	1-50**L**	2-03	1-20	1-35	1-20**L**	1-35
18	1-57	1-57	1-57	1-57	1-27	1-27	1-27	1-27
19	2-06	2-14	2-06	2-14				1-45**N**
20				2-00**N**				1-34**N**
21				2-04**N**	1-44	1-44**H**	1-37	1-37
24				2-18**N**				1-47**N**
25	2-21	2-21**H**	1-60	1-60				1-31**N**
26				1-61**N**				1-30**N**
27	**HOLIDAY**				**HOLIDAY**			
28				1-60**N**				1-30**N**

Call volume of sales Reported in contracts—Future 87Sep

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	15	15	30
18	65**H**	65**H**	130**H**
19	8		8
20			
21		1**L**	1**L**
24			
25	1**L**		1
26			
27	**HOLIDAY**		
28			
TOTAL	89	81	170

Call open contracts Reported in contracts—Future 87Sep

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	15**L**	15**L**	30**L**
18	80	80**H**	160
19	88	80	168
20	88	80	168
21	88	80	168
24	88	80	168
25	89**H**	80	169**H**
26	89	80	169
27	**HOLIDAY**		
28	89	80	169

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Dec	Open	High	Low	Close
1				10-35N
2				11-52N
3				12-08N
4				12-42N
5				10-54N
8				11-36N
9				11-22N
10				11-60N
11				10-48N
12				10-52N
15				10-50N
16				11-10N
17				11-16N
18				11-22N
19				11-48N
22				12-06N
23				12-20N
24				12-24N
25	HOLIDAY			
26				12-16N
29	11-34	11-34H	11-00L	11-00
30				10-36N
31				10-13N

87Mar Strike 90.00

Dec	Open	High	Low	Close
1	8-19	8-43	8-14L	8-43
2	9-38	9-55	9-38	9-55
3	10-21	10-21	10-15	10-15
4				10-46N
5				8-60N
8				9-41N
9				9-28N
10				9-62N
11				8-54N
12				8-54N
15				8-58N
16				9-16N
17				9-20N
18				9-26N
19	9-40	9-51	9-40	9-51
22				10-07N
23				10-21N
24	10-21	10-24H	10-21	10-24
25	HOLIDAY			
26				10-16N
29				9-01N
30				8-40N
31				8-18N

87Mar Strike 92.00

Dec	Open	High	Low	Close
1				6-57N
2				8-03N
3	8-30	8-35H	8-23	8-23
4				8-54N
5	7-45	7-45	7-10	7-10
8				7-51N
9	7-42	7-42	7-38	7-38
10				8-05N
11				7-00N
12				7-04N
15				7-04N
16				7-25N
17				7-28N
18				7-34N
19	7-27	7-56	7-27	7-56
22				8-13N
23	8-26	8-26	8-26	8-26
24				8-29N
25	HOLIDAY			
26				8-17N
29	7-45	7-45	7-15	7-15
30				6-47N
31	6-35	6-35	6-29L	6-29

87Mar Strike 94.00

Dec	Open	High	Low	Close
1	4-50	5-14	4-50	5-14
2	5-56	6-18	5-56	6-18
3	6-55	6-55	6-38	6-38
4	6-36	7-04H	6-36	7-04
5	6-33	6-35	5-34	5-34
8	5-04	6-03	5-04	6-03
9	5-62	6-02	5-54	5-54
10				6-19N
11	5-58	5-58	5-16	5-16
12	5-26	5-33	5-04	5-22
15	4-56	5-21	4-56	5-21
16	5-30	5-45	5-30	5-43
17				5-43N
18				5-49N
19	5-57	6-05	5-50	6-05
22	6-00	6-23	6-00	6-23
23	6-32	6-47	6-32	6-35
24	6-35	6-37	6-35	6-37
25	HOLIDAY			
26	6-26	6-28	6-26	6-28
29	5-62	5-62	5-24	5-24
30	5-10	5-10	4-63	4-63
31	4-52	4-52	4-46L	4-46

87Mar Strike 96.00

Dec	Open		High	Low	Close	
1	3-22		3-47	3-22	3-47	
2	3-55		4-44	3-55	4-44	
3	5-09		5-11	4-61	4-61	
4	4-60		5-37H	4-60	5-26	
5	5-03		5-03	3-62	3-62	
8	4-05		4-32	3-34	4-30	
9	4-20		4-27	4-14	4-20	4-14
10	4-08		4-40	4-08	4-40	
11	4-18		4-19	3-36	3-44	
12	3-32		3-62	3-24	3-50	
15	3-18	3-22	3-54	3-08	3-50	
16	4-03		4-09	3-62	4-04	
17	4-03		4-08	3-62	4-01	
18	4-25		4-28	4-08	4-08	
19	3-63		4-26	3-63	4-26	
22	4-01		4-44	4-00	4-42	
23	4-51		5-00	4-47	4-50	
24	4-48		4-54	4-48	4-51	
25	HOLIDAY					
26	4-42		4-43	4-42	4-43	
29	4-09		4-09	3-46	3-46	
30	3-28		3-31	3-19	3-22	
31	3-31		3-31	3-07L	3-08	

87Mar Strike 98.00

Dec	Open		High	Low	Close	
1	2-16	2-19	2-37	2-10	2-35	2-37
2	2-40	2-45	3-20	2-39	3-20	
3	3-43		3-51	3-33	3-34	
4	3-35		4-10H	3-33	3-57	3-59
5	3-47	3-49	3-49	2-42	2-42	2-50
8	2-52	2-55	3-08	2-27	3-07	
9	3-07		3-09	2-54	2-59	
10	2-54		3-12	2-44	3-12	
11	2-59		3-01	2-20	2-27	2-32
12	2-16		2-40	2-10	2-27	2-32
15	2-02		2-33	1-61	2-32	2-30
16	2-45	2-43	2-58	2-37	2-46	2-47
17	2-42		2-44	2-35	2-40	
18	2-60		3-00	2-37	2-43	
19	2-35		2-58	2-33	2-58	
22	2-38		3-09	2-33	3-09	
23	3-15		3-25	3-09	3-10	3-12
24	3-12		3-15	3-10	3-15	
25	HOLIDAY					
26	3-06		3-11	3-05	3-06	
29	2-54		2-57	2-20	2-20	
30	2-06		2-07	1-60	2-02	2-03
31	2-06	2-07	2-09	1-51L	1-53	1-55

87Mar Strike 100.00

Dec	Open		High	Low	Close	
1	1-26	1-30	1-43	1-21	1-43	1-40
2	1-49	1-46	2-15	1-43	2-13	2-15
3	2-30	2-33	2-40	2-23	2-25	2-27
4	2-22	2-28	2-58H	2-22	2-47	2-48
5	2-37	2-36	2-37	1-46	1-49	1-51
8	1-54	1-48	2-03	1-31	2-03	
9	2-03	2-06	2-06	1-53	1-55	
10	1-49	1-52	2-08	1-45	2-06	2-01
11	1-58	1-60	1-62	1-25	1-30	1-33
12	1-20	1-24	1-46	1-16	1-29	1-32
15	1-10	1-14	1-36	1-08	1-33	1-31
16	1-42	1-41	1-53	1-35	1-40	1-42
17	1-42		1-42	1-32	1-35	
18	1-52	1-48	1-57	1-38	1-38	1-41
19	1-34	1-31	1-49	1-29	1-48	1-49
22	1-32	1-35	1-60	1-29	1-57	1-59
23	1-59	2-00	2-06	1-57	1-58	1-59
24	1-60		1-62	1-57	1-59	1-61
25	HOLIDAY					
26	1-56		1-56	1-52	1-54	
29	1-44	1-42	1-44	1-17	1-19	1-17
30	1-07	1-11	1-11	1-01	1-04	1-05
31	1-07	1-08	1-10	0-60L	0-62	

87Mar Strike 102.00

Dec	Open		High	Low	Close	
1	0-57	0-58	1-00	0-51	1-00	0-63
2	1-04	1-06	1-27	1-02	1-25	1-27
3	1-35	1-42	1-46	1-33	1-33	1-36
4	1-35	1-39	1-60H	1-32	1-51	1-54
5	1-43	1-48	1-48	1-03	1-06	1-08
8	1-08	1-11	1-19	0-57	1-16	1-19
9	1-17	1-21	1-21	1-06	1-07	1-09
10	1-07	1-04	1-19	1-00	1-18	1-16
11	1-08	1-10	1-11	0-51	0-54	0-56
12	0-49	0-47	1-00	0-44	0-55	0-57
15	0-45	0-42	0-56	0-40	0-55	0-54
16	0-63		1-04	0-57	0-61	0-62
17	0-60		0-60	0-54	0-55	0-56
18	1-02	0-62	1-05	0-55	0-59	0-58
19	0-54	0-57	0-63	0-52	0-62	0-63
22	0-56	0-53	1-06	0-51	1-06	1-05
23	0-63	1-04	1-12	0-63	1-05	1-06
24	1-05		1-07	1-03	1-03	1-05
25	HOLIDAY					
26	1-01		1-02	1-00	1-00	
29	0-57	0-56	0-58	0-41	0-44	0-41
30	0-39	0-35	0-39	0-32	0-35	0-34
31	0-37		0-37	0-30L	0-31	0-30

87Mar Strike 104.00

Dec	Open		High	Low	Close	
1	0-35	0-34	0-37	0-29	0-37	
2	0-40	0-41	0-56	0-38	0-55	0-56
3	1-00	1-02	1-05	0-60	0-61	0-63
4	1-00	0-61	1-16H	0-59	1-10	1-08
5	1-07	1-02	1-07	0-40	0-42	0-43
8	0-46	0-42	0-49	0-34	0-48	0-49
9	0-48	0-49	0-49	0-40	0-42	
10	0-40		0-48	0-35	0-47	0-45
11	0-43	0-41	0-43	0-27	0-30	
12	0-24	0-26	0-35	0-23	0-28	
15	0-24		0-30	0-21	0-30	0-29
16	0-32	0-34	0-38	0-30	0-31	0-33
17	0-33		0-33	0-28	0-29	
18	0-33		0-37	0-30	0-31	0-30
19	0-30	0-28	0-33	0-27	0-32	0-33
22	0-27		0-37	0-26	0-35	0-36
23	0-36		0-40	0-35	0-35	
24	0-34		0-36	0-34	0-35	0-34
25	HOLIDAY					
26	0-33		0-34	0-32	0-32	
29	0-28	0-27	0-29	0-20	0-20	
30	0-18		0-18	0-15	0-15	0-16
31	0-18		0-18	0-14L	0-14	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Dec	Open		High	Low	Close	
1	0-17	0-19	0-20	0-16	0-19	
2	0-22		0-32	0-21	0-31	0-32
3	0-39	0-38	0-41	0-36	0-36	0-37
4	0-37		0-49H	0-35	0-44	0-45
5	0-43	0-41	0-43	0-23	0-25	0-26
8	0-26	0-27	0-29	0-18	0-26	0-29
9	0-29		0-29	0-21	0-22	
10	0-20	0-21	0-25	0-19	0-25	0-24
11	0-21	0-24	0-24	0-14	0-14	0-15
12	0-11	0-12	0-18	0-11	0-15	0-14
15	0-11	0-13	0-16	0-10	0-15	0-16
16	0-17		0-19	0-16	0-17	
17	0-17		0-17	0-14	0-14	
18	0-16		0-18	0-15	0-15	
19	0-14		0-17	0-13	0-17	
22	0-12		0-19	0-12	0-18	0-19
23	0-18		0-20	0-17	0-17	0-18
24	0-17		0-18	0-16	0-17	0-18
25	HOLIDAY					
26	0-16		0-16	0-15	0-15	
29	0-13		0-13	0-09	0-09	
30	0-07		0-08	0-06L	0-06	0-07
31	0-07		0-07	0-06	0-06	

87Mar Strike 108.00

Dec	Open		High	Low	Close	
1	0-09		0-12	0-08	0-12	
2	0-12		0-18	0-12	0-18	0-17
3	0-19	0-22	0-24	0-19	0-22	0-21
4	0-22		0-28H	0-21	0-25	0-26
5	0-24	0-25	0-25	0-13	0-14	
8	0-15	0-14	0-15	0-09	0-14	
9	0-14		0-14	0-11	0-12	
10	0-11		0-13	0-09	0-13	0-12
11	0-11		0-11	0-07	0-07	0-08
12	0-06		0-09	0-05	0-07	
15	0-06		0-08	0-05	0-08	
16	0-09		0-09	0-07	0-08	
17	0-08		0-08	0-07	0-07	
18	0-08		0-08	0-07	0-07	
19	0-07		0-08	0-06	0-07	
22	0-06		0-09	0-05	0-08	0-09
23	0-09		0-09	0-08	0-08	
24	0-08		0-08	0-07	0-08	
25	HOLIDAY					
26	0-06		0-06	0-06	0-06	
29	0-05		0-05	0-04	0-04	
30	0-03		0-03	0-03	0-03	
31	0-03		0-03	0-02L	0-02	0-03

87Mar Strike 110.00

Dec	Open		High	Low	Close	
1	0-05		0-06	0-04	0-05	0-06
2	0-06		0-10	0-06	0-09	0-10
3	0-12		0-13	0-11	0-11	
4	0-12		0-16H	0-11	0-14	
5	0-14		0-14	0-07	0-07	0-08
8	0-08		0-09	0-05	0-08	
9	0-07		0-07	0-05	0-06	
10	0-05		0-07	0-05	0-07	0-06
11	0-05		0-05	0-03	0-03	0-04
12	0-03		0-04	0-03	0-04	
15	0-03		0-04	0-02	0-04	
16	0-04		0-04	0-03	0-04	
17	0-03		0-04	0-03	0-03	
18	0-04	0-03	0-04	0-03	0-04	0-03
19	0-03		0-04	0-02	0-03	0-04
22	0-02		0-04	0-02	0-04	
23	0-04		0-04	0-04	0-04	
24	0-03		0-04	0-03	0-03	0-04
25	HOLIDAY					
26	0-03		0-04	0-02	0-03	
29	0-02		0-03	0-02	0-02	
30	0-01		0-02	0-01L	0-01	
31	0-01		0-02	0-01	0-01	

Call volume of sales Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		5		22	53	2,591	2,646	3,087	2,809	839	595	781	13,428
2		31H		16	730	1,600	8,769	8,824	5,114	3,420	899	694	30,097
3		2	457H	9	731	2,394	6,308	11,609	7,259H	3,929H	2,044H	852	35,594
4				1,000H	925	3,942	10,247	18,559H	5,480	3,059	1,230	667	45,109H
5			117	374	1,277H	1,926	12,134	8,054	6,825	3,299	1,798	1,393	37,197
8			5	17	1,075	5,376H	4,584	11,532	5,021	2,977	1,540	788	32,915
9			1L	2	510	2,625	3,012	6,390	2,841	976	818	610	17,785
10					314	836	4,595	3,992	2,621	1,303	805	489	14,955
11				6	75	2,481	6,489	7,747	3,349	854	671	543	22,215
12				2	230	1,584	2,569	6,056	2,809	1,214	276	387	15,127
15				100	181	1,693	4,840	3,778	2,887	1,598	297	168	15,542
16				8	230	1,083	2,872	4,217	4,474	3,323	330	565	17,102
17					504	1,052	3,587	3,114	1,944	1,517	914	1,323	13,955
18					1,004	1,070	9,177	9,447	3,188	3,640	194	173	27,893
19		10	30	58	869	815	4,869	3,578	912	745	559	1,866H	14,311
22				26	234	512	2,254	3,552	2,580	325	471	482	10,436
23			5	60	470	1,132	4,250	6,969	2,962	1,046	527	596	18,017
24		1L		2	53	60	733	2,982	2,439	181L	28	99	6,578
25	HOLIDAY												
26				1L	1L	46L	197L	957L	612L	457	16L	9L	2,296L
29	3L		205	112	515	2,062	7,938	3,561	1,752	1,709	256	1,223	19,336
30				16	93	3,892	14,443H	5,257	3,412	808	641	98	28,660
31	92H		10	169	5	1,755	3,990	4,905	1,878	664	1,858	37	15,363
TOTAL	95	49	830	2,000	10,079	40,527	120,503	138,167	73,168	37,883	16,767	13,843	453,911

Call open contracts Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	196H	132L	1,104H	1,311	12,147L	20,471	29,104L	20,353L	11,646L	11,110L	5,316L	10,536L	123,426L
2	196	162H	1,104	1,326	12,193	20,547	33,314	23,548	14,340	11,895	5,622	10,614	134,861
3	196	160	1,030	1,300L	12,382	20,421	33,791	24,426	14,230	12,441	5,903	10,711	136,991
4	196	160	1,033	1,300	12,346	18,007	33,706	27,083	15,320	13,527	6,349	10,881	139,908
5	196	160	916	1,667	13,153	17,888L	33,340	28,156	16,272	13,189	6,508	11,473	142,918
8	196	160	875	1,684	14,129	20,046	32,565	28,251	16,745	14,320	7,296	11,622	147,889
9	196	160	874	1,682	14,509	21,431	31,887	30,712	16,342	14,008	7,370	11,582	150,753
10	196	160	873	1,681	14,775	21,068	32,042	30,203	15,911	13,807	7,573	11,806	150,095
11	196	160	873	1,681	14,704	21,511	33,931	31,916H	15,335	13,930	7,695	12,047	153,979
12	196	160	873	1,681	14,915H	22,089	33,782	31,721	15,613	13,885	7,774	11,980	154,669
15	196	160	873	1,781	14,844	22,072	34,907	30,027	15,301	13,893	7,862	12,008	153,924
16	196	160	873	1,785	14,768	22,918	34,852	29,932	14,536	13,168	7,714	12,101	153,003
17	186	160	873	1,781	14,340	23,231	35,580	28,140	15,275	13,397	8,293	12,240	153,496
18	186	160	873	1,782	14,093	23,333	36,216	28,643	15,562	14,008	8,258	12,276	155,390
19	186	150	873	1,832	13,440	23,333	36,819	28,858	15,541	14,214	8,334	13,520	157,100
22	186	150	873	1,857	13,319	23,489	36,721	27,846	16,057	14,140	8,410	13,862	156,910
23	186	150	871	1,907	12,845	23,255	36,891H	27,549	16,800	14,140	8,651	13,720	156,965
24	186	150	871	1,907	12,792	23,206	36,748	29,500	18,610	14,252	8,652	13,679	160,553H
25	HOLIDAY												
26	186	149	871	1,906	12,792	23,154	36,697	28,900	18,270	14,229	8,657	13,683	159,494
29	187	149	776L	1,815	12,640	23,450	36,158	28,504	18,619	14,584	8,704	14,833H	160,419
30	186	149	776	1,797	12,613	25,430	30,929	28,194	19,260	14,731H	9,043	14,785	157,893
31	94L	149	776	1,930H	12,614	25,972H	29,557	28,204	19,611H	14,614	9,488H	14,789	157,798

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

87Jun Strike 88.00

Dec	Open	High	Low	Close
1				9-51N
2				11-00N
3				11-24N
4				11-54N
5				10-10N
8				10-50N
9				10-40N
10				11-06N
11				10-08N
12				10-08N
15				10-02N
16				10-26N
17				10-30N
18				10-33N
19				10-54N
22				11-15N
23				11-29N
24				11-32N
25	**HOLIDAY**			
26				11-23N
29	10-44	10-44H	10-14L	10-14
30				9-49N
31				9-27N

87Jun Strike 92.00

Dec	Open	High	Low	Close
1				6-42N
2				7-43N
3				8-01N
4				8-27N
5				6-59N
8				7-30N
9				7-20N
10				7-47N
11				6-55N
12				6-54N
15				6-48N
16				7-07N
17				7-10N
18				7-11N
19				7-29N
22				7-48N
23				7-60N
24				8-00N
25	**HOLIDAY**			
26				7-54N
29	7-16	7-16H	6-54L	6-54
30				6-26N
31				6-08N

87Jun Strike 94.00

Dec	Open	High	Low	Close
1	4-57	5-11	4-57	5-11
2	5-55	6-04H	5-55	6-04
3				6-26N
4				6-54N
5				5-31N
8	6-00	6-00	6-00	6-00
9				5-54N
10				6-14N
11				5-24N
12				5-23N
15				5-20N
16	5-30	5-40	5-30	5-40
17				5-42N
18				5-42N
19				5-58N
22				6-10N
23				6-21N
24				6-21N
25	**HOLIDAY**			
26				6-13N
29	5-42	5-44	5-20	5-20
30				4-58N
31	4-60	4-60	4-41L	4-41

87Jun Strike 96.00

Dec	Open	High	Low	Close
1	3-54	3-61	3-54	3-61
2	4-31	4-48	4-31	4-48
3	5-04	5-11	5-01	5-03
4	5-04	5-30H	5-04	5-25
5	5-03	5-03	4-12	4-12
8	4-25	4-40	3-62	4-40
9				4-32N
10	4-27	4-54	4-27	4-54
11	4-00	4-00	4-00	4-00
12	4-06	4-12	3-59	4-02
15	3-46	4-02	3-42	4-01
16	4-20	4-20	4-15	4-19
17	4-22	4-22	4-19	4-19
18	4-35	4-35	4-18	4-19
19	4-16	4-34	4-16	4-34
22				4-50N
23				4-58N
24				4-57N
25	**HOLIDAY**			
26				4-48N
29	4-15	4-15	3-61	3-61
30	3-45	3-45	3-38	3-38
31	3-35	3-35	3-27L	3-27

87Jun Strike 98.00

Dec	Open	High	Low	Close
1	2-51	2-58	2-51	2-58
2	3-09	3-37	3-02	3-37
3	4-00	4-00	3-50	3-52
4	4-02	4-15H	4-02	4-07
5	3-47	3-47	3-04	3-04
8	3-13	3-31	2-60	3-31
9	3-32	3-33	3-24	3-24
10	3-27	3-41	3-20	3-41
11	3-27	3-27	2-53	2-60
12	2-58	2-58	2-58	2-58
15	2-38	3-00	2-38	2-58
16	3-00	3-10	3-00	3-08
17	3-06	3-08	3-04	3-08
18	3-11	3-12	3-07	3-07
19	3-00	3-18	3-00	3-18
22	3-10	3-31	3-10	3-31
23	3-38	3-42	3-38	3-39
24	3-34	3-34	3-34	3-34
25	**HOLIDAY**			
26				3-29N
29	3-03	3-05	2-50	2-50
30	2-34	2-41	2-30	2-33
31	2-32	2-32	2-22L	2-22

87Jun Strike 100.00

Dec	Open		High	Low	Close
1	2-07		2-08	2-02	2-06
2	2-28		2-43	2-28	2-41
3	2-62	3-00	3-02	2-64	2-55
4	2-55		3-13H	2-54	3-07
5	2-60		2-60	2-17	2-17
8	2-16		2-37	2-09	2-37
9	2-36		2-38	2-30	2-30
10	2-25		2-42	2-21	2-42
11	2-34		2-34	2-00	2-06
12	1-62		2-15	1-62	2-07
15	1-53		2-10	1-52	2-06
16	2-11		2-24	2-11	2-14
17	2-16		2-20	2-12	2-15
18	2-24		2-26	2-12	2-13
19	2-10	2-09	2-22	2-09	2-22
22	2-09		2-33	2-09	2-32
23	2-35		2-44	2-35	2-37
24	2-34		2-39	2-31	2-35
25	**HOLIDAY**				
26	2-32		2-33	2-29	2-29
29	2-20		2-20	1-60	1-60
30	1-53		1-53	1-42	1-45
31	1-44		1-48	1-37L	1-38

87Jun Strike 102.00

Dec	Open	High	Low	Close
1	1-24	1-34	1-23	1-34
2	1-42	1-61	1-39	1-58
3	2-11	2-15	2-05	2-05
4	2-07	2-25H	[illegible]	2-20
5	2-05	2-07	1-33	1-38
8	1-41	1-55	1-33	1-55
9	1-55	1-57	1-50	1-50
10	1-45	1-58	1-45	1-58
11	1-50	1-50	1-29	1-31
12	1-27	1-35	1-24	1-30
15	1-18	1-30	1-14	1-29
16	1-35	1-42	1-35	1-37
17	1-36	1-38	1-34	1-36
18	1-44	1-44	1-34	1-34
19	1-32	1-42	1-32	1-42
22	1-31	1-48	1-31	1-48
23	1-48	1-59	1-48	1-53
24	1-53	1-54	1-50	1-50
25	**HOLIDAY**			
26	1-48	1-48	1-45	1-45
29	1-35	1-35	1-20	1-20
30	1-13	1-13	1-06	1-07
31	1-08	1-09	1-02L	1-02

87Jun Strike 104.00

Dec	Open		High	Low	Close
1	0-63		1-03	0-63	1-03
2	1-16		1-23	1-15	1-22
3	1-37		1-38	1-32	1-32
4	1-31		1-44H	1-31	1-42
5	1-31	1-32	1-32	1-06	1-08
8	1-16		1-21	1-08	1-21
9	1-21		1-24	1-16	1-16
10	1-08		1-21	1-08	1-21
11	0-60		0-62	0-60	0-62
12	0-58		1-06	0-56	1-00
15	0-55		1-00	0-54	0-63
16	1-00		1-10	1-00	1-05
17	1-04		1-05	1-03	1-04
18	1-08		1-08	1-03	1-03
19	0-63		1-08	0-63	1-08
22	0-63		1-14	0-62	1-12
23	1-09		1-20	1-09	1-16
24	1-16		1-16	1-10	1-12
25	**HOLIDAY**				
26	1-10		1-10	1-10	1-10
29	1-01		1-01	0-55	0-55
30	0-47		0-50	0-46	0-46
31	0-46		0-46	0-42L	0-42

87Jun Strike 106.00

Dec	Open	High	Low	Close
1	0-40	0-46	0-40	0-46
2	0-58	1-00	0-58	0-61
3	1-07	1-07	1-03	1-03
4	1-02	1-11H	1-02	1-11
5	1-03	1-03	0-50	0-50
8	0-55	0-60	0-50	0-60
9	0-57	0-57	0-54	0-55
10	0-50	0-60	0-50	0-60
11	0-53	0-53	0-43	0-43
12				0-42N
15				0-41N
16				0-46N
17				0-46N
18	0-47	0-47	0-43	0-43
19				0-48N
22				0-50N
23				0-52N
24	0-53	0-53	0-50	0-50
25	**HOLIDAY**			
26	0-48	0-48	0-47	0-47
29	0-39	0-39	0-35	0-35
30				0-29N
31	0-29	0-29	0-25L	0-25

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Dec	87Jun Strike 108.00					87Jun Strike 110.00			
	Open		High	Low	Close	Open	High	Low	Close
1					0-30N	0-19	0-19	0-19	0-19
2	0-40		0-40	0-40	0-40	0-25	0-26	0-25	0-26
3	0-51		0-51H	0-45	0-45	0-33	0-33	0-30	0-30
4					0-51N	0-35	0-36H	0-35	0-36
5	0-45		0-45	0-33	0-33	0-30	0-30	0-23	0-23
8	0-36		0-40	0-32	0-40	0-23	0-27	0-21	0-27
9	0-40		0-40	0-37	0-37				0-24N
10	0-39	0-40	0-40	0-39	0-40				0-26N
11	0-33		0-33	0-26	0-26	0-21	0-21	0-17	0-17
12	0-26		0-26	0-26	0-26	0-17	0-19	0-17	0-18
15	0-22		0-26	0-21	0-26	0-16	0-17	0-14	0-17
16	0-30		0-32	0-30	0-30	0-19	0-20	0-19	0-20
17	0-30		0-30	0-29	0-29	0-20	0-20	0-16	0-18
18	0-31		0-31	0-28	0-28				0-18N
19	0-29		0-30	0-29	0-30B	0-17	0-18	0-17	0-18
22	0-30		0-32	0-30	0-32	0-18	0-20	0-18	0-20
23	0-32		0-34	0-32	0-34	0-20	0-21	0-20	0-21
24					0-32N	0-21	0-21	0-20	0-20
25	HOLIDAY					HOLIDAY			
26					0-30N	0-18	0-18	0-18	0-18
29	0-24		0-24	0-23	0-23	0-16	0-16	0-14	0-14
30	0-19		0-19	0-17	0-17	0-13	0-13	0-10	0-10
31	0-17		0-17	0-14L	0-14	0-10	0-10	0-09L	0-09

Call volume of sales Reported in contracts—Future 87Jun

Dec	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1			30	750	365	17	15	8	8		2	1,195
2			16	855H	813	182	81	360	112	23	8	2,450
3				18	19	127	145	32	17	203	52	613
4				1L	202	893	26	1,180	16	1L	31	2,350
5				5	654	193	556	216	152	509	500	2,785
8			5	26	35	184	13	104	2	702H	802	1,873
9				1	16	81	9	3	2	101		213
10				505	507	12L	12	10	7	6		1,059
11				1	17	617	4	8	212H	171	203	1,233
12				4	1L	157	26	6		72	9	275
15				67	104	205	19	9		39	149	592
16			2	1	3	163	26	83		30	26	334
17				2	5	78	24	10		1	24	144
18				1	9	239	172	125	75	85		706
19				3	9	119	6	556		1	82	776
22					28	239	151	814		28	1L	1,261
23					100	284	23	10		12	1	430
24					1	179	14	1,533H	5		14	1,746
25	HOLIDAY											
26						36	2L	2L	1L		2	43L
29	92H	200H	143H	205	234	2,278	154	9	47	159	1,007	4,528
30				1	1,860H	5,339H	5,977H	555		27	1,069H	14,828H
31			1L		262	2,200	3,508	5	6	4	515	6,501
TOTAL	92	200	197	2,446	5,244	13,822	10,963	5,638	662	2,174	4,497	45,935

Call open contracts Reported in contracts—Future 87Jun

Dec	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	100H	200H	3,223	2,577H	2,222	922L	2,731L	1,650L	288L	734L	736L	15,383
2	100	200	3,238H	2,172	1,932L	1,083	2,780	1,824	344	743	740	15,156L
3	100	200	3,238	2,176	1,948	1,062	2,905	1,826	359	953	757	15,524
4	100	200	3,238	2,176	1,949	1,729	2,919	2,783	373	953	787	17,207
5	100	200	3,238	2,176	2,386	1,826	3,133	2,586	464	1,150	1,190	18,449
8	100	200	3,238	2,201	2,394	1,891	3,134	2,624	465	1,485	1,557	19,289
9	100	200	3,238	2,202	2,397	1,954	3,141	2,524	465	1,524	1,557	19,302
10	100	200	3,238	2,202	2,398	1,845	3,149	2,529	465	1,527	1,557	19,210
11	100	200	3,238	2,201	2,386	2,073	3,150	2,524	502H	1,508	1,632	19,514
12	100	200	3,238	2,202	2,386	2,149	3,179	2,525	502	1,562	1,632	19,675
15	100	200	3,238	2,202	2,307	2,135	3,185	2,518	502	1,588	1,756	19,731
16	100	200	3,238	2,203	2,310	2,261	3,199	2,519	502	1,562	1,762	19,856
17	100	200	3,238	2,205	2,309	2,295	3,202	2,524	502	1,563	1,762	19,900
18	100	200	3,238	2,206	2,310	2,346	3,133	2,644	465	1,648	1,762	20,052
19	100	200	3,238	2,206	2,311	2,445	3,134	2,646	465	1,648	1,685	20,078
22	100	200	3,238	2,206	2,309	2,640	3,231	3,065	465	1,666	1,686	20,806
23	100	200	3,238	2,206	2,309	2,754	3,213	3,066	465	1,666	1,687	20,904
24	100	200	3,238	2,206	2,309	2,795	3,113	4,258	470	1,666	1,688	22,043
25	HOLIDAY											
26	92	200	3,238	2,206	2,309	2,828	3,081	4,260	470	1,666	1,689	22,039
29	65L	70L	3,157	2,111L	2,314	3,677	3,125	4,264H	485	1,659	1,833	22,760
30	65	70	3,157	2,111	3,440	7,465	8,220	4,041	485	1,684	2,451	33,189
31	65	70	3,156L	2,111	3,565H	7,870H	10,863H	4,037	486	1,686H	2,935H	36,844H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Dec	87Sep Strike 100.00				87Sep Strike 102.00				87Sep Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								1-55N				1-24N
2								2-20N				1-48N
3								2-26N				1-53N
4					2-34	2-44H	2-34	2-42	1-58	2-04	1-57	2-02
5								1-62N				1-32N
8								2-56N	1-33	2-15H	1-33	2-15
9								2-10N				1-40N
10								2-17N				1-46N
11								1-54N				1-24N
12								1-52N	1-26	1-26	1-22	1-22
15								1-52N				1-22N
16								1-60N	1-26	1-28	1-26	1-28
17					2-02	2-02	1-63	1-63				1-30N
18								1-62N	1-29	1-29	1-29	1-29
19					1-60	2-04	1-60	2-04				1-34N
22								2-10N	1-30	1-40	1-30	1-40
23					2-20	2-20	2-14	2-14				1-41N
24								2-09N				1-38N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26								2-05N				1-35N
29					1-57	1-57	1-45	1-45	1-25	1-25	1-15	1-15
30					1-40	1-40	1-33L	1-33	1-08	1-08	1-05L	1-05
31	2-06	2-06H	1-59L	1-59				1-25N				0-62N

87Sep Strike 110.00

Dec	Open	High	Low	Close
1	0-34	0-35	0-34	0-35
2	0-42	0-44H	0-42	0-44
3				0-50N
4				0-56N
5				0-38N
8				0-44N
9				0-43N
10	0-39	0-44	0-39	0-44
11				0-33N
12	0-34	0-34	0-33	0-33
15				0-32N
16				0-34N
17				0-35N
18				0-35N
19				0-37N
22	0-36	0-38	0-36	0-38
23	0-41	0-41	0-40	0-40
24				0-38N
25	HOLIDAY			
26				0-36N
29				0-27N
30				0-23N
31	0-22	0-22	0-19L	0-19

Call volume of sales Reported in contracts—Future 87Sep

Dec	100.00	102.00	104.00	110.00	TOTAL
1				50	50
2				2	2
3				1L	1L
4			12		12
5					
8		1L	2		3
9					
10				5	5
11					
12				1	1
15			1L		1
16			30H		30
17		13			13
18			8		8
19		53H			53
22			1	10	11
23		2		10	12
24					
25	HOLIDAY				
26					
29		1	1		2
30		2	1		3
31	1H			500H	501H
TOTAL	1	72	56	579	708

Call open contracts Reported in contracts—Future 87Sep

Dec	100.00	102.00	104.00	110.00	TOTAL
1		89L	80L	50L	219L
2		89	80	50	219
3		89	80	51	220
4		89	82	51	222
5		89	82	51	222
8		90	82	51	223
9		90	82	51	223
10		90	82	56	228
11		90	82	56	228
12		90	82	55	227
15		90	82	55	227
16		90	110	55	255
17		103	110	55	268
18		103	114H	55	272
19		118	114	55	287
22		118	114	55	287
23		118	114	65	297
24		118	114	65	297
25	HOLIDAY				
26		118	114	65	297
29		119	114	65	298
30		121H	114	65	300
31	1H	121	114	565H	801H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 58.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 60.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 62.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 64.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 66.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-01	0-01H	0-01L	0-01
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30	0-01	0-01	0-01	0-01
31				0-01N

86Mar Strike 68.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30	0-01	0-01H	0-01L	0-01
31				0-01N

86Mar Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30	0-01	0-01H	0-01L	0-01
31				0-01N

86Mar Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3	0-01	0-01H	0-01L	0-01
6	0-01	0-01	0-01	0-01
7				0-01N
8	0-01	0-01	0-01	0-01
9				0-01N
10				0-01N
13	0-01	0-01	0-01	0-01
14				0-01N
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29	0-01	0-01	0-01	0-01
30				0-01N
31				0-01N

86Mar Strike 74.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3	0-01	0-01	0-01L	0-01
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
8				0-01N
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
13	0-02	0-03H	0-02	0-02
14	0-02	0-02	0-01	0-01
15	0-01	0-02	0-01	0-01
16	0-01	0-01	0-01	0-01
17				0-01N
20	0-01	0-01	0-01	0-01
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 76.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-02		0-02	0-01L	0-01	
3	0-02		0-02	0-01	0-01	
6	0-01		0-01	0-01	0-01	
7	0-01		0-01	0-01	0-01	
8	0-01		0-02	0-01	0-01	
9	0-02		0-04	0-01	0-02	
10	0-02		0-04	0-01	0-03	0-04
13	0-05		0-07H	0-04	0-06	
14	0-05		0-05	0-04	0-04	
15	0-04		0-04	0-02	0-02	
16	0-03		0-03	0-02	0-02	
17	0-02		0-03	0-02	0-03	0-02
20	0-03		0-03	0-02	0-02	
21	0-02		0-02	0-01	0-02	
22	0-01		0-02	0-01	0-01	
23	0-01		0-02	0-01	0-01	
24	0-01		0-01	0-01	0-01	
27					0-01N	
28					0-01N	
29	0-01		0-01	0-01	0-01	
30					0-01N	
31					0-01N	

86Mar Strike 78.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-04		0-05	0-03	0-03	
3	0-04		0-04	0-03	0-03	
6	0-03		0-03	0-02	0-02	
7	0-02		0-02	0-01L	0-01	
8	0-01		0-03	0-01	0-03	
9	0-05		0-09	0-05	0-06	
10	0-07		0-09	0-05	0-09	0-08
13	0-12	0-14	0-17H	0-11	0-16	0-17
14	0-11	0-12	0-14	0-10	0-11	
15	0-09	0-10	0-11	0-07	0-08	0-07
16	0-07		0-09	0-06	0-07	0-06
17	0-05		0-06	0-05	0-06	
20	0-10		0-10	0-04	0-05	0-04
21	0-04		0-05	0-03	0-04	0-03
22	0-03		0-06	0-03	0-05	0-04
23	0-04		0-05	0-03	0-03	
24	0-04		0-04	0-02	0-02	
27	0-02		0-02	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29	0-01		0-01	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31					0-01N	

86Mar Strike 80.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-10		0-11	0-07	0-09	
3	0-10		0-10	0-07	0-08	
6	0-08		0-08	0-07	0-08	
7	0-07	0-06	0-07	0-03	0-04	0-03
8	0-03	0-04	0-11	0-03	0-10	0-11
9	0-12		0-23	0-12	0-17	0-16
10	0-16	0-19	0-22	0-13	0-22	0-20
13	0-31	0-33	0-42H	0-28	0-39	0-42
14	0-32	0-26	0-34	0-26	0-28	
15	0-24	0-25	0-27	0-16	0-18	
16	0-15		0-24	0-15	0-17	0-16
17	0-15	0-14	0-16	0-11	0-15	0-16
20	0-26	0-24	0-26	0-13	0-13	0-14
21	0-10	0-12	0-14	0-08	0-11	0-10
22	0-08		0-14	0-08	0-13	0-12
23	0-11		0-13	0-08	0-09	0-10
24	0-10		0-11	0-07	0-08	0-07
27	0-06		0-06	0-03	0-04	
28	0-03		0-04	0-02L	0-02	
29	0-02		0-03	0-02	0-03	
30	0-03		0-04	0-02	0-04	
31	0-03		0-03	0-02	0-02	

86Mar Strike 82.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-25	0-26	0-27	0-19	0-23	0-24
3	0-26		0-26	0-20	0-24	0-25
6	0-25		0-25	0-20	0-22	
7	0-16	0-19	0-19	0-10	0-10	0-12
8	0-11	0-12	0-30	0-10	0-29	0-30
9	0-35	0-39	0-55	0-35	0-43	0-42
10	0-41	0-47	0-52	0-36	0-50	0-52
13	1-00	1-04	1-28H	1-00	1-26	1-28
14	1-07	1-02	1-14	0-61	1-02	1-00
15	0-57		0-63	0-39	0-45	0-44
16	0-37	0-36	0-57	0-36	0-42	0-44
17	0-37	0-35	0-40	0-28	0-38	0-40
20	0-58	0-62	0-62	0-33	0-34	0-35
21	0-31	0-28	0-35	0-25	0-31	0-30
22	0-22	0-24	0-38	0-22	0-35	0-34
23	0-30	0-32	0-38	0-27	0-27	0-28
24	0-32	0-33	0-33	0-23	0-25	0-23
27	0-19	0-15	0-19	0-11	0-11	0-13
28	0-11	0-09	0-12	0-08	0-08	0-09
29	0-08		0-12	0-07	0-10	0-12
30	0-11		0-13	0-09	0-12	
31	0-11		0-12	0-06L	0-09	0-08

86Mar Strike 84.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-56	0-59	1-02	0-46	0-54	0-55
3	0-62	1-00	1-00	0-50	0-56	0-55
6	0-59	0-57	0-59	0-49	0-54	0-55
7	0-42	0-44	0-45	0-29	0-29	0-31
8	0-32	0-34	1-05	0-26	1-04	1-05
9	1-18	1-22	1-50	1-18	1-29	1-30
10	1-36	1-31	1-47	1-22	1-42	1-46
13	2-17	2-08	2-46H	2-05	2-41	2-46
14	2-10		2-26	2-00	2-06	2-07
15	1-56		2-03	1-28	1-34	1-38
16	1-25		1-58	1-25	1-37	1-36
17	1-26	1-23	1-28	1-05	1-23	1-26
20	2-05		2-05	1-24	1-25	1-26
21	1-08	1-13	1-25	1-03	1-16	1-15
22	1-00	0-62	1-30	0-61	1-27	1-29
23	1-19	1-16	1-33	1-12	1-13	
24	1-24		1-25	1-09	1-10	1-09
27	0-54	0-58	0-60	0-41	0-41	0-42
28	0-35	0-37	0-40	0-28	0-28	0-29
29	0-26	0-29	0-40	0-25	0-37	0-39
30	0-36	0-37	0-42	0-30	0-40	0-38
31	0-38	0-39	0-39	0-22L	0-29	0-30

86Mar Strike 86.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	1-55		2-03	1-43	1-54	
3	2-01	2-00	2-01	1-45	1-54	1-53
6	1-60	1-59	1-60	1-45	1-57	
7	1-40		1-40	1-08	1-10	1-12
8	1-13		2-13	1-02L	2-11	2-12
9	2-40	2-46	3-21	2-35	2-48	2-50
10	2-48	2-51	3-13	2-39	3-12	
13	3-53		4-24H	3-46	4-23	4-24
14	3-54		3-63	3-37	3-41	
15	3-28		3-39	2-53	2-62	3-03
16	2-45		3-26	2-45	2-61	
17	2-45		2-47	2-19	2-45	
20	3-32		3-33	2-48	2-48	
21	2-30		2-45	2-22	2-31	
22	2-10	2-12	2-58	2-10	2-58	
23	2-53		2-60	2-37	2-37	
24	2-48		2-54	2-35	2-35	
27	2-09		2-12	1-49	1-49	
28	1-36		1-43	1-20	1-22	1-20
29	1-20	1-18	1-42	1-12	1-36	
30	1-29		1-45	1-28	1-41	
31	1-38		1-40	1-09	1-24	1-25

86Mar Strike 88.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	3-32		3-32	3-04	3-20	
3	3-16		3-30	3-16	3-23	
6					3-24N	
7	2-58		2-58	2-22	2-22	2-24
8	2-25		3-50	2-19L	3-50	
9	4-15		5-00	4-15	4-31	
10	4-24		4-59	4-24	4-59	
13					6-12N	
14					5-30N	
15					4-48N	
16					4-46N	
17					4-24N	
20	5-30		5-30H	4-31	4-31	
21	4-00		4-13	4-00	4-13	
22					4-46N	
23	4-20		4-25	4-20	4-25	
24					4-24N	
27	3-52		3-52	3-30	3-30	
28	3-17		3-21	2-52	2-52	
29	2-56		3-12	2-42	3-12	
30					3-18N	
31	2-55		3-04	2-43	2-62	

86Mar Strike 90.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5-14		5-14	5-03	5-04	
3					5-06N	
6	5-06		5-10	5-03	5-10	
7					4-00N	
8	3-50		5-40	3-50L	5-40	
9	6-40		6-44	6-26	6-26	
10					6-56N	
13	7-40		8-12H	7-40	8-12	
14					7-30N	
15	6-46		6-46	6-46	6-46	
16					6-42N	
17					6-18N	
20					6-27N	
21					6-08N	
22					6-44N	
23					6-22N	
24					6-24N	
27					5-30N	
28					4-43N	
29	4-41		5-06	4-41	5-06	
30					5-12N	
31					4-54N	

86Mar Strike 92.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
6						
7						
8						
9	8-50		8-50H	8-26L	8-26	
10					8-56N	
13					10-12N	
14					9-30N	
15					8-44N	
16					8-42N	
17					8-18N	
20					8-27N	
21					8-08N	
22					8-44N	
23					8-22N	
24					8-24N	
27					7-30N	
28					6-42N	
29					7-06N	
30					7-12N	
31					6-54N	

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
1	HOLIDAY									
2					105H		1L	23		96
3								190	4	36
6						5H	39H	11	18	187
7								3L		1,447
8								4	1L	362
9									426	10,258H
10									6,904	6,524
13								117	1,979	3,215
14									2,033	1,650
15								57	2,049	918
16								8	8,324H	588
17								8	10	825
20						3		3	30	267
21									177	1,170
22										81
23									5	194
24										472
27								32	17	2L
28								484H		95
29					19			6		22
30					1L	2L	1	6	1,272	
31										
TOTAL					126	10	41	962	23,249	28,409

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY								
2	658	3,263	5,418	4,116	1,183	15	731H		15,809
3	502	2,630	4,884	4,746	1,036	45	31		14,104
6	768	1,359	4,077	5,251	782		100		12,597L
7	912	4,084	8,761	9,454	2,793	102			27,576
8	1,682	3,835	11,787	17,945	11,341H	365H	143		47,465
9	4,442	11,543	20,772H	20,605H	3,627	58	5L	3H	71,739H
10	5,552	6,046	16,405	8,085	3,004	3	5	3	52,531
13	7,236H	17,374H	15,568	8,781	1,246		18		55,534
14	4,705	8,330	12,136	2,959L	1,087				32,899
15	3,309	9,653	15,531	5,146	965		5		37,633
16	1,909	5,089	11,922	6,595	518				34,953
17	757	4,722	11,670	8,041	341				26,374
20	770	4,623	7,153	4,112	365	1L			17,327
21	863	2,022	5,756	6,244	241	10			16,483
22	2,063	7,774	15,357	6,174	459				31,908
23	768	5,269	8,876	3,481	90L	4			18,687
24	404	2,687	10,508	5,847	815				20,713
27	1,791	2,582	9,564	5,772	611	2			20,353
28	2,836	2,512	10,711	9,605	1,306	40			27,589
29	111	2,570	11,434	10,688	1,745	132	55		27,180
30	461	859L	3,718L	11,027	337	20			17,704
31	5L	1,660	6,568	9,903	1,183	106			19,425
TOTAL	42,704	110,846	228,595	174,575	35,075	903	1,093	6	646,583

H = high L = low A = asked B = bid N = nominal

Put open contracts Reported in contracts—Future 86Mar

Jan	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
1	HOLIDAY									
2	60H	79H	247H	687H	721H	2,182H	3,140H	6,941	32,077	20,521
3	60	79	247	687	721	2,182	3,140	6,947	32,081H	20,487
6	60	79	247	687	721	2,177	3,101	6,954H	32,078	20,507
7	60	79	247	687	721	2,177	3,101	6,926	32,078	20,362
8	60	79	247	687	721	2,177	3,101	6,922	32,078	20,595H
9	60	79	247	687	721	2,177	3,101	6,922	31,907	16,475
10	60	79	247	687	721	2,177	3,101	6,922	28,971	17,315
13	60	79	247	687	721	2,177	3,101	6,858	28,856	16,394
14	60	79	247	687	721	2,177	3,100L	6,858	26,862	16,817
15	60	79	247	687	721	2,177	3,100	6,846	25,841	16,907
16	60	79	247	687	721	2,177	3,101	6,838	18,903	16,827
17	60	79	247	687	721	2,177	3,101	6,846	18,893	16,841
20	60	79	247	687	721	2,177	3,101	6,846	18,893	16,736
21	60	79	247	687	721	2,177	3,101	6,846	18,816	15,912
22	60	79	247	687	721	2,177	3,101	6,838	18,816	15,895
23	60	79	247	387	721	2,177	3,101	6,838	18,811	15,852
24	60	79	247	687	721	2,177	3,101	6,838	18,811	16,005
27	60	79	247	687	721	2,177	3,101	6,806	18,794	16,003
28	60	79	247	687	721	2,177	3,101	6,786	18,733	15,687
29	60	79	247	687	702L	2,177	3,101	6,792	18,793	15,665L
30	60	79	247	687	702	2,177	3,101	6,786	17,519L	15,665
31	60	79	247	687	702	2,176L	3,101	6,458L	17,519	15,665

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
1	HOLIDAY								
2	24,577	32,889	47,558	16,119L	3,786L	109L	720H		192,413
3	24,228	32,634	49,359	17,867	4,042	144	689		195,594
6	24,027	32,519	51,174H	19,868	4,007	144	589		198,939
7	23,731	32,316	48,929	21,645	5,065	206	589		198,919
8	23,271	32,332	49,964	27,301	7,933H	276	659		208,403H
9	22,692L	32,463	45,925	25,335	7,033	321	659	3L	196,807
10	26,035	32,277L	47,615	27,143	7,196	319	664	6H	201,535
13	24,876	35,092	43,346	21,118	6,460	319	192	3	190,586
14	25,547	33,625	43,519	19,924	5,744	319	192	3	186,481
15	26,591	34,792	43,129	21,006	5,557	316	192	3	188,251
16	27,426	36,247	42,300	20,448	5,635	316	192	3	182,207
17	27,308	37,869H	44,376	23,589	5,528	316	192	3	188,833
20	27,671	37,124	42,902	21,292	5,462	317	192	3	184,510
21	27,769H	37,170	43,412	22,174	5,540	307	192	3	185,213
22	27,487	36,844	47,549	22,937	5,312	307	192	3	189,252
23	27,532	35,494	44,294	21,967	5,317	303	192	3	183,675
24	27,510	35,362	40,972	20,610	5,435	303	192	3	179,113
27	27,620	35,428	41,153	20,228	5,086	301	192	3	178,686L
28	26,341	35,395	40,639	23,061	5,225	295	192	3	179,489
29	26,231	35,254	38,730	25,062	6,039	305	138L	3	180,065
30	26,135	35,264	38,597	26,240	6,045	325H	138	3	179,770
31	26,135	35,405	37,600L	29,190H	6,098	268	138	3	181,531

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 62.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Jun Strike 64.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Jun Strike 66.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8	0-01	0-01H	0-01L	0-01
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30	0-01	0-01	0-01	0-01
31				0-01N

86Jun Strike 68.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8	0-01	0-01H	0-01L	0-01
9				0-02N
10				0-02N
13				0-04N
14				0-03N
15				0-02N
16				0-02N
17				0-02N
20				0-02N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Jun Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-02	0-03	0-02L	0-03
3				0-03N
6	0-02	0-02	0-02	0-02
7	0-02	0-02	0-02	0-02
8	0-02	0-02	0-02	0-02
9				0-04N
10				0-04N
13	0-07	0-07H	0-07	0-07
14	0-05	0-07	0-05	0-06
15	0-05	0-05	0-04	0-04
16	0-06	0-06	0-05	0-05
17				0-04N
20				0-04N
21				0-03N
22	0-04	0-04	0-04	0-04
23	0-04	0-04	0-04	0-04
24				0-04N
27	0-03	0-03	0-03	0-03
28	0-02	0-02	0-02	0-02
29				0-02N
30				0-02N
31				0-01N

86Jun Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-06	0-06	0-04	0-05
3	0-05	0-05	0-04	0-04
6				0-04N
7	0-03	0-03	0-02L	0-02
8	0-03	0-06	0-03	0-06
9	0-09	0-09	0-07	0-07
10	0-07	0-07	0-07	0-07
13	0-14	0-15H	0-13	0-15
14	0-14	0-14	0-11	0-12
15	0-11	0-11	0-08	0-09
16	0-08	0-09	0-08	0-09
17	0-08	0-08	0-08	0-08
20				0-08N
21	0-06	0-06	0-06	0-06
22	0-08	0-08	0-07	0-07
23	0-07	0-07	0-07	0-07
24				0-07N
27	0-05	0-06	0-05	0-05
28	0-04	0-04	0-04	0-04
29	0-03	0-05	0-03	0-04
30	0-03	0-04	0-03	0-04
31	0-03	0-03	0-03	0-03

86Jun Strike 74.00

Jan	Open	High	Low	Close	
1	HOLIDAY				
2	0-08	0-08	0-06	0-07	
3	0-07	0-07	0-07	0-07	
6	0-07	0-07	0-07	0-07	
7	0-05	0-05	0-04L	0-04	
8	0-05	0-10	0-05	0-10	
9	0-11	0-16	0-11	0-14	
10	0-14	0-17	0-14	0-17	
13	0-25	0-30H	0-23	0-30	
14	0-25	0-25	0-23	0-24	
15	0-21	0-21	0-15	0-18	0-19
16	0-17	0-19	0-16	0-16	
17	0-14	0-16	0-13	0-16	
20	0-18	0-18	0-15	0-15	
21	0-14	0-15	0-12	0-12	
22	0-14	0-14	0-14	0-14	
23	0-14	0-14	0-12	0-12	
24	0-12	0-12	0-11	0-11	
27	0-10	0-10	0-08	0-08	
28	0-07	0-07	0-06	0-06	
29	0-06	0-06	0-06	0-06	
30	0-05	0-07	0-05	0-06	
31	0-05	0-06	0-05	0-06	

86Jun Strike 76.00

Jan	Open	High	Low	Close	
1	HOLIDAY				
2	0-14	0-14	0-13	0-14	
3	0-14	0-15	0-12	0-14	
6	0-12	0-14	0-12	0-13	
7	0-11	0-12	0-09L	0-09	
8	[illegible]	0-20	0-09	0-18	0-20
9	0-22	0-30	0-22	0-26	0-25
10	0-29	0-35	0-23	0-31	0-35
13	0-40	0-50H	0-38	0-49	
14	0-42	0-44	0-38	0-38	
15	0-33	0-38	0-30	0-32	0-33
16	0-33	0-38	0-29	0-29	
17	0-26	0-29	0-24	0-28	
20	0-40	0-40	0-28	0-28	
21	0-25	0-26	0-23	0-23	
22	0-22	0-32	0-22	0-29	
23	0-24	0-26	0-23	0-23	
24	0-20	0-24	0-20	0-21	
27	0-19	0-19	0-16	0-16	
28	0-16	0-16	0-13	0-13	
29	0-13	0-14	0-11	0-13	
30	0-13	0-14	0-12	0-13	
31	0-12	0-12	0-10	0-11	

86Jun Strike 78.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-24		0-25	0-20	0-23	
3	0-23		0-24	0-21	0-24	
6	0-25		0-25	0-23	0-23	
7	0-20		0-20	0-15L	0-16	0-17
8	0-16		0-34	0-16	0-34	0-33
9	0-42		0-53	0-40	0-43	
10	0-48		0-59	0-40	0-57	0-59
13	1-06		1-24H	1-02	1-22	
14	1-07	1-04	1-12	0-62	1-01	
15	0-58		0-63	0-49	0-52	
16	0-45		0-61	0-42	0-49	
17	0-44		0-49	0-42	0-49	
20	0-62		1-01	0-48	0-48	
21	0-42		0-46	0-40	0-42	0-43
22	0-37	0-38	0-52	0-37	0-50	0-52
23	0-48		0-53	0-43	0-43	
24	0-45		0-45	0-40	0-41	
27	0-37		0-37	0-29	0-29	
28	0-24		0-27	0-20	0-21	0-20
29	0-19		0-27	0-19	0-25	
30	0-23		0-26	0-22	0-26	
31	0-26		0-26	0-20	0-22	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 80.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-46		0-49	0-40	0-44	
3	0-47		0-47	0-42	0-47	
6	0-44		0-47	0-44	0-47	
7	0-42		0-42	0-32	0-33	
8	0-34		0-62	0-29L	0-62	
9	1-07	1-10	1-26	1-07	1-08	
10	1-16		1-32	1-06	1-32	
13	1-40		2-09H	1-40	2-09	
14	1-54		1-56	1-37	1-37	1-38
15	1-32		1-40	1-17	1-27	
16	1-13	1-12	1-40	1-12	1-20	1-21
17	1-12		1-23	1-04	1-23	
20	1-47		1-47	1-15	1-15	
21	1-10		1-16	1-04	1-11	1-10
22	1-06		1-24	1-04	1-22	1-24
23	1-18		1-25	1-08	1-11	1-10
24	1-14		1-17	1-06	1-07	1-08
27	1-00		1-01	0-52	0-54	
28	0-48		0-50	0-39	0-40	0-41
29	0-41	0-42	0-49	0-39	0-48	
30	0-45		0-51	0-44	0-49	
31	0-47		0-47	0-39	0-43	0-44

86Jun Strike 82.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	1-15		1-20	1-05	1-13	
3	1-19		1-19	1-10	1-19	
6	1-17		1-18	1-13	1-17	
7	1-03		1-12	0-58	0-58	
8	0-57		1-42	0-54L	1-42	
9	1-52	1-53	2-13	1-52	2-00	
10	2-00		2-17	1-50	2-17	
13	2-41		3-08H	2-39	3-08	
14	2-50	2-41	2-50	2-34	2-37	
15	2-21		2-35	2-02	2-17	
16	1-59	1-60	2-30	1-59	2-07	2-08
17	2-00		2-07	1-48	2-06	2-07
20	2-39		2-39	2-04	2-04	
21	1-50		2-02	1-49	1-57	1-55
22	1-45		2-09	1-42	2-06	2-09
23	2-02		2-14	1-56	1-59	
24	2-04		2-04	1-55	1-56	
27	1-40		1-44	1-28	1-28	1-29
28	1-16	1-20	1-22	1-08	1-10	1-11
29	1-07	1-08	1-25	1-08	1-21	1-22
30	1-16		1-26	1-13	1-23	
31	1-21		1-21	1-04	1-12	1-11

86Jun Strike 84.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2-12		2-13	1-58	2-04	
3	2-00		2-08	2-00	2-08	
6	2-01		2-09	2-01	2-08	2-09
7	1-57		1-62	1-34	1-36	
8	1-38	1-40	2-36	1-32L	2-34	
9	2-50		3-24	2-50	3-01	
10	3-07		3-21	2-58	3-21	
13	3-44		4-26H	3-44	4-26	
14	4-04		4-04	3-43	3-44	
15	3-40		3-40	3-18	3-20	
16	3-09		3-38	3-09	3-15	
17	2-62		3-04	2-48	3-03	
20	3-35		3-35	3-12	3-12	
21	2-51		3-02	2-51	2-56	
22	2-57		3-13	2-54	3-13	
23	3-08		3-21	2-57	2-57	
24	3-03		3-03	2-57	2-60	
27	2-43		2-43	2-22	2-22	
28	2-03		2-13	1-58	1-59	1-60
29	1-59	1-56	2-15	1-53	2-10	2-12
30	2-07		2-17	2-00	2-12	
31	2-12		2-12	1-53	1-63	

86Jun Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	3-14	3-14	3-00	3-13
3				3-17N
6				3-18N
7	2-37	2-37	2-37	2-37
8	2-27	3-50	2-27L	3-50
9	4-40	4-40	4-21	4-21
10				4-43N
13	5-21	5-60H	5-21	5-60
14	5-35	5-35	5-11	5-11
15	4-52	4-53	4-41	4-41
16	4-59	4-59	4-39	4-39
17				4-24N
20				4-32N
21				4-10N
22				4-38N
23	4-38	4-38	4-18	4-18
24				4-21N
27	3-54	3-54	3-34	3-34
28	3-15	3-27	3-02	3-02
29	3-01	3-21	2-56	3-21
30	3-16	3-26	3-07	3-24
31	3-10	3-10	2-60	3-08

86Jun Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4-39N
3				4-45N
6				4-47N
7	4-10	4-10	3-53L	3-53
8				5-19N
9	6-25	6-25	5-57	5-57
10				6-15N
13				7-38N
14	7-05	7-05H	6-52	6-52
15				6-14N
16				6-12N
17				5-61N
20				6-03N
21	5-43	5-45	5-43	5-45
22				6-12N
23				5-53N
24				5-58N
27	5-00	5-00	5-00	5-00
28				4-28N
29				4-49N
30				4-43N
31				4-32N

86Jun Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23	7-61	7-61H	7-38	7-38
24				7-43N
27				6-45N
28				6-03N
29	6-04	6-26	6-04L	6-26
30				6-23N
31				6-12N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Jan	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1	**HOLIDAY**															
2					9	406	209	1,397	569	2,211	791	275	236			6,103
3						101	40	59L	865	2,331	1,412	39	150			4,997
6					4		150	866	372	615	353L	1,028				3,388
7					100	1L	47	73	133L	287L	1,317	220	1L	1L		2,180L
8			2H	2H	16	13	252	1,117	1,836	4,687	4,709	2,779	19			15,432
9						3	25	505	2,969	8,649	15,203H	5,226H	4	11H		32,595
10						2	405H	4,382H	7,555	9,206	11,591	101				36,242H
13						2	254	360	8,084H	10,815H	8,076	2,674	11			30,276
14					7	92	156	775	4,767	6,591	1,467	885	10	1		14,751
15						273	300	1,381	1,678	6,863	3,328	1,176	11			15,010
16					20	968H	73	517	831	9,516	1,951	291	4			14,171
17						39	60	521	1,131	2,639	3,541	48	3			7,982
20						2	31	186	291	1,364	1,270	1,009				4,153
21						1	247	418	1,767	4,549	1,963	35L		4		8,984
22					560H	38	203	1,807	1,286	3,141	3,876	764				11,675
23					3L	62	70	183	534	1,234	2,310	1,629	1		56H	6,082
24						1	162	128	2,505	2,401	5,290	760				11,247
27						75	64	69	4,726	2,850	3,171	330	3	1		11,289
28					200	108	24	186	7,016	4,752	6,222	2,321	152			20,981
29						102	199	261	3,278	4,199	6,808	3,798	301		56	19,002
30			1L			12	2L	275	2,956	2,709	7,465	4,227	504H			18,151
31						367	136	169	1,147	2,111	4,541	3,935	302			12,708
TOTAL			3	2	919	2,668	3,109	15,635	56,296	93,720	96,655	36,550	1,712	18	112	307,399

Put open contracts Reported in contracts—Future 86Jun

Jan	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	TOTAL
1	**HOLIDAY**															
2	235H	3H	337H	1,840H	2,088	1,818	1,757L	8,927L	4,738L	13,930L	8,096L	1,705	2,172	31L		47,677L
3	235	3	337	1,840	2,088	1,838	1,797	8,974	5,311	15,468	8,153	1,703L	2,172	31		49,950
6	235	3	337	1,840	2,088	1,838	1,797	9,024	5,549	15,799	8,201	2,635	2,111L	31		51,488
7	235	3	337	1,840	1,988	1,839	1,796	9,079	5,663	16,053	9,003	2,773	2,111	32		52,752
8	235	3	335L	1,838L	1,973L	1,842	1,930	9,626	6,879	19,606	12,857	4,532	2,114	32		63,802
9	235	3	335	1,838	1,973	1,841	1,848	9,709	8,917	23,718	18,025	5,902	2,114	43		76,501
10	235	3	335	1,838	1,973	1,842	1,885	13,100	14,686	29,107	23,912	7,140	2,114	43		98,213
13	235	3	335	1,838	1,973	1,844	2,112	13,132	18,632	36,158	26,029	8,614	2,124	43		113,072
14	235	3	335	1,838	1,974	1,846	2,167	12,937	20,456H	35,878	25,934	8,718	2,134	43		114,498
15	235	3	335	1,838	1,975	1,938H	2,171	13,523	20,446	39,166	26,747	9,427	2,136	43		119,983
16	235	3	335	1,838	1,973	1,226	2,202	13,447	20,208	39,835	27,290	9,525	2,135	43		120,295
17	235	3	335	1,838	1,973	1,196L	2,212H	13,609	19,849	40,199	28,699	9,541	2,138	43		121,870
20	235	3	335	1,838	1,973	1,197	2,212	13,723	19,755	40,696	28,972	8,577	2,138	43		121,697
21	235	3	335	1,838	1,973	1,198	2,047	13,935H	19,064	38,583	30,006	8,596	2,138	47		119,998
22	235	3	335	1,838	2,345	1,208	1,847	13,382	20,325	39,801	30,320	8,924	2,138	47		122,748
23	235	3	335	1,838	2,348	1,270	1,882	13,466	20,448	39,764	30,926	8,672	2,137	47	56H	123,427
24	235	3	335	1,838	2,348	1,271	1,893	13,493	19,515	40,786H	34,258	8,671	2,137	47	56	126,886
27	235	3	335	1,838	2,348	1,271	1,918	13,498	19,712	40,610	35,653	8,833	2,140	48H	56	128,498H
28	235	3	335	1,838	2,352H	1,346	1,902	13,478	16,864	37,559	36,793	9,471	2,138	48	56	124,418
29	235	3	335	1,838	2,352	1,346	1,916	13,439	15,054	35,860	37,657	9,093	2,338	48		121,514
30	235	3	335	1,838	2,352	1,446	1,815	13,598	16,262	36,491	39,910H	9,311	2,838	48		126,482
31	235	3	335	1,838	2,352	1,460	1,939	13,513	15,573	37,403	38,832	10,790H	3,140H	48		127,461

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 68.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-04N
3	0-06	0-06H	0-05	0-05
6				0-04N
7				0-03N
8				0-04N
9				0-06N
10				0-08N
13				0-14N
14				0-10N
15				0-07N
16				0-06N
17				0-06N
20				0-06N
21				0-06N
22				0-07N
23				0-06N
24				0-06N
27				0-04N
28				0-04N
29				0-03N
30				0-04N
31	0-03	0-03	0-03L	0-03

86Sep Strike 70.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-07N
3	0-07	0-07	0-06	0-06
6	0-08	0-08	0-06	0-06
7	0-05	0-05	0-05L	0-05
8				0-07N
9				0-10N
10				0-11N
13				0-20N
14				0-18N
15				0-16N
16				0-14N
17	0-16	0-16H	0-14	0-14
20				0-14N
21				0-12N
22				0-13N
23				0-10N
24	0-10	0-10	0-10	0-10
27				0-08N
28				0-07N
29	0-06	0-06	0-06	0-06
30	0-09	0-09	0-07	0-07
31	0-06	0-06	0-06	0-06

86Sep Strike 72.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-12N
3				0-11N
6				0-11N
7				0-10N
8				0-13N
9	0-20	0-21	0-18	0-18
10				0-22N
13	0-35	0-37H	0-34	0-37
14	0-33	0-33	0-30	0-30
15	0-30	0-36	0-27	0-28
16	0-29	0-29	0-28	0-28
17	0-26	0-27	0-26	0-27
20				0-25N
21	0-24	0-24	0-22	0-22
22				0-25N
23				0-22N
24				0-20N
27				0-16N
28	0-15	0-15	0-14	0-14
29				0-14N
30				0-15N
31	0-12	0-14	0-12L	0-12

86Sep Strike 74.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-20N
3	0-21	0-21	0-21	0-21
6	0-22	0-22	0-22	0-22
7	0-22	0-22	0-17L	0-17
8				0-25N
9	0-35	0-35	0-32	0-32
10	0-30	0-39	0-30	0-39
13	0-50	0-56H	0-50	0-56
14	0-50	0-52	0-42	0-48
15	0-42	0-42	0-38	0-42
16	0-44	0-44	0-41	0-41
17	0-38	0-40	0-38	0-40
20				0-38N
21	0-38	0-38	0-37	0-37
22				0-42N
23				0-37N
24	0-37	0-37	0-34	0-34
27				0-28N
28	0-25	0-25	0-24	0-24
29				0-26N
30				0-26N
31	0-20	0-22	0-20	0-22

86Sep Strike 76.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-31	0-33	0-30	0-33
3	0-32	0-33	0-32	0-33
6	0-33	0-39	0-33	0-35
7	0-34	0-34	0-27L	0-27
8				0-40N
9	0-50	0-55	0-50	0-50
10	0-52	0-60	0-48	0-60
13	1-14	1-25H	1-05	1-25
14	1-10	1-12	1-04	1-12
15	1-10	1-16	1-00	1-05
16	0-63	1-08	0-63	1-03
17				1-00N
20				0-62N
21				0-60N
22				1-03N
23	1-02	1-02	0-60	0-60
24				0-56N
27	0-51	0-51	0-47	0-47
28	0-41	0-41	0-35	0-37
29				0-41N
30				0-41N
31	0-35	0-38	0-35	0-38

86Sep Strike 78.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0-58		0-58	0-53	0-53	
3	0-57		0-57	0-54	0-55	
6	0-53		0-59	0-53	0-57	
7	0-55		0-55	0-45L	0-45	
8	1-00		1-07	0-63	1-07	
9	1-18		1-27	1-18	1-22	
10	1-20		1-34	1-20	1-32A	
13	1-46		2-15H	1-46	2-13	
14	1-56		1-60	1-46	1-50	1-51
15	1-47		1-51	1-32	1-40	
16	1-30		1-50	1-30	1-35	
17	1-29		1-30	1-24	1-30	
20					1-34N	
21	1-26		1-32	1-23	1-23	
22	1-22		1-34	1-22	1-34	
23	1-32		1-32	1-27	1-27	
24	1-28		1-28	1-24	1-26	
27	1-14		1-17	1-06	1-06	1-07
28	1-03	1-04	1-04	0-55	0-56	0-55
29	0-54		1-00	0-54	0-62	
30	1-00		1-05	0-63	1-00	0-63
31	1-00		1-00	0-57	0-62	0-63

86Sep Strike 80.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-21	1-24	1-21	1-24
3	1-27	1-27	1-22	1-25
6	1-28	1-29	1-27	1-27
7	1-26	1-26	1-08L	1-08
8	1-08	1-45	1-08	1-45
9	2-05	2-10	2-01	2-02
10	2-02	2-22	1-60	2-17
13	2-41	3-01H	2-40	3-01
14	2-46	2-50	2-24	2-42
15	2-31	2-36	2-12	2-23
16	2-21	2-21	2-20	2-20
17	2-08	2-20	2-08	2-13
20				2-15N
21	2-15	2-15	2-04	2-04
22	1-62	2-16	1-62	2-16
23	2-20	2-20	2-05	2-05
24	2-05	2-08	2-05	2-05
27	1-58	1-58	1-45	1-45
28	1-37	1-37	1-30	1-30
29	1-30	1-36	1-28	1-36
30	1-41	1-41	1-39	1-39
31	1-30	1-30	1-22	1-30

86Sep Strike 82.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	2-10	2-10	2-00	2-09
3	2-12	2-14	2-06	2-14
6	2-08	2-15	2-08	2-12
7				1-48N
8	1-49	2-34	1-41L	2-34
9	2-55	3-03	2-55	2-58
10	2-62	3-17	2-53	3-17
13	3-45	4-14H	3-44	4-14
14	3-52	3-52	3-45	3-45
15	3-36	3-39	3-23	3-23
16	3-41	3-41	3-17	3-17
17	3-15	3-15	3-10	3-10
20	3-37	3-37	3-12	3-12
21	3-10	3-10	2-60	2-63
22	3-01	3-15	3-01	3-15
23	3-16	3-16	3-00	3-00
24	3-02	3-02	3-01	3-01
27	2-51	2-51	2-35	2-35
28	2-28	2-28	2-12	2-12
29	2-09	2-23	2-04	2-23
30	2-25	2-25	2-20	2-25
31	2-24	2-24	2-06	2-13

86Sep Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				3-09N
3	3-04	3-11	3-02	3-11
6	3-13	3-13	3-11	3-11
7	2-63	3-00	2-40L	2-40
8	2-53	3-37	2-53	3-37
9	4-07	4-14	4-01	4-04
10				4-31N
13	4-60	5-33H	4-60	5-33
14	4-55	4-60	4-55	4-60
15	4-30	4-33	4-30	4-33
16				4-28N
17	4-22	4-22	4-18	4-18
20	4-54	4-54	4-21	4-21
21	4-10	4-10	4-06	4-06
22	4-12	4-28	4-12	4-28
23				4-09N
24				4-10N
27	3-54	3-54	3-39	3-39
28				3-10N
29	3-04	3-21	3-04	3-21
30				3-26N
31	2-63	3-13	2-63	3-13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Sep Strike 86.00				86Sep Strike 88.00			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY			
2				4-20N				5-47N
3				4-23N				5-50N
6	4-20	4-25	4-20L	4-25				5-50N
7				3-45N	5-30	5-30	5-00L	5-00
8				4-55N				6-20N
9				5-26N				6-60N
10				5-57N				7-30N
13				7-02N				8-40N
14	6-30	6-30H	6-23	6-23	8-06	8-06H	7-61	7-61
15				5-56N				7-25N
16	5-51	5-51	5-51	5-51				7-20N
17				5-40N				7-07N
20				5-44N				7-15N
21				5-27N				6-58N
22				5-55N				7-22N
23				5-32N				7-00N
24				5-33N				7-05N
27				4-53N				6-15N
28				4-23N				5-44N
29				4-34N				5-61N
30	4-29	4-37	4-29	4-37				6-00N
31				4-22N				5-48N

Put volume of sales Reported in contracts—Future 86Sep

Jan	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	HOLIDAY											
2					102	50	79	50				281
3	20H	32H		10	22	253	248	495	12			1,092
6		26		21	5,206H	562	12	534	9			6,370H
7		1L		3	19	84	211		26	5H	6H	355
8						21	23	1,359H	4			1,407
9			11	6	19	12	21	20	12			101
10				653H	32	10	33	405				1,133
13			90H	431	9	1,187	359H	1L	4			2,081
14			6	141		1,398	12	3	1L	1L	1L	1,563
15			21		7	2,547H	67	82	3			2,727
16		10	1L	1L	84	418	1L	46		1		562
17		1	1	10		2L	51	1	1			67
20								6	1			7L
21			11	4		310	22	211	2			560
22						187	12	30	2			231
23					7	30	34	1				72
24		1		23		430	9	15				478
27					36	1,548	1	5	2			1,592
28				12	21	1,630	10	319				1,992
29		1	1		1L	730	28	1,214	27			2,002
30		1				2,322	51	27		1		2,402
31	4L	1	1	1	11	717	43	18	35H			831
TOTAL	24	74	143	1,316	5,576	14,448	1,327	4,842	141	8	7	27,906

Put open contracts Reported in contracts—Future 86Sep

Jan	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	TOTAL
1	HOLIDAY											
2	10L	201L	62L	264L	5,184H	1,175	142L	153L	161L	1L	2L	7,355
3	30	217	62	274	5,184	1,133	356	633	161	1	2	8,053
6	30	243	62	295	1,997	632L	354	943	170	1	2	4,729
7	30	244	62	298	1,011	716	465	693	175	6	6H	3,706L
8	30	244	52	295	1,013	716	472	1,285	175	6	6	4,304
9	30	244	73	301	1,018	718	482	1,285	186	6	6	4,349
10	30	244	73	754	1,020	718	492	1,580H	186	6	6	5,109
13	30	244	119	1,184	1,020	1,864	749	1,579	186	6	6	6,987
14	30	244	119	1,315H	1,020	2,640	732	1,579	187	6	5	7,877
15	30	244	139	1,300	1,027	4,559	786	1,579	189	6	5	9,864
16	30	254	140	1,301	959	4,591	787H	1,579	189	7H	5	9,842
17	30	254	141	1,301	943	4,571	775	1,579	190	7	5	9,796
20	30	254	141	1,301	943	4,571	775	1,580	191	7	5	9,798
21	30	254	151H	1,301	943	4,299	763	1,369	192	7	5	9,314
22	30	254	151	1,301	943	4,155	765	1,369	194	7	5	9,174
23	30	254	151	1,301	950	4,159	768	1,369	194	7	5	9,188
24	30	255	151	1,301	950	3,920	762	1,384	194	7	5	8,959
27	30	255	151	1,301	941L	4,950	763	1,385	196	7	5	9,984
28	30	255	151	1,290	962	5,294	763	1,090	196	7	5	10,043
29	30	255	151	1,290	963	5,734	773	936	196	7	5	10,340
30	30	256H	151	1,290	963	6,707	767	940	196	7	5	11,312
31	34H	255	151	1,290	962	6,943H	775	940	232H	7	5	11,594H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 58.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 60.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 62.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 64.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 66.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 68.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 70.00

Feb	Open	High	Low	Close
3				0-01N
4	0-01	0-01H	0-01L	0-01
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 72.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

86Mar Strike 74.00

Feb	Open	High	Low	Close
3				0-01N
4	0-01	0-01H	0-01L	0-01
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12	0-01	0-01	0-01	0-01
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01A
24				
25				
26				
27				
28				

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 76.00

Feb	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6	0-01	0-01**H**	0-01**L**	0-01
7				0-01**N**
10				0-01**N**
11				0-01**N**
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14				0-01**N**
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**A**
24				
25				
26				
27				
28				

86Mar Strike 78.00

Feb	Open	High	Low	Close
3				0-01**N**
4	0-01	0-01**H**	0-01**L**	0-01
5	0-01	0-01	0-01	0-01
6				0-01**N**
7	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11				0-01**N**
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14				0-01**N**
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**A**
24				
25				
26				
27				
28				

86Mar Strike 80.00

Feb	Open	High	Low	Close
3	0-02	0-02	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5	0-01	0-02	0-01	0-01
6	0-02	0-02	0-01	0-01
7	0-04	0-05**H**	0-03	0-03
10	0-02	0-02	0-01	0-01
11	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**A**
24				
25				
26				
27				
28				

86Mar Strike 82.00

Feb	Open		High	Low	Close	
3	0-07		0-07	0-05	0-05	
4	0-04	0-03	0-05	0-03	0-03	
5	0-04		0-05	0-03	0-05	
6	0-04	0-05	0-08	0-03	0-06	0-07
7	0-11	0-13	0-17**H**	0-09	0-11	0-10
10	0-08	0-07	0-08	0-04	0-05	0-04
11	0-02	0-03	0-03	0-02	0-03	0-02
12	0-02		0-03	0-01**L**	0-01	
13	0-01		0-02	0-01	0-01	
14	0-01		0-01	0-01	0-01	
17	**HOLIDAY**					
18					0-01**N**	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21					0-01**A**	
24						
25						
26						
27						
28						

86Mar Strike 84.00

Feb	Open		High	Low	Close	
3	0-22	0-24	0-26	0-16	0-16	0-18
4	0-12	0-11	0-15	0-10	0-13	0-12
5	0-13	0-12	0-18	0-10	0-16	0-17
6	0-16	0-15	0-29	0-13	0-25	0-26
7	0-43	0-50	0-62**H**	0-30	0-32	0-34
10	0-28	0-29	0-29	0-16	0-17	0-16
11	0-11	0-10	0-12	0-08	0-09	0-08
12	0-09	0-08	0-10	0-05	0-06	
13	0-04		0-05	0-03	0-03	
14	0-02		0-02	0-01**L**	0-01	
17	**HOLIDAY**					
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21					0-01**A**	
24						
25						
26						
27						
28						

86Mar Strike 86.00

Feb	Open		High	Low	Close	
3	1-16		1-16	0-58	0-60	
4	0-45		0-49	0-37	0-45	0-42
5	0-44	0-46	0-59	0-36	0-55	0-56
6	0-53		1-25	0-53	1-16	1-14
7	1-57	1-62	2-15**H**	1-31	1-40	
10	1-31		1-34	1-00	1-01	1-00
11	0-54	0-50	0-54	0-34	0-35	0-34
12	0-40	0-39	0-43	0-25	0-30	0-29
13	0-20	0-23	0-23	0-13	0-15	
14	0-09		0-11	0-03	0-03	0-04
17	**HOLIDAY**					
18	0-02		0-06	0-02	0-02	0-03
19	0-04	0-05	0-06	0-02	0-04	0-05
20	0-03		0-03	0-01**L**	0-01	
21	0-01		0-01	0-01	0-01	
24						
25						
26						
27						
28						

86Mar Strike 88.00

Feb	Open		High	Low	Close	
3	2-40	2-42	2-47	2-23	2-24	
4	2-00		2-05	1-46	1-58	
5	1-58		2-24	1-48	2-20	
6	2-22		3-03	2-19	2-50	2-54
7	3-50		3-60**H**	3-24	3-24	
10	3-08		3-08	2-41	2-41	
11	2-17		2-19	2-01	2-02	
12	2-07		2-13	1-47	1-55	
13	1-37		1-41	1-22	1-26	
14	0-52	0-55	0-60	0-24	0-26	0-30
17	**HOLIDAY**					
18	0-12	0-14	0-35	0-12	0-16	0-17
19	0-29	0-31	0-32	0-09	0-29	0-25
20	0-19	0-25	0-29	0-10	0-12	0-10
21	0-02	0-03	0-03	0-01**L**	0-01	
24						
25						
26						
27						
28						

86Mar Strike 90.00

Feb	Open	High	Low	Close	
3	4-37	4-37	4-13	4-13	
4	3-28	3-40	3-25	3-39	
5				4-09**N**	
6				4-45**N**	
7				5-20**N**	
10	5-10	5-10**H**	4-34	4-34	
11				3-55**N**	
12				3-45**N**	
13	3-24	3-24	3-15	3-15	
14	2-37	2-37	1-54	1-54	
17	**HOLIDAY**				
18				1-33**N**	
19	1-45	2-05	1-31	2-00	2-05
20	1-55	1-55	1-42	1-42	
21	0-55	0-55	0-13**L**	0-21	0-24
24					
25					
26					
27					
28					

86Mar Strike 92.00

Feb	Open	High	Low	Close
3				6-12**N**
4				5-36**N**
5				6-08**N**
6				6-44**N**
7				7-20**N**
10				6-34**N**
11				5-54**N**
12				5-44**N**
13				5-14**N**
14				3-50**N**
17	**HOLIDAY**			
18	3-52	3-52**H**	3-28**L**	3-28
19				4-00**N**
20				3-42**N**
21				2-14**N**
24				
25				
26				
27				
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
3										
4							1H		3	1L
5									41	1
6										65
7										
10										
11									1L	1
12								3H	74H	478H
13								2L		9
14										13
17	**HOLIDAY**									
18										
19										
20									64	
21										3
24										
25										
26										
27										
28										
TOTAL							1	5	183	571

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3		1,307	5,138	8,262	2,405	78	16		17,206
4	74	736	4,435	12,467	7,354	530	80		25,681
5	23	1,658	3,940	3,566	5,372	92			14,693
6	157	997	4,399	10,612	7,840	152			24,222
7	1,541H	3,720H	19,107H	24,950H	5,273	88			54,679H
10	258	230	3,874	6,646	2,817	1L	2		13,828
11	20	1,180	3,202	7,352	7,518	166			19,440
12	481	241	2,991	4,875	5,488	190			14,821
13	51	903	2,277	6,097	10,013	938	20		20,310
14	144	183	1,128	2,188	11,275H	4,712	24		19,667
17	**HOLIDAY**								
18		16	41L	643	9,267	8,418		2H	18,387
19	3L	1L	346	518	5,749	9,318	1L		15,936
20		100	360	308	4,343	10,515H	323		16,013
21		1		69L	1,123L	2,620	5,484H		9,300L
24									
25									
26									
27									
28									
TOTAL	2,752	11,273	51,238	88,553	85,837	37,818	5,950	2	284,183

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Mar

Feb	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00
3	60H	79H	247H	687H	702H	2,176H	3,101L	6,322H	17,519H	15,665H
4	60	79	247	687	702	2,176	3,102H	6,322	17,517	15,664
5	60	79	247	687	702	2,176	3,102	6,322	17,476	15,663
6	60	79	247	687	702	2,176	3,102	6,322	17,476	15,623
7	60	79	247	687	702	2,176	3,102	6,322	17,476	15,623
10	60	79	247	687	702	2,176	3,102	6,322	17,476	15,623
11	60	79	247	687	702	2,176	3,102	6,322	17,476	15,622
12	60	79	247	687	702	2,176	3,102	6,319	17,476	15,356
13	60	79	247	687	702	2,176	3,102	6,317	17,476	15,356
14	60	79	247	687	702	2,176	3,102	6,315L	17,476	15,356
17	**HOLIDAY**									
18	60	79	247	687	702	2,176	3,102	6,317	17,396	15,356
19	60	79	247	687	702	2,176	3,102	6,317	17,396	15,293L
20	60	79	247	687	702	2,176	3,102	6,317	17,332L	15,293
21										
24										
25										
26										
27										
28										

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	TOTAL
3	26,121H	35,224H	38,563	28,586	6,487L	304L	139L	3H	181,985L
4	26,045	34,313	39,124	28,731	9,783	630	163	3	185,348
5	25,981	34,360	38,647	28,550L	11,259	678	163	3	186,155
6	26,110	34,203	39,681	31,564	12,433	796	163	3	191,427
7	25,556	34,183	40,834	33,321H	11,436	796	163	3	192,766
10	25,449	34,139	40,128	32,235	11,477	796	162	3	190,863
11	25,449	34,645	40,258	32,685	11,846	755	162	3	192,276
12	25,225	33,897	41,051H	33,025	11,835	696	162	3	192,098
13	25,231	33,309	40,558	31,078	12,964	1,459	177		190,978
14	25,231	32,967	38,720	31,104	14,173	5,448	161		194,004
17	**HOLIDAY**								
18	25,219	32,477	38,701	30,750	15,630H	8,193	161	2L	197,255H
19	25,217	32,152	38,381	30,538	15,235	9,326H	161		197,069
20	25,216L	32,050L	38,071L	30,384	13,774	9,131	439H		195,060
21									
24									
25									
26									
27									
28									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 62.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 64.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27	0-01	0-01H	0-01L	0-01
28				0-01N

86Jun Strike 66.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27	0-01	0-01H	0-01L	0-01
28				0-01N

86Jun Strike 68.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 70.00

Feb	Open	High	Low	Close
3				0-01N
4				0-01N
5	0-01	0-01H	0-01L	0-01
6				0-01N
7				0-01N
10				0-01N
11	0-01	0-01	0-01	0-01
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19	0-01	0-01	0-01	0-01
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 72.00

Feb	Open	High	Low	Close
3	0-02	0-02	0-02	0-02
4				0-02N
5				0-02N
6	0-02	0-02	0-02	0-02
7	0-03	0-03H	0-02	0-02
10				0-02N
11	0-01	0-01	0-01L	0-01
12				0-01N
13				0-01N
14				0-01N
17	HOLIDAY			
18				0-01N
19	0-01	0-01	0-01	0-01
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Jun Strike 74.00

Feb	Open	High	Low	Close
3	0-06	0-06	0-04	0-04
4	0-03	0-03	0-03	0-03
5				0-03N
6	0-03	0-04	0-03	0-04
7	0-07	0-07H	0-05	0-05
10	0-04	0-05	0-04	0-04
11	0-02	0-03	0-02	0-02
12				0-02N
13	0-02 0-03	0-03	0-02	0-03 0-02
14	0-02	0-02	0-01L	0-02
17	HOLIDAY			
18	0-01	0-01	0-01	0-01
19	0-02	0-02	0-01	0-01
20	0-02	0-02	0-02	0-02
21	0-01	0-01	0-01	0-01
24	0-01	0-01	0-01	0-01
25	0-01	0-01	0-01	0-01
26	0-01	0-01	0-01	0-01
27				0-01N
28				0-01N

86Jun Strike 76.00

Feb	Open	High	Low	Close
3	0-11	0-11	0-08	0-08
4	0-05 0-06	0-06	0-05	0-06
5	0-07	0-07	0-06	0-07
6	0-08	0-09	0-07	0-08
7	0-12	0-15H	0-10	0-10 0-11
10	0-11	0-11	0-08	0-08
11	0-07	0-07	0-05	0-05
12	0-06	0-06	0-05	0-05
13	0-05	0-05	0-05	0-05
14	0-04	0-05	0-03	0-04
17	HOLIDAY			
18	0-04	0-04	0-03	0-03
19	0-04	0-05	0-04	0-04
20	0-04	0-04	0-03	0-03
21	0-03	0-03	0-02	0-03
24	0-03	0-03	0-01L	0-02
25	0-02	0-03	0-02	0-02
26	0-02	0-02	0-01	0-01
27	0-01	0-01	0-01	0-01
28				0-01N

86Jun Strike 78.00

Feb	Open	High	Low	Close
3	0-19	0-20	0-16	0-16
4	0-13	0-14	0-12	0-13
5	0-13	0-16	0-12	0-15
6	0-15	0-22	0-15	0-22
7	0-27	0-38H	0-24	0-24
10	0-23	0-24	0-18	0-18
11	0-14	0-15	0-12	0-12
12	0-13	0-13	0-11	0-12
13	0-11	0-12	0-10	0-11
14	0-10	0-10	0-07	0-07
17	HOLIDAY			
18	0-06	0-08	0-06	0-07
19	0-09	0-09	0-06	0-08
20	0-08	0-09	0-08	0-08
21	0-07	0-07	0-05	0-05
24	0-05	0-05	0-03	0-03
25	0-04	0-04	0-03	0-03
26	0-04	0-04	0-02	0-03
27	0-01	0-02	0-01L	0-02
28	0-02	0-02	0-01	0-02

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 80.00

Feb	Open		High	Low	Close	
3	0-40		0-41	0-32	0-33	
4	0-30		0-30	0-24	0-26	
5	0-27		0-33	0-24	0-31	0-33
6	0-32		0-44	0-31	0-44	
7	0-57		1-05H	0-43	0-48	
10	0-45		0-45	0-35	0-36	0-35
11	0-29		0-31	0-22	0-23	0-24
12	0-26	0-27	0-27	0-21	0-24	
13	0-21		0-23	0-20	0-20	0-21
14	0-17	0-16	0-17	0-11	0-12	0-13
17	HOLIDAY					
18	0-11	0-13	0-15	0-11	0-14	
19	0-16	0-18	0-18	0-12	0-18	
20	0-18		0-19	0-15	0-17	
21	0-15		0-15	0-09	0-10	
24	0-08		0-09	0-06	0-06	
25	0-06		0-08	0-06	0-07	
26	0-08		0-08	0-04	0-04	
27	0-02		0-05	0-02L	0-03	
28	0-03		0-04	0-02	0-03	

86Jun Strike 82.00

Feb	Open		High	Low	Close	
3	1-04		1-08	0-59	0-59	0-60
4	0-50	0-48	0-51	0-44	0-50	0-48
5	0-50		0-61	0-45	0-60	0-61
6	0-60		1-15	0-59	1-12	1-13
7	1-38	1-37	1-47H	1-13	1-21	
10	1-18		1-18	0-63	1-00	
11	0-57		0-57	0-45	0-45	0-47
12	0-48	0-50	0-52	0-43	0-47	
13	0-42		0-44	0-37	0-41	0-42
14	0-31	0-34	0-34	0-25	0-25	0-27
17	HOLIDAY					
18	0-22	0-25	0-30	0-20	0-27	
19	0-31	0-34	0-35	0-20	0-33	0-34
20	0-35		0-36	0-30	0-31	
21	0-26		0-26	0-18	0-21	
24	0-19		0-20	0-10	0-13	0-14
25	0-15		0-17	0-13	0-16	
26	0-16		0-16	0-09	0-09	0-10
27	0-06		0-08	0-06	0-07	
28	0-05		0-07	0-05L	0-06	0-05

86Jun Strike 84.00

Feb	Open		High	Low	Close	
3	1-56		1-56	1-38	1-41	
4	1-23	1-27	1-30	1-15	1-22	1-21
5	1-24		1-40	1-18	1-40	
6	1-38		2-06	1-38	2-00	
7	2-30		2-47H	2-08	2-10	
10	2-00		2-05	1-44	1-44	1-46
11	1-36		1-36	1-20	1-21	1-23
12	1-25	1-30	1-32	1-16	1-22	1-20
13	1-14		1-18	1-08	1-10	1-11
14	1-01	0-62	1-02	0-46	0-50	
17	HOLIDAY					
18	0-45		0-60	0-43	0-48	0-50
19	0-59		0-61	0-43	0-60	0-61
20	0-62	0-58	1-03	0-55	0-57	0-56
21	0-47	0-45	0-47	0-34	0-36	
24	0-33		0-37	0-20	0-25	0-26
25	0-28		0-33	0-24	0-28	0-30
26	0-31	0-32	0-32	0-17	0-18	
27	0-15		0-16	0-12	0-15	0-13
28	0-05		0-16	0-05L	0-12	

86Jun Strike 86.00

Feb	Open		High	Low	Close	
3	2-57		2-57	2-40	2-40	
4	2-21		2-26	2-09	2-18	
5	2-25		2-43	2-13	2-43	
6	2-37		3-11	2-37	3-04	
7	3-47		3-47H	3-20	3-25	
10	3-20		3-20	2-46	2-46	
11	2-34		2-40	2-19	2-19	
12	2-22		2-28	2-09	2-13	
13	2-04		2-10	1-61	2-01	
14	1-44		1-49	1-25	1-25	1-30
17	HOLIDAY					
18	1-20	1-15	1-39	1-15	1-23	
19	1-35	1-39	1-42	1-12	1-40	1-39
20	1-38	1-39	1-46	1-30	1-31	1-33
21	1-17	1-19	1-19	0-60	0-63	1-01
24	0-57	0-58	1-02	0-35	0-46	0-47
25	0-50	0-53	0-55	0-45	0-51	0-52
26	0-51		0-52	0-34	0-35	0-34
27	0-29		0-29	0-22	0-27	0-25
28	0-14	0-16	0-27	0-14L	0-22	0-24

86Jun Strike 88.00

Feb	Open		High	Low	Close	
3					3-60N	
4	3-37		3-41	3-30	3-30	
5					3-61N	
6	3-56		4-30	3-56	4-28	
7	5-30		5-30H	4-55	4-55	
10	4-38		4-42	4-13	4-13	
11					3-37N	
12	3-45		3-45	3-30	3-30	
13	3-15		3-24	3-07	3-07	3-11
14	2-51		2-51	2-22	2-23	2-22
17	HOLIDAY					
18	2-12	1-63	2-32	1-63	2-12	
19	2-35	2-42	2-42	2-08	2-34	
20	2-38		2-46	2-24	2-24	
21	2-00		2-00	1-34	1-40	1-41
24	1-30	1-37	1-46	1-02	1-13	1-15
25	1-19	1-23	1-30	1-10	1-20	1-22
26	1-26		1-26	0-58	0-58	0-61
27	0-50		0-50	0-39	0-45	
28	0-30	0-44	0-48	0-30L	0-40	0-41

86Jun Strike 90.00

Feb	Open		High	Low	Close	
3					5-32N	
4	4-60		4-62	4-57	4-62	
5	4-58		5-34H	4-58	5-34	
6					6-04N	
7					6-38N	
10					5-53N	
11					5-14N	
12	5-09		5-09	5-01	5-01	
13	4-45		4-45	4-40	4-40	
14					3-42N	
17	HOLIDAY					
18	3-39		3-39	3-27	3-27	
19	3-38		3-60	3-35	3-49	
20	4-02		4-02	3-37	3-37	
21	3-00		3-02	2-35	2-35	
24	2-35		2-43	1-40	1-60	1-63
25	2-00		2-20	1-61	2-07	
26	2-14		2-14	1-34	1-34	1-39
27	1-14	1-20	1-20	1-00	1-07	1-09
28	0-55	0-60	1-16	0-53L	1-01	1-03

86Jun Strike 92.00

Feb	Open		High	Low	Close	
3						
4	6-42		6-42H	6-42	6-42	
5					7-19N	
6					7-55N	
7					8-28N	
10					7-42N	
11					6-61N	
12					6-51N	
13					6-21N	
14	5-10		5-10	5-10	5-10	
17	HOLIDAY					
18	5-12		5-12	4-56	4-56	
19					5-22N	
20					5-05N	
21	4-08		4-08	3-48	3-48	
24	3-55		3-59	2-45	3-02	
25	3-14		3-18	3-03	3-11	
26	3-14		3-15	2-37	2-37	
27	2-06		2-06	1-37	1-50	1-55
28	1-20	1-26	1-60	1-16L	1-36	1-40

86Jun Strike 94.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20	6-61		6-61H	6-50	6-50	
21					5-16N	
24	5-20		5-20	4-26	4-26	
25	4-41		4-41	4-19	4-34	
26	4-07		4-07	3-45	3-45	
27	2-62		2-63	2-31	2-50	2-56
28	2-07	1-45	2-57	1-45L	2-34	2-30

86Jun Strike 96.00

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25						
26						
27	3-58		3-58	3-58	3-58	
28	2-60		4-00H	2-60L	3-45	

H = high L = low A = asked B = bid N = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28	4-28	5-15H	4-28L	5-04

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Feb	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00
3						2	13	436	517	2,743
4							9	233	1,209	2,046
5					22**L**			917	907	5,394
6						2	208**H**	216	1,184	1,876
7						48**H**	112	846	2,005**H**	12,306**H**
10							131	93	654	3,480
11				1,002**H**	1,278**H**	4	18	9	1,259	8,230
12								4**L**	825	3,832
13							102	262	925	4,954
14							23	721	503	10,694
17	**HOLIDAY**									
18							10	1,011	959	1,513
19					601	6	32	229	1,105	3,162
20							1**L**	46	513	1,159**L**
21							14	921	662	5,124
24						20	127	1,020**H**	263**L**	3,834
25						1**L**	164	8	295	3,120
26					947		115	337	330	1,478
27		3**H**	3**H**			2		228	426	2,214
28								369	601	1,561
TOTAL		3	3	1,002	2,848	85	1,079	7,906	15,142	78,720

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	3,432	1,889**L**	80**L**							9,112**L**
4	5,691	3,819	3,508	2,405	17	30				18,967
5	3,823	5,288	1,212		15					17,578
6	5,705	6,496	853	642						17,182
7	10,753**H**	10,797**H**	5,730	30						42,627
10.	2,387	6,589	1,458	430	16					15,238
11	3,856	6,265	1,955							23,876
12	5,270	6,691	1,081	26**L**	1**L**					17,730
13	2,738	4,081	1,088	146	1					14,297
14	6,471	6,594	4,390	2,164						31,560
17	**HOLIDAY**									
18	5,571	4,279	8,812	3,206	15	16				25,392
19	6,952	5,541	10,222	1,872	1,169					30,891
20	3,599	6,362	12,044**H**	1,325	80		37			25,166
21	5,386	5,296	9,805	4,823	4,012	11**L**				36,054
24	5,331	5,013	11,845	12,968**H**	6,296	295	1**L**			47,013
25	4,880	4,663	5,711	8,403	7,224	300	43			34,812
26	5,440	5,974	8,549	10,119	6,804	349	20			40,462
27	6,082	4,303	10,743	11,620	12,499**H**	4,370	495	1**L**		52,989**H**
28	2,313**L**	5,427	7,097	9,423	9,034	6,415**H**	5,741**H**	741**H**	60**H**	48,782
TOTAL	95,680	105,367	106,183	69,602	47,183	11,786	6,337	742	60	549,728

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Jun

Feb	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00
3	235**H**	3**H**	335**H**	1,838**H**	2,352	1,623	1,949**L**	13,595	15,528	37,331
4	235	3	335	1,838	2,352	1,623	1,956	13,515**L**	15,681	36,289
5	235	3	335	1,838	2,352	1,623	1,956	14,293	15,342	35,604
6	235	3	335	1,838	2,352	1,625**H**	2,104	14,484	15,602	36,217
7	235	3	335	1,838	2,352	1,400	2,102	14,470	15,715	39,547**H**
10	235	3	335	1,838	2,352	1,400	2,112	14,470	15,392	39,423
11	235	3	335	906**L**	2,713**H**	1,350**L**	2,125	14,476	15,050	36,743
12	235	3	335	906	2,713	1,350	2,125	14,477	15,023	36,608
13	235	3	335	906	2,713	1,350	2,223	14,451	15,771	34,575
14	235	3	335	906	2,713	1,350	2,216	14,663	15,791**H**	29,559
17	**HOLIDAY**									
18	235	3	335	906	2,713	1,350	2,226	14,867	15,243	29,083
19	235	3	335	906	2,713	1,355	2,256	14,678	15,185	27,916
20	235	3	335	906	2,713	1,355	2,233	14,694	15,323	27,396
21	235	3	335	906	2,713	1,355	2,221	14,909	15,476	25,530
24	235	3	335	906	2,713	1,355	2,321**H**	14,754	15,527	23,906
25	235	3	335	906	2,713	1,355	2,268	14,556	15,263	22,892
26	235	3	335	906	1,766**L**	1,355	2,303	14,562	15,021	23,058
27	235	3	335	906	1,766	1,353	2,303	14,701	14,866	22,137
28	235	3	335	906	1,766	1,353	2,303	15,070**H**	14,493**L**	21,972**L**

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	37,581	10,878**L**	3,220**L**	48**L**						126,516**L**
4	35,950	11,563	3,712	2,439	17**L**	30**L**				127,538
5	36,264	12,958	4,577	2,439	32	30				129,881
6	39,002	15,584	4,804	3,079	32	30				137,326
7	40,625	16,991	7,530	3,094	32	30				146,299
10	40,731	15,968	8,308	3,088	32	30				145,717
11	40,605	14,325	8,597	3,088	32	30				140,613
12	42,063	17,124	7,908	3,113	33	30				144,046
13	42,882	16,867	8,223	3,119	33	30				143,716
14	41,165	16,275	9,370	3,322	33	30				137,966
17	**HOLIDAY**									
18	40,112	16,453	13,928	3,143	48	46				140,691
19	43,120**H**	17,919	18,173	4,486	1,163	46				150,489
20	42,579	19,943	19,826	4,571	1,193	46	37**L**			153,388
21	41,507	20,414	24,487	6,823	4,433	47	37			161,431
24	41,866	20,956	24,193	13,307	6,278	328	37			169,020
25	38,601	20,880	26,926	16,854	5,791	570	75			170,243
26	37,251	21,718**H**	27,903	19,015	8,897	695	95			175,118
27	34,459	21,224	27,851	22,400	11,786	3,549	406	1**L**		180,281
28	32,604**L**	21,405	28,735**H**	24,141**H**	14,357**H**	5,335**H**	2,881**H**	499**H**	60**H**	188,453**H**

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 68.00

Feb	Open	High	Low	Close
3				0-02N
4				0-02N
5				0-02N
6				0-02N
7				0-03N
10				0-03N
11				0-02N
12				0-02N
13				0-01N
14				0-01N
17	**HOLIDAY**			
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28				0-01N

86Sep Strike 70.00

Feb	Open	High	Low	Close
3				0-05N
4				0-05N
5				0-06N
6				0-07N
7				0-08N
10	0-08	0-08H	0-08	0-08
11				0-07N
12				0-07N
13				0-05N
14				0-04N
17	**HOLIDAY**			
18				0-04N
19				0-04N
20				0-04N
21				0-02N
24	0-02	0-02	0-02L	0-02
25				0-02N
26				0-02N
27	0-02	0-02	0-02	0-02
28				0-01N

86Sep Strike 72.00

Feb	Open	High	Low	Close
3	0-10	0-10	0-10	0-10
4	0-11	0-11H	0-11	0-11
5				0-11N
6				0-13N
7				0-14N
10				0-12N
11				0-11N
12				0-11N
13				0-09N
14	0-08	0-08	0-07	0-07
17	**HOLIDAY**			
18				0-05N
19				0-06N
20				0-06N
21				0-04N
24				0-03N
25				0-03N
26	0-05	0-05	0-03L	0-03
27	0-03	0-03	0-03	0-03
28				0-01N

86Sep Strike 74.00

Feb	Open	High	Low	Close	
3				0-19N	
4	0-16	0-16H	0-16	0-16	
5				0-19N	
6				0-23N	
7				0-24N	
10				0-16N	
11				0-15N	
12				0-15N	
13				0-12N	
14	0-10	0-10	0-08	0-08	
17	**HOLIDAY**				
18				0-07N	
19				0-08N	
20	0-09	0-09	0-08	0-08	
21				0-07N	
24	0-06	0-07	0-06	0-06	0-07
25	0-06	0-07	0-06	0-07	
26				0-05N	
27	0-04	0-04	0-04	0-04	
28	0-04	0-04	0-03L	0-03	

86Sep Strike 76.00

Feb	Open	High	Low	Close
3	0-36	0-36	0-28	0-30
4	0-25	0-26	0-24	0-26
5	0-26	0-30	0-26	0-30
6	0-26	0-36	0-26	0-36
7	0-44	0-45H	0-37	0-37
10				0-31N
11	0-25	0-25	0-25	0-25
12				0-25N
13				0-20N
14	0-15	0-15	0-14	0-14
17	**HOLIDAY**			
18	0-13	0-14	0-12	0-13
19				0-15N
20	0-17	0-17	0-16	0-16
21	0-11	0-13	0-11	0-13
24				0-10N
25	0-10	0-10	0-10	0-10
26	0-11	0-11	0-09	0-09
27	0-07	0-07	0-07	0-07
28	0-06	0-06	0-05L	0-05

86Sep Strike 78.00

Feb	Open	High	Low	Close	
3	0-58	0-58	0-50	0-50	
4	0-44	0-45	0-43	0-44	
5	0-44	0-52	0-40	0-48	
6	0-50	1-00	0-50	0-59	
7	1-10	1-18H	0-55	0-57	0-55
10	0-57	0-57	0-51	0-51	
11	0-38	0-41	0-38	0-39	
12	0-42	0-43	0-38	0-38	
13	0-38	0-40	0-35	0-35	
14	0-32	0-32	0-23	0-25	
17	**HOLIDAY**				
18	0-27	0-27	0-24	0-24	
19	0-30	0-31	0-28	0-29	
20	0-30	0-31	0-28	0-28	
21	0-27	0-27	0-23	0-23	
24	0-23	0-26	0-19	0-19	
25	0-16	0-19	0-16	0-19	
26	0-17	0-19	0-15	0-15	
27	0-12	0-12	0-12	0-12	
28	0-12	0-12	0-09L	0-11	

86Sep Strike 80.00

Feb	Open		High	Low	Close	
3	1-26		1-26	1-16	1-16	
4	1-08		1-08	0-61	1-05	
5	1-00		1-17	1-00	1-14	
6	1-15		1-25	1-15	1-25	
7	1-41		1-43H	1-35	1-35	
10	1-25		1-25	1-19	1-19	
11	1-05		1-05	1-03	1-03	
12	1-01		1-01	1-01	1-01	
13	1-00		1-01	0-57	0-57	
14	0-53		0-55	0-41	0-41	
17	**HOLIDAY**					
18	0-32		0-45	0-32	0-42	
19	0-48		0-48	0-41	0-46	
20	0-51		0-55	0-47	0-47	
21	0-41		0-47	0-36	0-37	
24	0-37		0-37	0-25	0-25	
25	0-26		0-29	0-26	0-28	
26	0-29		0-29	0-21	0-22	
27	0-19		0-20	0-16	0-16	0-20
28	0-19	0-18	0-20	0-14L	0-18	

86Sep Strike 82.00

Feb	Open	High	Low	Close	
3	2-00	2-05	1-58	1-58	
4	1-34	1-43	1-34	1-41	
5	1-46	1-57	1-37	1-57	
6	1-57	2-12	1-57	2-09	
7	2-25	2-40H	2-16	2-22	
10	2-09	2-09	1-63	1-63	
11	1-55	1-55	1-45	1-45	
12	1-35	1-42	1-35	1-42	
13	1-30	1-32	1-30	1-30	
14	1-15	1-19	1-05	1-05	
17	**HOLIDAY**				
18	1-12	1-14	1-00	1-00	
19	1-10	1-10	1-04	1-10	
20	1-10	1-18	1-10	1-12	
21	1-01	1-01	0-55	0-55	
24	0-59	0-59	0-41	0-42	0-44
25	0-44	0-50	0-44	0-46	
26	0-45	0-45	0-33	0-33	
27	0-28	0-29	0-23	0-23	0-27
28	0-26	0-29	0-22L	0-25	

86Sep Strike 84.00

Feb	Open		High	Low	Close
3					2-50N
4	2-30		2-34	2-28	2-29
5	2-22	2-21	2-48	2-21	2-48
6	2-49		3-07	2-49	3-07
7	3-45		3-45H	3-24	3-24
10	3-10		3-10	2-58	2-58
11	2-41		2-41	2-31	2-31
12	2-28		2-29	2-29	2-29
13	2-14		2-21	2-13	2-13
14	2-00		2-00	1-41	1-41
17	**HOLIDAY**				
18	1-34		1-48	1-34	1-40
19	1-56		1-56	1-40	1-49
20	1-51		1-62	1-49	1-49
21	1-36		1-36	1-20	1-20
24	1-22		1-22	0-61	1-02
25	1-04		1-12	1-00	1-06
26	1-05		1-09	0-55	0-55
27	0-50		0-50	0-39	0-40
28	0-33		0-53	0-33L	0-40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Feb	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	4-06	4-06	3-57	3-57				5-13**N**				
4	3-35	3-35	3-30	3-30				4-46**N**				
5				3-55**N**	4-40	5-12	4-40	5-12				
6				4-20**N**	5-35	5-45**H**	5-35	5-45				
7	5-00	5-00**H**	4-42	4-42				6-04**N**				
10	4-25	4-25	4-03	4-03				5-29**N**				
11	3-33	3-33	3-33	3-33				4-52**N**				
12	3-39	3-39	3-29	3-29	4-50	4-50	4-45	4-45				
13	3-18	3-20	3-14	3-14	4-36	4-36	4-28	4-28				
14	2-54	2-54	2-24	2-31	3-35	3-36	3-35	3-36				
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	2-33	2-34	2-25	2-25	3-21	3-21	3-21	3-21				
19	2-38	2-52	2-34	2-41	3-42	3-42	3-40	3-40	4-58	4-60	4-58	4-60
20	2-50	2-50	2-38	2-38	3-56	3-56	3-41	3-41	5-10	5-10**H**	4-57	4-57
21	2-16	2-18	1-59	1-60	3-13	3-13	2-49	2-49	4-08	4-08	3-53	3-53
24	2-00	2-04	1-23	1-34	2-60	2-60	2-02	2-14	3-51	3-51	2-57	3-10
25	1-41	1-50	1-38	1-38	2-25	2-33	2-19	2-19	3-16	3-16	3-12	3-13
26	1-45	1-45	1-18	1-18	2-14	2-15	1-57	1-57	3-24	3-29	2-48	2-48
27	1-02	1-04	0-59	1-00	1-32	1-34	1-20	1-29	2-20	2-20	2-04	2-06
28	0-57	1-02	0-57**L**	0-62	1-25	1-35	1-17**L**	1-23	1-50 1-52	2-15	1-50**L**	1-63

Feb	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24	4-02	4-19	4-02	4-19								
25	4-21	4-29**H**	4-20	4-20								
26				3-51**N**								
27	3-16	3-16	2-63	3-00	4-00	4-00**H**	3-60	3-60				
28	2-35	3-01	2-35**L**	2-47	3-38	3-60	3-38**L**	3-44	5-18	5-18**H**	4-52**L**	4-52

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Feb	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3			46H		23	181	2L	15		5						272L
4			22	10	57	596	360	306	3	6						1,360
5					14	900	190	107	411		5					1,627
6					11	2,932H	8	18	3		1L					2,973
7					40	2,390	8	9	1L	10						2,458
10		1L				673	150	535	533	1L						1,893
11					20	1,353	11	1,225	1,050H	1						3,660
12						2,202	2	14	10	1	5					2,234
13						669	7	1,519H	351	464	5					3,015
14			10L	4		218	4	16	453	104	1,000					1,809
17	HOLIDAY															
18					106	171	47	501	243	54	8					1,130
19						669	254	2L	50	173	50	1L				1,199
20					2L	302	222	86	293	558H	334	5				1,802
21				62	12	754	64	30	14	441	1,005	2				2,384
24		5H		785H		187	538	22	274	440	335	145	6L			2,735
25				1L	3	17	713	33	374	325	154	15	11			1,646
26					112	1,034	453	615	405	380	1,153H	159				4,311H
27		5	43	10		1L	1,339H	256	498	233	346	244	128	40L		3,143
28				8	113H	59	1,031	442	462	28	363	346H	136H	57H	3H	3,048
TOTAL		11	121	880	513	15,308	5,401	5,751	5,428	3,224	4,764	917	281	97	3	42,699

Put open contracts Reported in contracts—Future 86Sep

Feb	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3	34H	255L	105L	1,290H	960	6,273	777	945L	232L	12	5L					10,888
4	34	255	124	1,280	926	6,447	755	1,246	235	17	5					11,324
5	34	255	124	1,280	940	6,933H	802	1,342	498	17	10					12,235
6	34	255	124	1,280	932	6,929	752L	1,347	501	17	10					12,181
7	34	255	124	1,280	961H	6,933	757	1,350	500	9L	10					12,213
10	34	256	124	1,280	961	4,592	907	1,369	1,031	10	10					10,574L
11	34	256	124	1,280	961	4,794	853	2,464	2,031	11	10					12,818
12	34	256	124	1,280	961	4,864	853	2,466H	2,043	12	15					12,908
13	34	256	124	1,280	961	4,470	860	1,881	2,039	362	20					12,287
14	34	256	124	1,279	961	4,311	861	1,886	2,129	466	1,020					13,327
17	HOLIDAY															
18	34	256	124	1,279	901	4,310	905	1,811	2,170	519	1,023					13,332
19	34	256	124	1,279	901	4,547	982	1,812	2,144	559	1,073	1L				13,712
20	34	256	124	1,279	903	4,422	1,152	1,858	2,154	869	1,321	5				14,378
21	34	256	124	1,279	898	4,718	1,205	1,887	2,161	982	1,073	6				14,623
24	34	261H	124	795	898	4,294	1,442	1,900	2,338	1,141	1,181	136	4L			14,548
25	34	261	124	795	897L	4,289	1,553	1,916	2,393	1,338	1,281	151	15			15,047
26	34	261	124	795	897	3,327	1,662	2,412	2,494	1,540	1,143	277	15			14,981
27	34	261	149H	795	897	3,328	1,886	2,313	2,727H	1,623	1,260	480	138			15,891
28	34	261	149	787L	898	3,285L	2,320H	2,314	2,724	1,631H	1,510H	651H	201H	56H	3H	16,824H

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Dec Strike 72.00				86Dec Strike 80.00				86Dec Strike 82.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24												
25					0-58	0-58**H**	0-52**L**	0-52				
26								0-40**N**	0-60	0-60**H**	0-60**L**	0-60
27	0-08	0-08**H**	0-03**L**	0-03				0-30**N**				0-45**N**
28				0-03**N**				0-27**N**				0-42**N**

	86Dec Strike 84.00				86Dec Strike 86.00				86Dec Strike 88.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24	1-58	1-58**H**	1-30	1-40								
25				1-40**N**	2-26	2-26**H**	2-16	2-16				
26	1-25	1-25	1-20	1-20				1-58**N**	3-03	3-03**H**	2-42**L**	2-42
27	1-06	1-06	1-06	1-06	1-33 1-30	1-37	1-30**L**	1-37				2-04**N**
28	1-04	1-10	0-62**L**	0-62				1-25**N**				1-59**N**

	86Dec Strike 90.00				86Dec Strike 92.00				86Dec Strike 94.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24												
25												
26	3-45	3-45**H**	3-35	3-35								
27	2-56	2-56	2-52	2-52	3-50	3-50**H**	3-41**L**	3-41				
28	2-48	2-57	2-36**L**	2-38				3-28**N**	4-30	4-30**H**	4-26**L**	4-26

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Feb	72.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
3										
4										
5										
6										
7										
10										
11										
12										
13										
14										
17	**HOLIDAY**									
18										
19										
20										
21										
24				1L						1L
25		15H			5L					20
26			53H	48		30H	5L			136
27	20H			85H	23H		56	20H		204H
28				4			64H			68
TOTAL	20	15	53	138	28	30	125	20		429

Put open contracts Reported in contracts—Future 86Dec

Feb	72.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
3										
4										
5										
6										
7										
10										
11										
12										
13										
14										
17	**HOLIDAY**									
18										
19										
20										
21										
24				1L						1L
25		15H		1	5L					21
26		15	53H	48	5	30H	5L			156
27	20H	15	53	100	23H	30	60	20H		321
28	20	15	53	102H	23	30	121H	20		384H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Jun Strike 58.00

Mar	Open	High	Low	Close
3				
4				
5				0-01N
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	HOLIDAY			
31				

86Jun Strike 60.00

Mar	Open	High	Low	Close
3				
4				
5				0-01N
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	HOLIDAY			
31				

86Jun Strike 62.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 64.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 66.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 68.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 70.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 72.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12	0-01	0-01H	0-01L	0-01
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 74.00

Mar	Open	High	Low	Close
3	0-01	0-01H	0-01L	0-01
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 76.00

Mar	Open		High	Low	Close	
3					0-01**N**	
4					0-01**N**	
5					0-01**N**	
6					0-01**N**	
7	0-01		0-01**H**	0-01**L**	0-01	
10					0-01**N**	
11					0-01**N**	
12					0-01**N**	
13					0-01**N**	
14					0-01**N**	
17					0-01**N**	
18					0-01**N**	
19					0-01**N**	
20					0-01**N**	
21					0-01**N**	
24					0-01**N**	
25					0-01**N**	
26					0-01**N**	
27					0-01**N**	
28	**HOLIDAY**					
31					0-01**N**	

86Jun Strike 78.00

Mar	Open		High	Low	Close	
3	0-01		0-01**H**	0-01**L**	0-01	
4	0-01		0-01	0-01	0-01	
5	0-01		0-01	0-01	0-01	
6	0-01		0-01	0-01	0-01	
7	0-01		0-01	0-01	0-01	
10					0-01**N**	
11					0-01**N**	
12	0-01		0-01	0-01	0-01	
13					0-01**N**	
14					0-01**N**	
17					0-01**N**	
18					0-01**N**	
19					0-01**N**	
20					0-01**N**	
21					0-01**N**	
24					0-01**N**	
25					0-01**N**	
26					0-01**N**	
27					0-01**N**	
28	**HOLIDAY**					
31					0-01**N**	

86Jun Strike 80.00

Mar	Open		High	Low	Close	
3	0-03		0-03**H**	0-01**L**	0-02	
4	0-01		0-02	0-01	0-01	
5	0-01		0-03	0-01	0-03	
6	0-02		0-03	0-02	0-03	
7	0-02		0-02	0-02	0-02	
10	0-02		0-02	0-01	0-01	
11	0-02		0-02	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13					0-01**N**	
14	0-01		0-01	0-01	0-01	
17	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21					0-01**N**	
24					0-01**N**	
25					0-01**N**	
26					0-01**N**	
27	0-01		0-01	0-01	0-01	
28	**HOLIDAY**					
31					0-01**N**	

86Jun Strike 82.00

Mar	Open		High	Low	Close	
3	0-06		0-06	0-02	0-03	
4	0-03	0-01	0-03	0-01**L**	0-03	
5	0-03		0-07	0-03	0-06	
6	0-04		0-08**H**	0-04	0-07	
7	0-07		0-07	0-04	0-04	
10	0-03		0-03	0-02	0-02	
11	0-02		0-03	0-01	0-02	
12	0-02		0-02	0-02	0-02	
13	0-02		0-03	0-02	0-02	
14	0-02		0-02	0-01	0-02	
17	0-02		0-02	0-02	0-02	
18	0-03		0-03	0-02	0-02	
19	0-03		0-03	0-02	0-02	
20	0-03		0-03	0-01	0-01	
21	0-01		0-02	0-01	0-02	
24	0-01		0-01	0-01	0-01	
25	0-01		0-01	0-01	0-01	
26	0-01		0-01	0-01	0-01	
27					0-01**N**	
28	**HOLIDAY**					
31					0-01**N**	

86Jun Strike 84.00

Mar	Open		High	Low	Close	
3	0-13		0-15	0-06	0-06	
4	0-04	0-05	0-06	0-04	0-05	0-06
5	0-06		0-16	0-06	0-14	0-15
6	0-10		0-17	0-08	0-14	0-15
7	0-14	0-15	0-19**H**	0-10	0-10	
10	0-08		0-08	0-05	0-06	
11	0-04	0-05	0-06	0-03	0-04	0-05
12	0-03	0-04	0-06	0-03	0-04	0-05
13	0-06		0-07	0-05	0-05	0-06
14	0-04		0-05	0-03	0-04	0-05
17	0-05		0-06	0-04	0-04	
18	0-06		0-07	0-04	0-07	0-06
19	0-07		0-07	0-05	0-05	
20	0-05		0-05	0-02	0-02	
21	0-02		0-03	0-02	0-03	
24	0-02		0-02	0-02	0-02	
25	0-02		0-02	0-01**L**	0-01	
26	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28	**HOLIDAY**					
31	0-01		0-01	0-01	0-01	

86Jun Strike 86.00

Mar	Open		High	Low	Close	
3	0-25		0-25	0-12	0-12	
4	0-09	0-10	0-12	0-08	0-12	0-11
5	0-15	0-17	0-27	0-12	0-25	0-27
6	0-18	0-14	0-32	0-14	0-28	0-29
7	0-31		0-37**H**	0-17	0-19	
10	0-14	0-16	0-16	0-10	0-10	
11	0-10		0-10	0-07	0-09	
12	0-07		0-11	0-07	0-09	
13	0-12		0-15	0-11	0-11	0-12
14	0-09		0-11	0-08	0-09	
17	0-08		0-11	0-08	0-10	
18	0-12		0-13	0-08	0-13	
19	0-14		0-14	0-10	0-10	
20	0-09		0-09	0-06	0-07	
21	0-06	0-05	0-07	0-04	0-06	
24	0-05		0-05	0-03	0-03	0-05
25	0-04		0-04	0-03	0-03	
26	0-03		0-03	0-02	0-02	
27	0-02		0-02	0-01**L**	0-01	
28	**HOLIDAY**					
31	0-02		0-02	0-01	0-01	

86Jun Strike 88.00

Mar	Open		High	Low	Close	
3	0-41	0-38	0-42	0-21	0-22	0-21
4	0-18	0-17	0-22	0-15	0-22	
5	0-30		0-50	0-23	0-49	0-50
6	0-32	0-35	0-60	0-27	0-50	0-60
7	0-51	0-52	1-05**H**	0-32	0-33	0-34
10	0-30		0-30	0-19	0-21	0-20
11	0-19		0-20	0-15	0-16	0-17
12	0-15		0-21	0-14	0-17	
13	0-24		0-29	0-22	0-22	0-23
14	0-17	0-19	0-20	0-15	0-20	
17	0-19		0-22	0-16	0-19	0-20
18	0-26		0-26	0-16	0-24	0-26
19	0-26		0-27	0-18	0-18	0-19
20	0-17		0-18	0-12	0-12	
21	0-11		0-13	0-08	0-13	
24	0-12		0-12	0-07	0-07	0-08
25	0-07		0-08	0-06	0-07	
26	0-07		0-07	0-04	0-05	0-04
27	0-04		0-04	0-02	0-02	
28	**HOLIDAY**					
31	0-02		0-03	0-01**L**	0-01	

86Jun Strike 90.00

Mar	Open		High	Low	Close	
3	0-61	1-00	1-07	0-40	0-41	0-40
4	0-31	0-29	0-42	0-28	0-40	0-42
5	0-50	0-52	1-18	0-41	1-09	1-13
6	0-45	0-50	1-25	0-45	1-18	1-20
7	1-10	1-15	1-46**H**	0-56	0-57	0-59
10	0-53		0-53	0-34	0-36	0-38
11	0-27	0-31	0-32	0-27	0-30	0-32
12	0-27	0-29	0-38	0-27	0-31	0-33
13	0-38	0-42	0-52	0-38	0-39	0-38
14	0-28	0-34	0-36	0-25	0-32	0-34
17	0-31	0-30	0-38	0-26	0-35	0-36
18	0-45	0-39	0-49	0-31	0-47	0-48
19	0-48	0-47	0-50	0-35	0-35	0-37
20	0-33		0-33	0-23	0-25	
21	0-19	0-22	0-27	0-17	0-27	0-26
24	0-20	0-19	0-21	0-14	0-15	0-14
25	0-14		0-15	0-12	0-12	0-13
26	0-12		0-13	0-08	0-08	0-09
27	0-06	0-07	0-07	0-05	0-06	0-05
28	**HOLIDAY**					
31	0-05		0-06	0-03**L**	0-04	

86Jun Strike 92.00

Mar	Open		High	Low	Close	
3	1-37	1-43	1-44	1-03	1-04	1-07
4	0-51	0-46	1-14	0-46	1-04	1-14
5	1-22	1-20	1-62	1-05	1-54	1-55
6	1-20	1-26	2-05	1-16	1-62	2-02
7	1-58	2-00	2-30**H**	1-24	1-28	
10	1-13	1-15	1-21	0-56	0-62	
11	0-49	0-57	0-57	0-44	0-52	0-55
12	0-44	0-48	0-62	0-44	0-53	0-54
13	1-02	1-06	1-18	0-62	1-00	0-62
14	0-49	0-54	1-02	0-45	0-58	0-56
17	0-45		0-63	0-45	0-58	0-60
18	1-13	1-04	1-14	0-54	1-09	1-10
19	1-10		1-11	0-59	0-59	0-61
20	0-56	0-55	0-56	0-42	0-44	
21	0-40	0-37	0-47	0-33	0-46	0-47
24	0-36		0-41	0-26	0-27	0-28
25	0-26		0-29	0-24	0-26	0-27
26	0-25		0-25	0-17	0-18	0-19
27	0-15	0-14	0-15	0-11	0-11	0-12
28	**HOLIDAY**					
31	0-10		0-11	0-07**L**	0-07	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 94.00

Mar	Open		High	Low	Close	
3	2-30	2-31	2-46	1-50	1-52	1-51
4	1-26	1-20	1-52	1-20	1-47	1-52
5	1-61	2-01	3-00	1-41	2-47	2-48
6	2-00	1-51	2-60	1-51	2-54	
7	2-51		3-45H	2-11	2-17	
10	2-05	1-63	2-05	1-25	1-34	1-31
11	1-17	1-23	1-28	1-10	1-23	1-26
12	1-13	1-09	1-40	1-09	1-25	1-23
13	1-38	1-43	2-00	1-33	1-34	1-33
14	1-17	1-23	1-38	1-08	1-23	1-27
17	1-18		1-39	1-12	1-29	1-30
18	1-48	1-51	1-59	1-22	1-54	1-47
19	1-50	1-55	1-55	1-29	1-30	1-33
20	1-25		1-25	1-09	1-12	1-13
21	1-05	1-02	1-20	0-59	1-16	1-20
24	0-60	1-02	1-04	0-50	0-52	0-53
25	0-50	0-48	0-54	0-45	0-48	0-50
26	0-43	0-47	0-47	0-34	0-34	0-36
27	0-25	0-28	0-29	0-19	0-19	0-20
28	**HOLIDAY**					
31	0-19	0-21	0-21	0-12**L**	0-12	0-13

86Jun Strike 96.00

Mar	Open		High	Low	Close	
3	3-37	3-36	3-52	2-50	2-50	
4	2-28		2-42	2-02	2-40	2-42
5	2-59	3-01	3-60	2-43	3-58	
6	2-45	2-50	4-02	2-45	4-00	
7	4-06		4-30H	3-20	3-22	
10	2-55		2-55	2-13	2-24	2-18
11	2-00		2-12	1-52	2-05	2-09
12	1-57	1-51	2-30	1-51	2-06	2-09
13	2-32	2-35	2-62	2-22	2-27	2-22
14	2-12	2-14	2-30	1-50	2-11	2-15
17	2-00		2-29	1-55	2-18	2-19
18	2-41		2-59	2-00	2-43	2-40
19	2-43	2-47	2-48	2-17	2-18	2-20
20	2-09	2-10	2-10	1-53	1-60	1-57
21	1-49	1-46	2-04	1-36	2-00	2-03
24	1-45	1-41	1-46	1-23	1-24	1-25
25	1-26	1-21	1-30	1-15	1-22	1-24
26	1-18	1-16	1-18	0-62	0-63	1-00
27	0-47	0-46	0-47	0-39	0-39	0-40
28	**HOLIDAY**					
31	0-37	0-39	0-39	0-25**L**	0-26	0-25

86Jun Strike 98.00

Mar	Open		High	Low	Close	
3	5-20		5-29	4-04	4-04	
4	3-16		4-06	3-01	4-06	
5	3-60		5-22	3-60	5-16	
6	3-62		5-24	3-62	5-24	
7	5-28		5-28H	4-44	4-44	
10	4-04		4-04	3-21	3-23	
11	3-02	3-06	3-28	2-44	3-08	
12	2-53	2-50	3-14	2-50	3-06	
13	3-38		4-08	3-26	3-26	
14	3-16	3-12	3-31	2-41	3-10	
17	2-54	2-56	3-40	2-54	3-24	3-21
18	3-52		4-00	3-09	3-50	
19	3-43		3-43	3-24	3-30	
20	3-17		3-17	2-55	2-63	
21	2-50		3-12	2-32	3-12	
24	2-44		2-44	2-17	2-20	2-22
25	2-15		2-24	2-10	2-19	
26	2-08		2-08	1-43	1-43	1-45
27	1-20	1-17	1-20	1-04	1-07	1-05
28	**HOLIDAY**					
31	1-04	0-63	1-04	0-43**L**	0-44	0-43

86Jun Strike 100.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10	4-36		4-44	4-36	4-44	
11					4-22**N**	
12	4-26		4-26	4-22	4-22	
13	5-36		5-36H	4-46	4-46	
14	4-18		4-26	4-05	4-26	
17	4-42		4-42	4-42	4-42	
18	4-48		5-11	4-48	5-11	
19	4-56		4-56	4-53	4-53	
20	4-28		4-28	4-13	4-15	
21					4-35**N**	
24	3-37		3-49	3-28	3-28	3-36
25	3-34		3-34	3-32	3-32	
26	3-08		3-08	2-48	2-48	
27	2-08		2-11	1-52	1-53	1-56
28	**HOLIDAY**					
31	1-48	1-53	1-53	1-10**L**	1-10	1-12

86Jun Strike 102.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24						
25						
26	4-25		4-25H	4-10	4-10	
27	3-16		3-16	2-56	2-56	
28	**HOLIDAY**					
31	2-45		2-45	2-00**L**	2-00	

86Jun Strike 104.00

Mar	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24						
25						
26						
27						
28	**HOLIDAY**					
31	3-36		3-36H	3-04**L**	3-04	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00
3									21		142	180	1,647
4									8		497	1,324	1,232
5											24	238	1,259
6											2	122	2,137
7										32	395	275	7,872H
10											705H	95	67
11												379	1,025
12								2L			10	161	559
13												27	460
14												57	507
17												202	201
18												170	142
19												27	778
20												10L	3L
21													590
24					156H				1L		1L		299
25					18L								452
26													376
27								50H	47H	14L	119	1,201	2,898
28	**HOLIDAY**												
31								4		1,116H		1,640H	1,576
TOTAL					174			56	77	1,162	1,896	6,108	24,080

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	2,673	3,422	5,256	5,310	5,546	4,486	846L	281				29,810
4	4,508	2,240	4,187	6,163	6,991	9,528	8,849	679				46,406
5	4,332	3,321	5,867	8,420	13,137	8,332	5,236	42L				50,208
6	5,422H	10,329H	10,306H	9,065	17,381H	12,564	3,169	226				70,723H
7	2,262	5,102	5,943	8,605	8,425	10,670	1,404	206				51,191
10	2,600	3,517	3,212	6,263	3,716	5,896	2,659	2,272	2			31,003
11	3,986	4,085	4,830	6,486	9,393	5,648	11,693	1,416				48,942
12	556	1,158	4,743	4,052	6,704	10,817	9,501	1,072				39,335
13	508	1,558	3,780	5,023	7,451	9,484	10,277	202	20			38,790
14	666	1,404	2,469	4,043	5,719	8,891	12,049H	495	1L			36,301
17	2,815	2,327	2,708	5,523	2,443	5,338	5,573	666	1			27,797
18	705	1,695	6,815	12,213H	12,421	14,952H	5,797	344	50			55,304
19	950	888	3,587	4,315	4,060	3,849L	4,125	854	5			23,438
20	983	886	3,257	4,801	4,471	4,156	3,855	1,015	9			23,446
21	159	1,173	3,248	6,299	9,206	7,301	4,716	1,326				34,018
24	1,105	4,100	3,076	5,824	3,618	4,205	4,394	91	233			27,103
25	580	693L	577L	2,778L	6,169	6,009	4,736	844	100			22,956L
26	145L	1,210	2,139	9,176	5,487	7,979	7,078	2,314	81	1L		35,986
27	217	1,169	5,036	5,246	4,157	6,924	9,660	8,940H	2,952	179		48,809
28	**HOLIDAY**											
31	452	826	1,998	4,965	2,048L	5,565	6,287	6,280	5,549H	1,240H	140H	39,686
TOTAL	35,623	51,103	83,034	124,570	138,543	152,593	121,904	29,767	9,003	1,420	140	781,252

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Jun

Mar	58.00	60.00	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00
3			235**H**	3**H**	335**H**	906	1,766	1,353**H**	2,304**H**	14,560	14,548	21,861**H**	31,798
4			235	3	335	906	1,766	1,353	2,304	14,560	14,420	20,646	32,120**H**
5			235	3	335	906	1,766	1,353	2,304	14,560	14,420	20,431	31,482
6			235	3	335	906	1,766	1,353	2,304	14,560	14,420	20,382	30,413
7			235	3	335	906	1,766	1,353	2,304	14,574**H**	14,610**H**	20,513	27,770
10			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,494	27,757
11			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,334	27,692
12			235	3	335	906	1,766	1,353	2,304	14,560	13,904	20,314	27,201
13			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,329	27,105
14			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,303	27,227
17			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,419	27,004
18			235	3	335	906	1,766	1,353	2,304	14,560	13,894	20,419	27,022
19			235	3	335	970**H**	2,366**H**	1,353	2,304	14,560	13,894	20,412	26,669
20			235	3	335	842**L**	1,166**L**	1,353	2,304	14,560	13,894	20,402	26,676
21			235	3	335	842	1,166	1,353	2,304	14,560	13,894	20,402	26,625
24			235	3	179**L**	842	1,166	1,353	2,303	14,560	13,893	20,401	26,589
25			235	3	179	842	1,166	1,353	2,303	14,560	13,893	20,402	26,569
26			235	3	179	842	1,166	1,353	2,303	14,560	13,893	20,402	26,569
27			235	3	179	842	1,166	1,303	2,256**L**	14,546	13,774**L**	19,252	24,969
28	**HOLIDAY**												
31			235	3	179	842	1,166	1,299**L**	2,256	14,530**L**	13,774	18,883**L**	24,393**L**

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	20,440	29,726**H**	25,621	14,620**L**	7,922**L**	3,983**L**	893**L**	330**L**				193,204**L**
4	20,059	29,467	23,878	15,666	9,358	9,786	7,964	950				205,776
5	20,780**H**	29,450	25,379	17,066	15,770	11,696	6,203	950				215,089
6	19,595	29,112	27,789**H**	19,985	20,439	12,851	5,812	1,145				223,405
7	19,552	26,456	25,645	21,156	17,523	12,345	5,769	1,140				213,955
10	19,498	25,046	25,792	22,569	17,071	11,124	7,312	2,018	2**L**			214,039
11	18,801	24,093	25,133	23,428	13,961	11,030	13,320	2,616	2			215,766
12	18,464	23,283	23,251	23,907	13,861	15,656	17,436	3,044	2			221,785
13	18,615	23,226	23,566	25,382	15,377	16,260	14,577	3,145	22			222,960
14	18,658	21,997	23,726	26,046	14,661	20,063	18,580	3,168	23			229,808
17	17,965	21,376	24,059	20,547	14,927	19,418	19,993	3,401	23			233,488
18	18,205	20,358	22,928	35,617	20,163	24,334	20,932	3,339	73			248,746
19	18,073	19,680	21,927	37,641	20,946	24,723	21,006**H**	3,924	78			251,099
20	18,172	19,534	21,246	37,472	20,813	25,441	19,967	4,574	83			249,072
21	18,246	19,309	20,159	39,444	21,767	23,619	18,607	4,485	83			247,438
24	17,395	19,584	20,069	40,453**H**	22,122	27,036	19,021	4,454	183			251,841**H**
25	17,410	19,728	20,060	39,902	22,020	25,340	19,385	4,594	183			250,127
26	17,328	19,115	20,461	35,552	23,651**H**	27,442**H**	19,067	5,103	189	1**L**		249,414
27	17,356	18,262	16,930	33,418	23,516	25,684	20,611	9,685	1,857	126		246,172
28	**HOLIDAY**											
31	16,925**L**	18,059**L**	16,716**L**	32,488	22,394	24,178	20,996	11,167**H**	5,285**H**	1,075**H**	139**H**	246,982

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 68.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18	0-01	0-01H	0-01L	0-01
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Sep Strike 70.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Sep Strike 72.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-02N
6				0-02N
7				0-02N
10				0-02N
11				0-02N
12	0-02	0-02H	0-01L	0-01
13	0-02	0-02	0-02	0-02
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20	0-01	0-01	0-01	0-01
21				0-01N
24				0-01N
25	0-01	0-01	0-01	0-01
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Sep Strike 74.00

Mar	Open	High	Low	Close
3				0-02N
4				0-02N
5	0-07	0-07H	0-05	0-05
6	0-05	0-05	0-05	0-05
7				0-04N
10				0-03N
11	0-03	0-03	0-03	0-03
12	0-02	0-02	0-02	0-02
13	0-03	0-03	0-03	0-03
14	0-02	0-02	0-02	0-02
17	0-03	0-03	0-03	0-03
18	0-02	0-03	0-02	0-03
19				0-02N
20				0-02N
21				0-02N
24				0-02N
25				0-02N
26	0-01	0-01	0-01L	0-01
27				0-01N
28	HOLIDAY			
31				0-01N

86Sep Strike 76.00

Mar	Open	High	Low	Close
3	0-05	0-06	0-04	0-04
4	0-04	0-04	0-04	0-04
5	0-05	0-09H	0-05	0-08
6				0-09N
7				0-08N
10				0-07N
11				0-06N
12				0-05N
13				0-07N
14				0-06N
17				0-06N
18	0-04	0-05	0-04	0-05
19				0-04N
20	0-04 0-03	0-04	0-03L	0-04 0-03
21				0-03N
24	0-03	0-03	0-03	0-03
25	0-03	0-03	0-03	0-03
26				0-02N
27				0-02N
28	HOLIDAY			
31				0-01N

86Sep Strike 78.00

Mar	Open	High	Low	Close
3				0-10N
4	0-09	0-09	0-08	0-08
5	0-10	0-12	0-09	0-12
6	0-15	0-15H	0-15	0-15
7	0-14	0-14	0-10	0-10
10	0-08	0-08	0-08	0-08
11	0-05	0-08	0-05	0-07
12				0-06N
13				0-09N
14				0-08N
17				0-09N
18				0-09N
19				0-06N
20	0-05	0-05	0-05	0-05
21				0-06N
24				0-05N
25				0-05N
26				0-04N
27				0-03N
28	HOLIDAY			
31	0-03	0-03	0-02L	0-02

86Sep Strike 80.00

Mar	Open	High	Low	Close
3				0-15N
4	0-12	0-13	0-12	0-13
5	0-15	0-21	0-14	0-21
6	0-25	0-25H	0-23	0-25
7	0-23	0-23	0-17	0-17
10	0-13	0-14	0-12	0-12
11	0-11	0-12	0-09	0-09
12	0-10	0-10	0-08	0-08
13	0-12	0-12	0-10	0-10
14	0-10	0-12	0-10	0-12
17	0-09	0-11	0-08	0-11
18				0-12N
19	0-12	0-12	0-10	0-10
20				0-08N
21	0-08	0-08	0-08	0-08
24	0-08	0-06	0-06	0-08
25				0-07N
26				0-06N
27				0-04N
28	HOLIDAY			
31	0-03	0-03	0-03L	0-03

86Sep Strike 82.00

Mar	Open	High	Low	Close
3	0-26	0-26	0-21	0-21
4	0-18	0-18	0-18	0-18
5	0-28	0-34	0-28	0-33
6	0-32	0-34	0-32	0-34
7	0-37	0-37H	0-23	0-23
10	0-20	0-20	0-17	0-18
11	0-14	0-17	0-14	0-16
12	0-20	0-20	0-16	0-16
13	0-25	0-25	0-18	0-18
14	0-18	0-18	0-16	0-16
17	0-17	0-18	0-17	0-17
18				0-21N
19	0-21	0-21	0-16	0-16
20	0-15	0-15	0-12	0-13
21				0-13N
24				0-11N
25	0-10	0-10	0-10L	0-10
26				0-09N
27				0-06N
28	HOLIDAY			
31				0-04N

86Sep Strike 84.00

Mar	Open	High	Low	Close
3	0-40	0-40	0-32	0-32
4	0-25	0-27	0-24	0-27
5	0-30	0-50	0-30	0-49
6	0-36	0-55H	0-36	0-50
7	0-41	0-41	0-40	0-40
10	0-33	0-34	0-27	0-27
11	0-23	0-27	0-23	0-26
12	0-26	0-26	0-26	0-26
13				0-28N
14	0-28	0-28	0-25	0-25
17	0-29	0-29	0-26	0-26
18	0-33	0-33	0-30	0-31
19	0-34	0-34	0-27	0-27
20	0-18	0-20	0-18	0-20
21	0-16	0-19	0-14	0-19
24	0-16	0-18	0-16	0-16
25				0-16N
26	0-16	0-16	0-12	0-12
27	0-10	0-10	0-08L	0-08
28	HOLIDAY			
31				0-06N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 86.00

Mar	Open	High	Low	Close
3	0-60	0-60	0-49	0-49
4	0-40	0-45	0-36	0-45
5	0-55	1-08	0-50	1-08
6	1-12	1-12H	1-08	1-10
7	1-10	1-10	0-57	0-57
10	0-40	0-43	0-40	0-41
11	0-38	0-40	0-38	0-38
12	0-35	0-43	0-35	0-39
13	0-51	0-53	0-45	0-45
14				0-40N
17	0-39	0-43	0-39	0-40
18	0-53	0-53	0-48	0-48
19	0-45	0-45	0-39	0-39
20	0-36	0-36	0-32	0-32
21	0-32	0-34	0-32	0-34
24	0-30	0-30	0-27	0-27
25	0-25	0-25	0-25	0-25
26	0-25	0-25	0-18	0-18
27	0-12	0-12	0-12	0-12
28	**HOLIDAY**			
31	0-11	0-11	0-09L	0-09

86Sep Strike 88.00

Mar	Open	High	Low	Close
3	1-20	1-20	1-08	1-08
4	0-61	1-01	0-54	1-01
5	1-04 1-06	1-36	1-04	1-36
6	1-40	1-42H	1-34	1-42
7	1-42	1-42	1-23	1-23
10	1-03	1-03	0-62	0-62
11	0-55	0-60	0-55	0-58
12	1-00	1-00	0-59	0-59
13	1-14	1-14	1-00	1-00
14	0-55	0-60	0-51	0-60
17	0-58	1-02	0-58	0-61
18	1-07	1-08	1-02	1-07
19	0-61	0-61	0-60	0-60
20	0-54	0-54	0-49	0-49
21	0-40	0-51	0-40	0-51
24	0-44	0-44	0-40	0-40
25	0-41	0-41	0-39	0-39
26	0-33	0-33	0-26	0-26
27	0-24	0-24	0-20	0-21
28	**HOLIDAY**			
31	0-20	0-21	0-17L	0-17

86Sep Strike 90.00

Mar	Open	High	Low	Close
3	2-04	2-04	1-40	1-40
4	1-13 1-18	1-31	1-09	1-31
5	1-41	2-20	1-38	2-18
6	1-51	2-21H	1-51	2-18
7	2-18 2-14	2-18	1-60	1-60
10	1-49	1-49	1-25	1-25
11	1-16	1-20	1-16	1-19
12	1-10	1-29	1-10	1-18
13	1-44	1-52	1-29	1-29
14	1-20	1-21	1-16	1-21
17	1-29	1-32	1-25	1-25
18	1-45	1-48	1-31	1-38
19	1-35	1-35	1-24	1-24
20	1-15	1-15	1-12	1-13
21	1-00	1-20	0-62	1-14
24	1-10	1-10	0-60	0-60
25	0-62	0-62	0-60	0-60
26	0-52	0-52	0-43	0-44
27	0-40	0-40	0-34	0-34
28	**HOLIDAY**			
31	0-37	0-37	0-27L	0-27

86Sep Strike 92.00

Mar	Open	High	Low	Close
3	2-43	2-45	2-18	2-18
4	1-54	2-11	1-42	2-11
5	2-15 2-20	3-10	2-10	3-00
6	2-30	3-14H	2-30	3-08
7	3-05	3-05	2-43	2-43
10	2-20	2-20	1-61	1-61
11	1-52	1-56	1-42	1-52
12	1-60	1-63	1-54	1-54
13	2-16	2-30	2-02	2-02
14	1-59	1-59	1-50	1-56
17	1-54	2-04	1-50	1-63
18	2-20	2-27	2-05	2-17
19	2-22	2-22	2-01	2-01
20	1-50	1-50	1-43	1-48
21	1-28	1-52	1-28	1-52
24	1-40	1-40	1-26	1-27
25	1-27	1-30	1-23	1-24
26	1-13 1-14	1-14	1-03	1-03
27	0-56	0-56	0-49	0-50
28	**HOLIDAY**			
31	0-47	0-50	0-39L	0-39

86Sep Strike 94.00

Mar	Open	High	Low	Close
3	3-38	3-38	3-07	3-07
4	2-33	2-60	2-25	2-60
5	3-30	3-59	3-18	3-59
6	3-25	4-06	3-25	4-06
7	4-04	4-12H	3-39	3-39
10	3-08	3-08	2-36	2-46
11	2-32	2-34	2-32	2-34
12	2-34	2-47	2-34	2-37
13	3-08	3-25	2-52	2-52
14	2-38	2-40	2-22	2-40
17	2-48	2-57	2-48	2-48 2-50
18	3-18	3-18	2-44	3-07
19	2-54	2-58	2-49	2-49
20	2-32	2-38	2-28	2-31
21	2-15	2-40	2-08	2-30
24	2-23	2-23	2-02	2-05
25	2-05	2-08	1-58	2-00
26	1-50	1-50	1-37	1-37
27	1-15	1-16	1-10	1-12
28	**HOLIDAY**			
31	1-04	1-10	1-00L	1-00

86Sep Strike 96.00

Mar	Open	High	Low	Close
3				4-09N
4	3-25	3-62	3-20	3-62
5	4-17	5-08	4-17	5-08
6				5-18N
7	5-32	5-34H	4-45	4-45
10				3-41N
11	3-22	3-30	3-22	3-30
12	3-42	3-42	3-27	3-27
13				3-46N
14	3-28	3-38	3-20	3-34
17	3-20	3-42	3-20	3-42
18	4-10	4-10	4-05	4-05
19	3-47	3-47	3-46	3-46
20	3-23	3-33	3-23	3-25
21	2-60	3-37	2-60	3-35
24	3-06	3-06	2-59	2-59
25	2-48	2-60	2-48	2-53
26	2-45	2-45	2-17	2-18
27	1-61	1-61	1-48	1-51
28	**HOLIDAY**			
31	1-56	1-56	1-25L	1-26

86Sep Strike 98.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12	4-16	4-32	4-16	4-31
13				4-50N
14				4-38N
17				4-46N
18				5-11N
19	5-10	5-10H	4-52	4-52
20				4-29N
21				4-37N
24				3-56N
25	3-61	3-62	3-55	3-55
26	3-35	3-35	3-08	3-08
27	2-35	2-38	2-31	2-38
28	**HOLIDAY**			
31	2-23	2-23	2-00L	2-00

86Sep Strike 100.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	3-36	3-36H	3-26	3-26
28	**HOLIDAY**			
31	3-20	3-20	2-48L	2-48

86Sep Strike 102.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	**HOLIDAY**			
31	4-31	4-31H	3-45L	3-45

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Mar	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
3					10			565H	288	262
4					12	483	113	257	242	83
5				1L	5	61	64	5	156	482
6				1			15	2L	104	80
7						16	203	8	4	102
10						3L	100	167	91	136
11				3		27	35	561	404H	354
12			4L	1			622H	3	22	91
13			8	2			116	2		127
14				100			8		4	25
17				4			1L	53	2	214
18	10H			4	4		1		1L	92
19							52	116	26	1L
20			4	5	32	1,500H		525	62	2
21							3	20	215	3
24					350H		132		25	500H
25			15H		3L			3	10	14
26				256H		40			5	116
27									29	136
28	**HOLIDAY**									
31					116	55	34			146
TOTAL	10		31	377	532	2,185	1,499	2,287	1,690	2,966

Mar	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
3	549	1,151H	33	152					3,010
4	923H	800	1,041	162	114				4,230
5	659	422	556	64	160				2,635
6	92	764	570	63	2L				1,693
7	7	169	170	202	58				939
10	20	39	3L	52					611
11	14	2L	119	151	60				1,730
12	71	283	133	511	110	1L			1,852
13	2L	27	123	126	10				543
14	44	13	56	120	107				477L
17	107	14	511	18L	552				1,476
18	405	211	2,605	311	321				3,965
19	100	153	2,316	103	200	1			3,068
20	500	13	8	218	215				3,084
21	50	4	3,604H	563	275				4,737
24	340	305	356	351	124				2,483
25	306	186	1,133	408	35	1			2,114
26	711	439	2,181	2,851H	650H	102			7,351H
27	831	455	651	743	277	182H	40L		3,344
28	**HOLIDAY**								
31	282	329	238	2,701	402	173	127H	8H	4,611
TOTAL	6,013	5,779	16,407	9,870	3,672	460	167	8	53,953

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Mar	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
3	34L	261H	149	787	905	3,285H	2,320L	2,571H	2,558	1,405L
4	34	261	149	787	906H	3,235	2,432	2,168	2,472	1,478
5	34	261	149	787	906	3,236	2,382	2,116	2,525	1,551
6	34	261	149	787	906	3,226	2,364	2,118	2,496	1,555
7	34	261	149	787	906	3,216	2,560	2,117	2,490	1,489
10	34	261	149	787	906	3,216	2,583	2,107	2,562H	1,447
11	34	261	149	784	906	3,190	2,567	1,565L	2,183	1,667H
12	34	261	153	785	906	3,190	2,941H	1,567	2,183	1,543
13	34	261	145L	783	906	3,190	2,703	1,567	2,173	1,520
14	34	261	145	783	906	3,190	2,695	1,567	2,173	1,520
17	34	261	145	783	906	3,165	2,686	1,587	2,174	1,579
18	44H	261	145	787	906	3,165	2,686	1,587	2,174	1,482
19	44	261	145	787	906	3,165	2,684	1,679	2,174	1,482
20	44	261	149	787	878	3,039L	2,684	1,581	2,174	1,469
21	44	261	149	782L	876	3,039	2,684	1,582	2,096	1,469
24	44	261	149	782	762	3,039	2,721	1,582	2,080	1,436
25	44	261	164H	782	758L	3,039	2,721	1,582	2,080	1,436
26	44	261	164	834H	758	3,039	2,721	1,582	2,076	1,538
27	44	261	164	834	758	3,039	2,721	1,582	2,066L	1,444
28	HOLIDAY									
31	44	261	164	834	758	3,042	2,720	1,582	2,066	1,502

Mar	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
3	1,664L	1,455L	231L	206L	3L				17,834L
4	2,286	1,823	836	351	107				19,325
5	2,327	2,188	1,009	385	247				20,103
6	2,325	2,191	1,543	448	247				20,650
7	2,321	2,129	1,709	586	239				20,993
10	2,321	2,134	1,711	548	239				21,005
11	2,324	2,136	1,775	599	299				20,439
12	2,392	2,139	1,897	611	259	1L			20,862
13	2,392	2,156	1,982	631	259	1			20,703
14	2,358	2,166	1,977	741	354	1			20,871
17	2,259	2,165	1,855	743	819	1			21,162
18	2,231	2,169	4,009	1,030	653	1			23,330
19	2,231	2,306	5,879	1,019	778	2			25,542
20	2,283	2,317	5,785	1,151	793	2			25,397
21	2,233	2,316	9,387	1,510	852	2			29,282
24	1,964	2,378	9,492	1,551	875	2			29,118
25	2,015	2,494	10,112	1,833	909	3			30,233
26	2,404H	2,866	10,230H	4,589	1,139	103			34,348
27	2,178	2,892H	9,969	4,780	1,187	187	40L		34,155
28	HOLIDAY								
31	2,302	2,875	9,947	5,250H	1,454H	268H	165H	7H	35,241H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 72.00

Mar	Open	High	Low	Close
3	0-04	0-04**H**	0-04**L**	0-04
4				0-04**N**
5				0-04**N**
6				0-04**N**
7				0-03**N**
10				0-02**N**
11				0-02**N**
12				0-02**N**
13				0-02**N**
14				0-02**N**
17				0-02**N**
18				0-02**N**
19				0-02**N**
20				0-02**N**
21				0-02**N**
24				0-02**N**
25				0-02**N**
26				0-02**N**
27				0-01**N**
28	**HOLIDAY**			
31				0-01**N**

86Dec Strike 76.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12	0-05	0-06	0-05**L**	0-06
13	0-10	0-10**H**	0-10	0-10
14				0-09**N**
17				0-10**N**
18				0-13**N**
19				0-10**N**
20				0-07**N**
21				0-07**N**
24				0-07**N**
25				0-06**N**
26				0-05**N**
27				0-03**N**
28	**HOLIDAY**			
31				0-01**N**

86Dec Strike 78.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11	0-15	0-15**H**	0-15	0-15
12	0-13	0-14	0-13**L**	0-14
13				0-15**N**
14				0-15**N**
17				0-17**N**
18				0-20**N**
19				0-15**N**
20				0-11**N**
21				0-11**N**
24				0-11**N**
25				0-10**N**
26				0-09**N**
27				0-06**N**
28	**HOLIDAY**			
31				0-02**N**

86Dec Strike 80.00

Mar	Open	High	Low	Close
3	0-33	0-33**H**	0-27	0-27
4				0-27**N**
5				0-38**N**
6				0-38**N**
7				0-28**N**
10				0-22**N**
11	0-21	0-22	0-21	0-22
12				0-21**N**
13	0-26	0-31	0-25	0-25
14				0-25**N**
17				0-24**N**
18				0-28**N**
19				0-22**N**
20	0-20	0-20	0-18	0-18
21				0-18**N**
24				0-15**N**
25	0-15	0-15	0-14	0-14
26	0-14	0-14	0-12	0-12
27				0-09**N**
28	**HOLIDAY**			
31	0-08	0-08	0-06**L**	0-06

86Dec Strike 82.00

Mar	Open	High	Low	Close
3				0-38**N**
4	0-30	0-37	0-30	0-37
5				0-50**N**
6				0-50**N**
7	0-53	0-53**H**	0-42	0-42
10	0-37	0-37	0-33	0-33
11	0-33	0-33	0-31	0-31
12	0-34	0-34	0-34	0-34
13	0-42	0-46	0-35	0-35
14	0-38	0-38	0-35	0-35
17				0-35**N**
18	0-50	0-50	0-39	0-39
19				0-30**N**
20	0-30	0-30	0-27	0-27
21	0-24	0-26	0-24	0-26
24	0-24	0-24	0-22	0-22
25				0-20**N**
26				0-16**N**
27				0-12**N**
28	**HOLIDAY**			
31	0-11	0-11	0-08**L**	0-08

86Dec Strike 84.00

Mar	Open	High	Low	Close
3	0-62	0-62**H**	0-54	0-54
4	0-44	0-50	0-44	0-50
5				1-06**N**
6				1-09**N**
7				0-61**N**
10	0-57	0-57	0-48	0-48
11	0-48	0-48	0-45	0-45
12	0-50	0-50	0-45	0-45
13				0-51**N**
14				0-49**N**
17	0-53	0-53	0-50	0-50
18				0-58**N**
19				0-47**N**
20				0-41**N**
21				0-40**N**
24	0-31	0-33	0-31	0-33
25				0-31**N**
26	0-30	0-30	0-24	0-24
27	0-25	0-25	0-20**L**	0-20
28	**HOLIDAY**			
31				0-12**N**

86Dec Strike 86.00

Mar	Open	High	Low	Close
3	1-28	1-28	1-15	1-15
4	1-04	1-09	0-57	1-09
5	1-15	1-35	1-15	1-35
6	1-32	1-38	1-32	1-38
7	1-35	1-41**H**	1-22	1-22
10				1-04**N**
11				0-62**N**
12	0-58	1-12	0-58	1-03
13	1-27	1-27	1-09	1-09
14	1-04	1-10	1-04	1-08
17	1-16	1-18	1-10	1-10
18	1-23	1-23	1-09	1-18
19	1-19	1-19	1-06	1-06
20	1-00	1-00	0-60	0-60
21	0-52	0-61	0-52	0-61
24	0-50	0-56	0-50	0-50
25				0-49**N**
26	0-39	0-39	0-36	0-36
27	0-35 C-36	0-36	0-27**L**	0-27
28	**HOLIDAY**			
31				0-20**N**

86Dec Strike 88.00

Mar	Open	High	Low	Close
3	1-50	1-50	1-43	1-43
4	1-16	1-38	1-16	1-38
5	1-49	2-19	1-45	2-13
6	2-30	2-30**H**	2-17	2-17
7				1-56**N**
10				1-28**N**
11	1-30	1-30	1-23	1-23
12	1-36	1-36	1-31	1-31
13	1-52	1-56	1-37	1-37
14	1-30	1-34	1-30	1-34
17				1-35**N**
18				1-49**N**
19	1-52	1-53	1-34	1-34
20	1-32	1-32	1-23	1-23
21	1-22	1-24	1-11	1-24
24				1-10**N**
25	1-10	1-10	1-05	1-05
26				0-54**N**
27				0-42**N**
28	**HOLIDAY**			
31	0-39	0-39	0-30**L**	0-30

86Dec Strike 90.00

Mar	Open	High	Low	Close
3	2-38	2-38	2-17	2-17
4	1-52	2-10	1-50	2-10
5	2-22	2-52	2-22	2-52
6				2-58**N**
7	2-60	2-60**H**	2-36	2-36
10	2-06	2-06	1-63	1-63
11				1-54**N**
12	2-06	2-06	2-04	2-04
13	2-30	2-30	2-08	2-08
14	2-03	2-04	1-60	2-04
17	2-08	2-14	2-07	2-07
18	2-29	2-30	2-24	2-24
19	2-28	2-28	2-06	2-06
20	1-51	1-57	1-51	1-57
21	1-41	1-57	1-41	1-57
24				1-31**N**
25	1-29	1-35	1-29	1-29
26	1-20	1-20	1-10	1-10
27	0-62	0-62	0-60	0-61
28	**HOLIDAY**			
31	0-58	0-58	0-45**L**	0-45

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 92.00

Mar	Open	High	Low	Close
3				3-00N
4	2-30	2-58	2-30	2-58
5	3-00	3-47	3-00	3-47
6	3-55	3-62H	3-47	3-55
7	3-58	3-58	3-28	3-28
10				2-44N
11	2-42	2-42	2-33	2-33
12	2-32	2-49	2-32	2-40
13	3-13	3-17	2-50	2-50
14	2-44	2-50	2-40	2-50
17	2-59	2-59	2-53	2-53
18	3-17	3-19	3-04	3-08
19				2-53N
20				2-38N
21				2-40N
24	2-20	2-20	2-08	2-08
25	2-05	2-05	2-05	2-05
26	1-49	1-49	1-45	1-45
27	1-28	1-30	1-24	1-25
28	**HOLIDAY**			
31	1-25	1-25	1-06L	1-06

86Dec Strike 94.00

Mar	Open		High	Low	Close
3	4-12		4-12H	3-58	3-58
4	3-17		3-48	3-17	3-48
5					4-48N
6					4-55N
7					4-28N
10					3-36N
11	3-26		3-30	3-22	3-22
12	3-20		3-24	3-20	3-24
13	4-09		4-09	3-38	3-38
14					3-35N
17	3-51		3-51	3-43	3-43
18	4-10		4-11	3-60	4-02
19					3-45N
20					3-26N
21	3-20		3-31	3-20	3-31
24	3-05		3-05	2-55	2-55
25	2-60		2-60	2-54	2-54
26					2-23N
27	1-56	1-55	1-60	1-55	1-60
28	**HOLIDAY**				
31	1-50	1-45	1-50	1-30L	1-30

86Dec Strike 96.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11	4-10	4-20	4-10	4-18
12				4-21N
13	5-12	5-12H	4-32	4-32
14				4-33N
17				4-42N
18				5-06N
19				4-46N
20				4-26N
21				4-30N
24				3-48N
25	3-48	3-48	3-47	3-47
26	3-31	3-31	3-11	3-11
27	2-45	2-45	2-37	2-37
28	**HOLIDAY**			
31	2-12	2-15	1-61L	1-61

86Dec Strike 98.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14	5-29	5-36H	5-17	5-36
17				5-47N
18				6-18N
19				5-54N
20	5-28	5-33	5-28	5-33
21				5-39N
24				4-54N
25				4-53N
26	4-16	4-16	4-08	4-08
27				3-30N
28	**HOLIDAY**			
31	3-15	3-15	2-43L	2-43

86Dec Strike 100.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	4-20	4-27H	4-20	4-27
28	**HOLIDAY**			
31	3-50	3-50	3-38L	3-38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3	25H			3		26	147		34		12				247
4					23	35H	89	190H	50	35	10				432
5							22	27	2	2					53
6							5	7		155					167
7					100H		17		1L	5					123
10					20	20			50						90
11			7H	1L	10	28		3		2	2	31H			84
12					4	1L	21	1L	14	6	6				53
13		1L		61H	34		11	38	68	70	100	20			403
14		11H	5L	22	56		5	3	25	23			11H		161
17						1	5		54	100	100				260
18			6		2		8		100	4	100				220
19							4	20	10						34L
20				5	20		17	1	10				1L		54
21					29		6	26	10		1L				72
24					5	6	51			1L	1				64
25				1				3	210	1	5	6L			226
26				1		30	3L		5	20		15	5		79
27						10	194H		456H	714H	150	7	5	1L	1,537H
28	HOLIDAY														
31				44	1L			170	65	173	365H	25	10	12H	865
TOTAL	25	12	18	138	304	157	605	489	1,164	1,311	852	104	32	13	5,224

Put open contracts Reported in contracts—Future 86Dec

Mar	72.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3	45H			16	53L	121L	165	30L	83L	20L	12L				545L
4	45			14L	76	140	224	200	123	35	20				877
5	45			14	76	140	246	223	125	37	20				926
6	45			14	76	140	251	223	125	192	20				1,086
7	45			14	176	140	261	223	124	187	20				1,190
10	45			14	196	160	261	223	125	187	20				1,231
11	45		7L	15	196	163	261	223	125	187	20	31L			1,273
12	45		7	15	196	154	267	223	135	188	25	31			1,286
13	45	1L	7	67	170	154	270H	236	166	238	118	43			1,515
14	45	11H	12	89	226	154	267	238	190	238	118	43	11L		1,642
17	45	11	12	89	225	155	267	238	237	237	214	43	11		1,784
18	45	11	18H	89	227	155	269	238	337	239	314	43	11		1,996
19	45	11	18	89	227	152	269	242	341	239	314	43	11		2,001
20	45	11	18	89	227	152	256	242	351	239	314	43	11		1,998
21	45	11	18	89	237	152	254	267H	361	239	313	43	11		2,040
24	45	11	18	89	242	152	254	267	361	239	315	43	11		2,047
25	45	11	18	90	242	152	250	264	531	239	320	49	11		2,222
26	45	11	18	91	242	162	248	264	531	259	320	59	16		2,266
27	45	11	18	91	242	172H	79L	264	987H	972H	331	60	20H	1L	3,293
28	HOLIDAY														
31	45	11	18	135H	243H	162	79	167	972	942	615H	82H	15	13H	3,499H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 62.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 64.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 66.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22	0-01	0-01H	0-01L	0-01
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 68.00

Apr	Open	High	Low	Close
1				0-01N
2	0-01	0-01H	0-01L	0-01
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 70.00

Apr	Open	High	Low	Close
1				0-01N
2	0-01	0-01H	0-01L	0-01
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22	0-01	0-01	0-01	0-01
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 72.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22	0-01	0-01H	0-01L	0-01
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 74.00

Apr	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14	0-01	0-01H	0-01L	0-01
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24	0-01	0-01	0-01	0-01
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 76.00

Apr	Open	High	Low	Close
1				0-01N
2	0-01	0-01H	0-01L	0-01
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14	0-01	0-01	0-01	0-01
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29				0-01N
30				0-01N

86Jun Strike 78.00

Apr	Open	High	Low	Close
1				0-01N
2	0-01	0-01H	0-01L	0-01
3				0-01N
4				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
14	0-01	0-01	0-01	0-01
15				0-01N
16				0-01N
17				0-01N
18				0-01N
21				0-01N
22	0-01	0-01	0-01	0-01
23				0-01N
24				0-01N
25				0-01N
28				0-01N
29	0-01	0-01	0-01	0-01
30				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 80.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14	0-01	0-01**H**	0-01**L**	0-01
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24	0-01	0-01	0-01	0-01
25				0-01**N**
28	0-01	0-01	0-01	0-01
29				0-01**N**
30				0-01**N**

86Jun Strike 82.00

Apr	Open	High	Low	Close
1				0-01**N**
2	0-01	0-01**H**	0-01**L**	0-01
3				0-01**N**
4	0-01	0-01	0-01	0-01
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17	0-01	0-01	0-01	0-01
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24	0-01	0-01	0-01	0-01
25				0-01**N**
28				0-01**N**
29	0-01	0-01	0-01	0-01
30				0-01**N**

86Jun Strike 84.00

Apr	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
7	0-01	0-01**H**	0-01**L**	0-01
8	0-01	0-01	0-01	0-01
9				0-01**N**
10	0-01	0-01	0-01	0-01
11				0-01**N**
14				0-01**N**
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
18	0-01	0-01	0-01	0-01
21				0-01**N**
22	0-01	0-01	0-01	0-01
23				0-01**N**
24	0-01	0-01	0-01	0-01
25	0-01	0-01	0-01	0-01
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Jun Strike 86.00

Apr	Open	High	Low	Close
1	0-01	0-01	0-01**L**	0-01
2	0-01	0-02**H**	0-01	0-01
3	0-01	0-01	0-01	0-01
4	0-01	0-01	0-01	0-01
7				0-01**N**
8	0-01	0-01	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11				0-01**N**
14				0-01**N**
15	0-01	0-01	0-01	0-01
16	0-01	0-01	0-01	0-01
17				0-01**N**
18	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
22	0-01	0-01	0-01	0-01
23				0-01**N**
24	0-01	0-01	0-01	0-01
25	0-01	0-01	0-01	0-01
28	0-01	0-01	0-01	0-01
29				0-01**N**
30				0-01**N**

86Jun Strike 88.00

Apr	Open	High	Low	Close
1	0-01	0-02	0-01**L**	0-02
2	0-02	0-03	0-02	0-02
3	0-02	0-02	0-02	0-02
4	0-02	0-03	0-01	0-03
7	0-03	0-04**H**	0-02	0-02
8	0-02	0-02	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01**N**
16				0-01**N**
17	0-01	0-01	0-01	0-01
18	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
22				0-01**N**
23	0-01	0-01	0-01	0-01
24	0-01	0-02	0-01	0-01
25	0-02	0-02	0-01	0-01
28	0-01	0-01	0-01	0-01
29	0-01	0-01	0-01	0-01
30				0-01**N**

86Jun Strike 90.00

Apr	Open	High	Low	Close	
1	0-03	0-04	0-02	0-04	
2	0-05	0-08**H**	0-04	0-05	
3	0-04	0-05	0-03	0-04	0-05
4	0-04	0-05	0-03	0-04	0-05
7	0-06	0-08	0-04	0-04	0-05
8	0-04	0-04	0-02	0-02	
9	0-02	0-02	0-01**L**	0-02	0-01
10	0-02	0-02	0-01	0-02	
11	0-01	0-02	0-01	0-02	0-01
14	0-01	0-01	0-01	0-01	
15	0-01	0-02	0-01	0-01	
16	0-01	0-01	0-01	0-01	
17	0-01	0-01	0-01	0-01	
18				0-01**N**	
21	0-01	0-01	0-01	0-01	
22	0-01	0-01	0-01	0-01	
23	0-01	0-03	0-01	0-02	
24	0-03	0-04	0-03	0-04	
25	0-03	0-05	0-03	0-04	
28	0-03	0-04	0-02	0-02	
29	0-02	0-02	0-01	0-02	0-01
30	0-01	0-01	0-01	0-01	

86Jun Strike 92.00

Apr	Open		High	Low	Close	
1	0-06		0-09	0-04	0-09	
2	0-13		0-15	0-08	0-08	
3	0-07		0-10	0-07	0-08	0-10
4	0-08		0-12	0-07	0-10	0-11
7	0-12		0-16**H**	0-09	0-09	
8	0-06	0-07	0-07	0-05	0-05	
9	0-04	0-03	0-05	0-03	0-04	
10	0-04		0-04	0-02	0-03	
11	0-03		0-03	0-02	0-03	
14	0-01		0-03	0-01**L**	0-01	
15	0-02		0-03	0-01	0-02	
16	0-01		0-02	0-01	0-01	
17	0-02		0-02	0-01	0-01	
18	0-02		0-02	0-01	0-01	
21	0-02		0-02	0-01	0-01	
22	0-01		0-02	0-01	0-02	
23	0-02	0-03	0-06	0-02	0-05	
24	0-05		0-10	0-05	0-09	0-10
25	0-08		0-12	0-06	0-10	
28	0-10	0-08	0-10	0-05	0-05	
29	0-03	0-04	0-04	0-03	0-03	
30	0-03		0-03	0-02	0-02	

86Jun Strike 94.00

Apr	Open		High	Low	Close	
1	0-10	0-12	0-18	0-09	0-17	0-18
2	0-22	0-20	0-29	0-15	0-16	0-18
3	0-13	0-14	0-20	0-12	0-20	
4	0-19	0-18	0-24	0-15	0-21	0-22
7	0-25		0-31**H**	0-18	0-21	
8	0-12	0-15	0-15	0-11	0-11	0-12
9	0-08		0-09	0-07	0-08	
10	0-08		0-09	0-05	0-06	
11	0-06		0-07	0-04	0-05	0-06
14	0-03		0-05	0-03	0-04	
15	0-04		0-06	0-04	0-06	
16	0-04		0-04	0-02**L**	0-03	
17	0-03		0-04	0-03	0-03	
18	0-03		0-03	0-02	0-03	
21	0-04		0-04	0-03	0-03	
22	0-03		0-05	0-02	0-05	
23	0-07		0-15	0-07	0-13	
24	0-12		0-21	0-12	0-19	0-21
25	0-18		0-28	0-16	0-26	0-25
28	0-22	0-19	0-23	0-13	0-14	0-15
29	0-11		0-11	0-08	0-08	
30	0-09		0-09	0-05	0-06	0-07

86Jun Strike 96.00

Apr	Open		High	Low	Close	
1	0-22		0-35	0-16	0-33	0-35
2	0-41		0-53	0-29	0-31	0-29
3	0-27		0-37	0-23	0-35	0-37
4	0-30	0-35	0-45	0-27	0-43	0-45
7	0-51	0-49	0-58	0-35	0-41	0-44
8	0-25	0-28	0-28	0-21	0-21	0-23
9	0-13	0-18	0-20	0-13	0-16	
10	0-17	0-16	0-17	0-11	0-14	
11	0-12	0-11	0-15	0-10	0-13	0-15
14	0-12	0-10	0-12	0-09	0-10	0-09
15	0-10		0-13	0-09	0-12	
16	0-07		0-08	0-06	0-06	
17	0-04		0-08	0-04**L**	0-06	
18	0-06		0-07	0-05	0-07	
21	0-07		0-09	0-06	0-07	
22	0-06		0-15	0-06	0-15	
23	0-21	0-22	0-34	0-17	0-29	0-28
24	0-26		0-52	0-25	0-46	0-52
25	0-38	0-40	0-59**H**	0-33	0-58	0-51
28	0-48	0-40	0-48	0-31	0-34	0-32
29	0-24	0-27	0-27	0-17	0-18	0-17
30	0-20	0-18	0-20	0-12	0-15	0-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 98.00

Apr	Open		High	Low	Close	
1	0-30	0-37	0-58	0-30	0-58	0-56
2	1-07	1-15	1-27	0-52	0-55	0-53
3	0-48	0-49	1-01	0-43	0-62	1-01
4	0-63	0-60	1-18	0-48	1-10	1-12
7	1-25	1-29	1-39	1-00	1-12	1-15
8	0-55	0-51	0-55	0-41	0-43	0-45
9	0-30	0-33	0-40	0-24	0-31	0-30
10	0-33	0-35	0-35	0-24	0-29	0-27
11	0-23	0-24	0-32	0-22	0-29	0-30
14	0-27	0-23	0-27	0-19	0-19	0-20
15	0-20		0-30	0-19	0-26	0-27
16	0-14	0-16	0-19	0-13	0-13	0-14
17	0-13		0-17	0-11L	0-12	
18	0-12	0-13	0-18	0-11	0-16	0-18
21	0-17	0-18	0-19	0-12	0-16	0-15
22	0-13	0-14	0-37	0-12	0-37	0-35
23	0-50	0-44	1-04	0-38	0-59	0-58
24	0-52	0-56	1-33	0-52	1-25	1-33
25	1-10	1-08	1-47H	1-03	1-40	1-34
28	1-29	1-30	1-30	0-62	1-03	0-62
29	0-48	0-55	0-55	0-38	0-40	0-38
30	0-44	0-43	0-44	0-30	0-34	0-36

86Jun Strike 100.00

Apr	Open		High	Low	Close	
1	0-60	1-02	1-40	0-51	1-35	1-40
2	1-58	1-51	2-20	1-25	1-28	1-30
3	1-15	1-22	1-42	1-10	1-38	1-42
4	1-41	1-40	2-07	1-23	1-60	2-04
7	2-17	2-15	2-34	1-47	2-03	2-06
8	1-37	1-30	1-37	1-08	1-10	1-11
9	0-58	0-63	1-07	0-50	0-59	0-58
10	1-00	1-01	1-03	0-46	0-55	0-54
11	0-47	0-42	0-62	0-42	0-61	0-59
14	0-53	0-50	0-53	0-38	0-38	0-39
15	0-38	0-40	0-58	0-38	0-52	0-55
16	0-29	0-33	0-39	0-28	0-29	0-28
17	0-26	0-28	0-35	0-24L	0-29	0-28
18	0-28	0-26	0-36	0-24	0-33	0-36
21	0-41	0-38	0-42	0-26	0-32	0-31
22	0-26		1-10	0-25	1-06	1-10
23	1-20	1-35	1-63	1-10	1-44	1-41
24	1-40	1-33	2-35	1-33	2-26	2-35
25	2-07	2-09	2-58H	1-60	2-47	2-43
28	2-26		2-36	1-59	2-00	1-60
29	1-43	1-37	1-43	1-12	1-12	1-16
30	1-22		1-26	0-62	1-08	

86Jun Strike 102.00

Apr	Open		High	Low	Close	
1	1-37	1-48	2-31	1-16	2-28	2-31
2	2-60	3-00	3-32	2-14	2-16	2-20
3	2-10		2-40	1-60	2-38	2-40
4	2-33		3-10	2-22	3-00	3-04
7	3-32	3-27	3-49	2-52	3-12	3-15
8	2-35		2-35	1-62	2-00	
9	1-40		1-55	1-20	1-36	1-42
10	1-52	1-55	1-55	1-20	1-34	1-32
11	1-19	1-14	1-50	1-14	1-42	1-44
14	1-35	1-28	1-35	1-09	1-09	1-10
15	1-11	1-14	1-40	1-11	1-34	1-36
16	1-02	0-61	1-04	0-50	0-54	0-52
17	0-51	0-60	1-02	0-48L	0-56	0-55
18	0-54		1-05	0-51	1-05	1-04
21	1-13	1-08	1-17	0-56	1-00	
22	0-57	0-53	2-02	0-53	2-00	2-02
23	2-32	2-40	3-12	2-10	2-53	2-50
24	2-44	2-55	4-00	2-44	3-52	4-00
25	3-20		4-32H	3-15	4-10	4-08
28	3-62		3-63	3-05	3-15	3-05
29	2-45		2-47	2-20	2-20	
30	2-31		2-34	2-00	2-13	

86Jun Strike 104.00

Apr	Open		High	Low	Close	
1	2-55		3-38	2-07	3-38	
2	4-18		4-49	3-26	3-26	
3	3-04		3-52	3-02	3-52	
4	3-40		4-28	3-32	4-28	
7	4-55	4-54	5-29	4-20	4-40	
8	3-52		3-52	3-04	3-06	
9	2-30		2-53	2-20	2-38	
10	2-46		2-53	2-12	2-30	
11	2-03		2-58	2-03	2-53	
14	2-13		2-36	2-04	2-04	
15	2-10		2-39	2-06	2-37	
16	1-54	1-55	2-00	1-27	1-28	1-30
17	1-35		1-52	1-22L	1-33	1-34
18	1-35		1-60	1-30	1-56	1-60
21	2-07	2-01	2-15	1-40	1-53	1-52
22	1-37		3-17	1-37	3-14	3-15
23	3-60	4-02	4-45	3-28	4-19	4-22
24	4-10		5-56	4-10	5-56	
25	5-00		6-14H	4-50	6-00	5-60
28	5-35		5-40	4-42	4-48	4-42
29	4-09		4-20	3-46	3-46	
30	3-26		3-60	3-26	3-44	

86Jun Strike 106.00

Apr	Open		High	Low	Close	
1	3-32		5-02	3-17	5-02	
2	5-60		6-07	4-45	4-50	
3	4-22		5-15	4-22	5-15	
4	5-24		6-10	5-24	6-05	6-10
7	5-59		6-20	5-59	6-20	
8					4-30N	
9	3-48		3-56	3-48	3-56	
10	4-12		4-12	3-36	3-48	
11	3-36		4-16	3-36	4-16	
14	3-22		3-22	3-18	3-18	
15	3-57		3-60	3-57	3-60	
16	2-55		2-56	2-28	2-28	
17	2-34	2-35	2-60	2-26L	2-38	
18	2-40		3-09	2-40	3-09	
21	3-13		3-13	2-51	3-03	
22	3-10		4-60	3-10	4-60	
23	5-50	6-28	6-28	5-26	6-00	
24	7-00		7-30	6-44	7-30	
25	7-11		7-52H	6-52	7-52	
28	7-20		7-20	6-33	6-33	
29					5-28N	
30	5-56		5-56	5-25	5-26	

86Jun Strike 108.00

Apr	Open		High	Low	Close	
1	6-50		6-50	6-50	6-50	
2					6-22N	
3					6-60N	
4					7-52N	
7					8-08N	
8	6-58		6-60	6-08	6-08	
9					5-26N	
10					5-18N	
11					5-56N	
14					4-50N	
15	5-32		5-34	5-32	5-34	
16	3-56		3-56	3-48	3-48	
17	3-48		4-18	3-45L	3-59	
18					4-40N	
21					4-35N	
22	5-05		6-35	5-05	6-35B	
23	8-13		8-13	7-54	7-54	
24					9-26N	
25					9-48N	
28	9-16		9-16H	8-26	8-26	
29	7-40		7-40	7-20	7-20	
30					7-18N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Jun

Apr	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1									2	2		716	40
2				8H	16L			1L	4	135	1L	13	182
3									182		4	14	1,223
4								15	51	347	1,798H	455	212
7										2	100	75	29L
8												9	580
9						51L			10	16		1,551	951
10								240H		3,221H	6	3	1,043
11								2	50		5	308	161
14							250H	100	442	201	2	7	100
15												268	302
16											20	78	64
17											10	25	
18							50			151	3	106	406
21									10			1L	91
22			50H		149H	99H			578		75	30	261
23									193				
24							165		188	148	341	2,841H	758
25							10L		1L		31	10	1,341H
28										1L	20		108
29									847H		1,330		
30													
TOTAL			50	8	165	150	475	358	2,558	4,224	3,746	6,510	7,852

Apr	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	121	883	2,056	3,227	3,270	10,795	14,558	8,219	2,790	1,271	30	47,980
2	793	3,517	1,826	4,976	4,679	7,661	7,280	4,024	284	160		35,560
3	163	2,150	447	2,039	3,690	9,368	8,049	2,812	1,646	2,500H		34,287
4	239	1,721	2,065	3,555	4,220	10,351	9,645	3,805	1,166	2		39,647
7	586	3,935	1,746	4,674	6,071	6,861	3,517L	2,047	448	1,500		31,591
8	785	1,364	1,715	3,017	5,784	4,698	5,145	2,053	239		2	25,391
9	335	775	1,382	2,513	2,056	4,898	7,751	9,570H	899	1L		32,759
10	763	1,057	1,406	1,873	3,673	3,910	8,167	5,234	680	26		31,302
11	691	245	1,346	1,406	3,113	5,073	6,766	5,123	1,024	10		25,323
14	307	1,168	1,200	1,972	2,147	6,193	3,729	3,825	578	1		22,222
15		272	1,755	3,343	930	4,681	6,343	4,727	1,696	50	50	24,417
16		551	452	1,001	746	5,600	5,190	7,611	2,454	432	1L	24,200
17	65	7L	624	759L	1,220	5,654	6,529	5,639	3,722H	2,306	32	26,592
18	524		70L	1,806	3,199	5,497	7,060	5,759	2,854	301		27,786
21	261	4,531H	2,566H	3,771	711L	6,057	5,892	7,646	2,299	44		33,880
22	5	1,090	1,116	7,481H	1,245	2,063L	10,955	6,329	2,658	306	50	34,540
23	506	1,567	1,400	3,043	9,263H	9,264	15,000H	5,743	3,282	88	76H	49,425H
24	960H	826	2,192	2,746	8,970	10,887H	8,828	1,528	2,147	435		43,960
25	489	1,398	2,236	4,001	7,943	6,829	4,739	1,364	679	50		31,121
28	304	495	1,403	2,517	8,928	6,436	6,178	3,234	1,497	50	50	31,221
29	19	188	407	1,144	6,489	5,478	6,226	1,007L	539		51	23,725
30	2L	1,241	655	787	3,764	4,556	4,905	1,050	110L	534		17,604L
TOTAL	7,918	28,981	30,065	61,651	92,111	142,810	162,452	98,349	33,691	10,067	342	694,533

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Jun

Apr	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1	235H	3H	179H	842H	1,166H	1,299H	2,256H	14,480H	13,762H	18,881H	24,393H	16,505H	17,964
2	235	3	179	840L	1,166	1,299	2,256	14,480	13,762	18,746	24,392	16,502	17,681
3	235	3	179	842	1,166	1,299	2,256	14,480	13,582	18,746	24,388	16,488	17,846
4	235	3	179	842	1,166	1,299	2,256	14,465	13,531	18,399	23,817	16,033	17,935
7	235	3	179	842	1,166	1,299	2,256	14,465	13,531	18,397	23,817	16,083	17,935
8	235	3	179	842	1,166	1,299	2,256	14,465	13,531	18,398	23,817	16,078	18,061H
9	235	3	179	842	1,166	1,248L	2,256	14,465	13,521	18,382	23,617	14,527	17,510
10	235	3	179	842	1,166	1,248	2,256	14,225	13,521	15,161	23,812	14,526	17,272
11	235	3	179	842	1,166	1,248	2,256	14,223	13,471	15,161	23,807	14,218	17,172
14	235	3	179	842	1,166	1,248	2,236	14,123L	13,471	15,116	23,805	14,111	17,072
15	235	3	179	842	1,166	1,248	2,236	14,123	13,471	15,116	22,579	13,932	17,287
16	235	3	179	842	1,166	1,248	2,236	14,123	13,471	15,116	22,559	13,892	17,200
17	235	3	179	842	1,166	1,248	2,236	14,123	13,471	15,116	22,555	13,867	17,198
18	235	3	179	842	1,166	1,248	2,186	14,123	13,471	14,965	22,552	13,867	16,983
21	235	3	179	842	1,166	1,248	2,186	14,123	13,461	14,965	22,552	13,866	16,982
22	235	3	179	842	1,166	1,248	2,186	14,123	12,893	14,965	22,477	13,836	16,731
23	235	3	179	842	1,166	1,248	2,186	14,123	12,887	14,965	22,477	13,836	16,731
24	235	3	179	842	1,166	1,248	2,176L	14,123	13,075	14,847	22,394	13,730L	16,686
25	235	3	179	842	1,166	1,248	2,176	14,123	12,887	14,847	22,383	13,730	16,468
28	235	3	179	842	1,166	1,248	2,176	14,123	12,887	14,846L	22,363	13,730	16,365L
29	235	3	179	842	1,166	1,248	2,176	14,123	12,778L	14,847	22,159L	13,730	16,365
30	235	3	179	842	1,166	1,248	2,176	14,123	12,778	14,847	22,159	13,730	16,365

Apr	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	16,703	31,630H	21,669H	24,245H	20,501	12,736	9,682L	5,234	1,394L	1,269	30	257,058
2	16,598	30,847	20,122	21,678	21,040	12,521L	11,470	4,883L	1,420	1,129L	30	253,279L
3	16,480	29,955	20,075	21,131	20,972	16,459	13,066	6,103	2,963	3,629	30	262,373
4	16,421	29,824	20,260	22,674	22,340	17,432	14,438	6,770	2,813	3,630	30	266,792
7	15,968	25,170	20,719	22,838	23,882	17,745	14,686	7,045	2,855	3,130	30	264,276
8	16,465	24,709	19,422	22,928	22,861	18,634	15,884	7,512	2,740	3,130	32	264,647
9	16,380	24,161	19,246	22,628	22,732	18,865	17,237	9,426	3,381	3,130	32	265,369
10	16,755	25,152	19,635	22,633	22,483	18,594	17,562	10,025	3,585	3,156	32	264,058
11	16,916H	25,286	19,737	22,704	22,434	19,806	16,934	11,148	4,007	3,166	32	266,151
14	16,916	25,238	19,666	22,642	21,365	19,487	17,350	10,582	4,284	3,167	32	264,336
15	16,915	25,184	19,070	22,993	21,043	19,896	17,760	10,871	4,261	3,217	82	263,709
16	16,804	25,235	19,352	23,015	21,160	19,215	18,963	13,690	4,775	3,407	83	267,969
17	16,774	24,634	18,626	22,314	21,009	17,522	20,079	13,512	6,906	4,184	85	267,884
18	16,408	24,634	18,566	21,630	22,121	19,831	22,251	16,723	7,371	4,225H	85	275,665H
21	16,230	23,508	17,290	19,865	20,015	18,915	23,221	19,345	7,809	4,212	85	272,303
22	16,225	23,072	17,288	15,536	19,970L	18,651	25,482H	19,893H	7,270	4,224	133H	268,628
23	16,207	23,953	16,813	15,484	24,795	18,853	24,117	18,832	8,461H	4,221	122	272,736
24	15,508	23,925	16,725L	15,902	25,241	22,274H	24,086	17,556	7,145	4,206	122	273,394
25	15,480	23,680	17,222	15,546	25,792H	20,847	23,578	17,080	7,122	4,206	122	270,962
28	15,094L	22,457	16,902	15,096	23,421	18,266	19,363	14,665	6,827	4,106	71	256,431
29	15,104	22,464	16,946	15,190	23,154	19,063	18,331	14,278	7,046	4,101	20L	255,548
30	15,102	21,388L	17,442	14,833L	23,856	20,104	19,016	14,059	6,865	4,101	20	256,637

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 68.00				86Sep Strike 70.00				86Sep Strike 72.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
2				0-01N				0-01N				0-01N
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22	0-01	0-01H	0-01L	0-01	0-01	0-01H	0-01L	0-01	0-01	0-01H	0-01L	0-01
23				0-01N				0-01N				0-01N
24				0-01N				0-01N	0-01	0-01	0-01	0-01
25				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N
30				0-01N				0-01N				0-01N

	86Sep Strike 74.00				86Sep Strike 76.00				86Sep Strike 78.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-02N
2				0-01N	0-03	0-03H	0-02	0-02	0-03	0-03H	0-03	0-03
3				0-01N				0-02N				0-03N
4				0-01N				0-02N	0-02	0-02	0-02	0-02
7				0-01N	0-02	0-02	0-02	0-02	0-02	0-02	0-02	0-02
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-02N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-02N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22	0-01	0-01H	0-01L	0-01				0-01N	0-01	0-01	0-01L	0-01
23				0-01N	0-01	0-01	0-01L	0-01	0-02	0-02	0-01	0-01
24				0-01N				0-01N				0-01N
25				0-01N				0-01N				0-02N
28				0-01N	0-01	0-01	0-01	0-01				0-02B
29				0-01N				0-01N				0-02N
30				0-01N				0-01N	0-02	0-02	0-02	0-02

	86Sep Strike 80.00				86Sep Strike 82.00				86Sep Strike 84.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-04N				0-06N	0-06	0-08	0-06	0-08
2				0-04N				0-05N	0-12	0-12	0-08	0-08
3	0-05	0-05	0-04	0-04	0-05	0-05	0-05	0-05	0-09	0-09	0-09	0-09
4	0-03	0-03	0-03	0-03	0-06	0-06	0-04	0-05				0-09N
7	0-04	0-04	0-03	0-04	0-08	0-08	0-07	0-07				0-11N
8				0-02N				0-04N				0-07N
9	0-01	0-03	0-01L	0-03	0-04	0-05	0-04	0-04				0-06N
10				0-02N	0-03	0-03	0-03L	0-03	0-07	0-07	0-06	0-06
11				0-02N	0-04	0-04	0-04	0-04				0-07N
14				0-02N				0-03N				0-06N
15	0-03	0-03	0-03	0-03				0-04N				0-08N
16	0-02	0-02	0-02	0-02	0-03	0-03	0-03	0-03	0-06	0-06	0-05L	0-05
17				0-02N				0-03N				0-05N
18				0-02N				0-03N				0-05N
21				0-01N	0-03	0-03	0-03	0-03	0-05	0-05	0-05	0-05
22	0-01	0-01	0-01	0-01	0-03	0-03	0-03	0-03				0-06N
23	0-03	0-03	0-02	0-02	0-10	0-10H	0-05	0-05				0-11N
24	0-05	0-05	0-03	0-04	0-08	0-08	0-08	0-08	0-15	0-15	0-15	0-15
25	0-08	0-08H	0-05	0-05	0-10	0-10	0-10	0-10	0-15	0-16H	0-15	0-16
28	0-05	0-05	0-05	0-05				0-09N	0-15	0-15	0-15	0-15
29				0-04N				0-07N				0-13N
30				0-03N				0-07N	0-09	0-11	0-09	0-11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 86.00

Apr	Open	High	Low	Close
1	0-10	0-13	0-10	0-13
2	0-21	0-21	0-13	0-13
3				0-14N
4	0-14	0-15	0-14	0-15
7				0-16N
8	0-11	0-11	0-10	0-10
9	0-10	0-10	0-09	0-09
10	0-09	0-09	0-09	0-09
11	0-11	0-11	0-11	0-11
14	0-08	0-09	0-08	0-09
15	0-11	0-11	0-11	0-11
16	0-08	0-10	0-07L	0-07
17				0-07N
18	0-08	0-08	0-08	0-08
21	0-08	0-08	0-07	0-07
22	0-09	0-09	0-09	0-09
23	0-20	0-20	0-16	0-16
24	0-20	0-26H	0-20	0-26
25				0-27N
28	0-25	0-25	0-25	0-25
29	0-19	0-19	0-19	0-19
30				0-17N

86Sep Strike 88.00

Apr	Open	High	Low	Close
1	0-15	0-21	0-15	0-21
2				0-19N
3	0-26	0-26	0-23	0-23
4	0-22	0-25	0-22	0-25
7	0-25	0-28	0-25	0-26
8	0-24	0-24	0-19	0-19
9	0-14	0-17	0-14	0-15
10	0-17	0-17	0-14	0-15
11				0-17N
14	0-14	0-14	0-14	0-14
15	0-15	0-17	0-15	0-17
16	0-15	0-15	0-11L	0-11
17	0-13	0-13	0-11	0-11
18	0-12	0-13	0-11	0-11
21				0-10N
22	0-14	0-28	0-14	0-26
23	0-50	0-50H	0-25	0-26
24	0-37	0-38	0-37	0-38
25	0-33	0-42	0-33	0-42
28	0-36	0-36	0-36	0-36
29	0-30	0-30	0-26	0-27
30	0-22	0-25	0-20	0-23

86Sep Strike 90.00

Apr	Open		High	Low	Close
1	0-25		0-35	0-20	0-35
2	0-45		0-49	0-31	0-31
3	0-30		0-38	0-30	0-35
4	0-35		0-43	0-35	0-41
7	0-40		0-45	0-38	0-45
8	0-30		0-32	0-30	0-30
9	0-27		0-27	0-23	0-26
10	0-28		0-28	0-23	0-25
11	0-24		0-27	0-24	0-27
14	0-24		0-24	0-20	0-20
15	0-24		0-27	0-23	0-27
16	0-20		0-20	0-19L	0-19
17	0-19		0-22	0-19	0-20
18	0-19		0-21	0-19	0-21
21	0-20		0-21	0-20	0-20
22	0-20		0-36	0-20	0-33
23	0-43	0-48	0-50	0-39	0-45
24	0-47		0-60	0-47	0-57
25	0-51		1-04H	0-50	1-00
28	0-55		0-60	0-48	0-48
29	0-41		0-47	0-38	0-38
30	0-33		0-37	0-33	0-34

86Sep Strike 92.00

Apr	Open		High	Low	Close
1	0-32		0-52	0-32	0-50
2	1-01		1-08	0-46	0-46
3	0-45		0-54	0-45	0-54
4	0-54		1-00	0-48	1-00
7	1-08		1-12	0-63	1-04
8	0-50		0-51	0-47	0-48
9	0-42		0-45	0-38	0-38
10	0-45		0-45	0-36	0-38
11	0-34		0-43	0-34	0-43
14	0-39		0-39	0-33	0-33
15	0-33		0-39	0-32	0-39
16	0-31		0-31	0-28L	0-28
17	0-31		0-34	0-30	0-32
18	0-33		0-34	0-30	0-34
21	0-36		0-37	0-29	0-31
22	0-30		0-54	0-30	0-54
23	1-00	1-03	1-15	0-56	1-05
24	1-07		1-25	1-07	1-25
25	1-24		1-34H	1-13	1-32
28	1-22	1-30	1-30	1-10	1-11
29	1-00	0-62	1-02	0-57	0-57
30	0-60		0-60	0-51	0-55

86Sep Strike 94.00

Apr	Open		High	Low	Close	
1	0-52		1-15	0-50	1-15	
2	1-18		1-40	1-07	1-07	1-08
3	0-63		1-17	0-59	1-17	
4	1-09		1-31	1-09	1-30	
7	1-43		1-50	1-29	1-33	
8	1-14		1-14	1-03	1-08	
9	0-50		0-61	0-50	0-60	
10	0-59		0-59	0-50	0-57	
11	0-53		1-01	0-50	1-01	
14	0-57		0-57	0-49	0-49	
15	0-54		0-60	0-52	0-60	
16	0-45		0-46	0-43L	0-44	
17	0-43		0-50	0-43	0-45	
18	0-46		0-54	0-46	0-52	
21	0-58	0-59	0-60	0-46	0-48	
22	0-43		1-20	0-43	1-20	
23	1-30		1-50	1-18	1-39	1-40
24	1-33		1-60	1-33	1-60	
25	1-54	1-50	2-16H	1-48	2-06	
28	1-59		1-63	1-40	1-40	
29	1-30		1-36	1-21	1-23	1-21
30	1-28		1-28	1-12	1-17	1-18

86Sep Strike 96.00

Apr	Open		High	Low	Close	
1	1-07		1-52	1-01	1-52	
2	1-62	2-00	2-20	1-39	1-40	1-41
3	1-30		1-53	1-30	1-53	
4	1-45		2-04	1-44	2-04	
7	2-15		2-33	2-00	2-09	
8	1-45		1-45	1-30	1-38	
9	1-15		1-28	1-15	1-19	1-21
10	1-20		1-22	1-11	1-18	
11	1-09		1-32	1-09	1-32	
14	1-22		1-23	1-12	1-13	
15	1-11	1-12	1-29	1-11	1-29	
16	1-08		1-12	0-56L	1-05	
17	0-62		1-10	0-62	1-06	
18	1-05		1-16	1-00	1-16	
21	1-24		1-24	1-01	1-09	
22	1-04		1-56	1-04	1-56	
23	2-02		2-35	1-55	2-18	2-20
24	2-11		2-50	2-10	2-48	2-50
25	2-32	2-34	3-12H	2-27	2-58	2-59
28	2-45	2-52	2-52	2-20	2-20	
29	2-05		2-11	1-57	1-57	
30	2-02	2-00	2-02	1-44	1-53	1-54

86Sep Strike 98.00

Apr	Open	High	Low	Close	
1	1-50	2-26	1-29	2-18	2-26
2	2-45	3-06	2-10	2-16	
3	2-00	2-30	2-00	2-30	
4	2-22	2-53	2-22	2-53	
7	3-06	3-15	2-43	2-57	
8	2-23	2-30	2-10	2-15	
9	1-60	2-03	1-45	1-57	
10	1-56	1-60	1-41	1-52	
11	1-37	2-02	1-37	2-02	
14	1-50	1-54	1-42	1-42	
15	1-46	1-62	1-46	1-62	
16	1-35	1-45	1-23L	1-35	
17	1-30	1-42	1-28	1-35	
18	1-35	1-45	1-34	1-44	
21	1-55	1-59	1-37	1-39	
22	1-30	2-30	1-30	2-30	
23	2-54	3-18	2-33	3-00	
24	2-60	3-44	2-60	3-44	
25	3-26	4-02H	3-19	3-51	
28	3-43	3-47	3-08	3-08	
29	2-52	2-60	2-41	2-41	
30	2-35	2-45	2-24	2-35	

86Sep Strike 100.00

Apr	Open		High	Low	Close
1	2-16		3-10	1-60L	3-10
2	3-45		3-60	2-60	2-60
3	2-43		3-20	2-40	3-20
4	3-10		3-57	3-10	3-46
7	4-12		4-12	3-35	3-59
8	3-15		3-22	2-58	3-00
9	2-30	2-32	2-51	2-21	2-34
10	2-44		2-45	2-18	2-31
11	2-26		2-54	2-20	2-53
14	2-39		2-39	2-18	2-20
15	2-29		2-50	2-24	2-46
16	2-15		2-20	2-00	2-02
17	2-00		2-17	1-60	2-07
18	2-10		2-25	2-05	2-23
21	2-32		2-40	2-09	2-17
22	2-06		3-20	2-06	3-20
23	3-48	3-50	4-17	3-24	3-61
24	3-57		4-51	3-56	4-51
25	4-30		5-08H	4-15	4-60
28	4-46		4-48	4-09	4-09
29	3-52		3-55	3-35	3-35
30	3-31		3-48	3-16	3-27

86Sep Strike 102.00

Apr	Open		High	Low	Close
1	3-01		4-07	3-01	4-07
2	4-52		4-60	3-57	3-57
3	4-10		4-22	4-10	4-22
4	4-16		5-00	4-16	4-58
7	4-56		5-01	4-53	5-01
8	3-58		3-61	3-58	3-61
9	3-25		3-40	3-22	3-27
10	3-27		3-27	3-10	3-25
11	3-19		3-48	3-09	3-47
14	3-25		3-33	3-08	3-08
15	3-21		3-42	3-21	3-42
16	3-00		3-06	2-48	2-48
17	2-44		3-02	2-44L	2-58
18	2-58		3-14	2-58	3-13
21	3-24		3-30	3-00	3-08
22	2-59		4-20	2-59	4-15
23	5-06		5-25	4-30	4-63
24	5-02		6-02	5-02	6-02
25	6-01		6-25H	5-36	6-14
28	5-60	5-59	6-00	5-21	5-21
29	4-46		4-62	4-44	4-44
30	4-31		4-48	4-31	4-34

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Apr	86Sep Strike 104.00				86Sep Strike 106.00			
	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
4	5-53	6-13	5-53	6-13				
7				6-20**N**				
8				5-02**N**				
9	4-18	4-38	4-18	4-31	5-42	5-47	5-42	5-47
10	4-12	4-27	4-12	4-27				5-41**N**
11	4-14	4-55	4-14	4-55				6-09**N**
14				4-07**N**				5-16**N**
15	4-18	4-42	4-18	4-42	5-51	5-59	5-51	5-59
16	3-60	4-00	3-42**L**	3-42				4-44**N**
17	3-47	4-04	3-44	3-52				4-59**N**
18	4-00	4-13	3-50	4-13				5-24**N**
21	4-28	4-28	4-00	4-05	5-10	5-17	5-10**L**	5-17
22	4-09	5-30	4-09	5-22				6-47**N**
23	6-15	6-35	5-48	6-20	7-17	7-48**H**	7-17	7-48
24	7-00	7-32	6-58	7-32				9-03**N**
25	7-00	7-58**H**	6-60	7-42				9-16**N**
28				6-41**N**				8-08**N**
29				5-61**N**				7-25**N**
30				5-53**N**				7-19**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Apr	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1							20		1**L**	361**H**	150
2					1**L**	1**L**			3	1**L**	
3						3	2	20	4	1	1**L**
4						62	11	41		7	294
7					76**H**	253	150	1**L**			13
8										261	55
9							1**L**	11			786**H**
10								2	1	2	222
11								1			7
14	10**L**	8**H**									5
15										203	230
16							200	2	1	100	139
17										7	45
18										20	256
21								1	8	11	
22	14**H**	8	10**H**	16**H**		380	380	4		26	121
23					9	15	16	1		5	252
24			2**L**				8	2	1	57	200
25						450**H**	504**H**	254**H**	25**H**		277
28					25		4		1	10	2
29											45
30					15	4			14		162
TOTAL	24	16	12	16	126	1,168	1,296	340	59	1,072	3,262

Apr	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	593	1,938	365	3,289	2,230	509	334			9,790
2	29	1,291	611	2,514	2,270	174**L**	61			6,956
3	271	242	798	2,757	828	310	3			5,240
4	4**L**	1,026	185	501**L**	1,013	2,535	61			5,740
7	119	238	211	1,364	2,159	1,322	76			5,982
8	13	2,297	773	768	652	2,767	1**L**	60		7,647
9	1,199**H**	679	134	1,443	572	3,568**H**	917	135		9,445
10	126	82	343	1,457	412	203	308	3**L**	60**H**	3,221**L**
11	275	580	272	1,064	978	285	1,167	1,230		5,859
14	205	570	21**L**	1,802	116	229	558			3,524
15	67	1,350	1,124	1,031	25**L**	748	1,841		1**L**	6,620
16	61	19**L**	524	826	940	1,445	1,831	972		7,060
17	34	2,358**H**	726	1,265	3,686	1,629	1,303	1,253**H**		12,306
18	72	347	1,322	1,080	796	375	2,671	114		7,053
21	49	555	925	1,603	671	638	1,941	577	1	6,980
22	179	1,554	1,718	1,375	1,330	622	4,532**H**	549		12,818
23	306	1,649	1,529	2,260	3,020	2,198	1,722	522		13,504
24	167	1,023	1,887	2,210	1,911	2,323	990	192	60	11,033
25	428	1,364	4,229**H**	2,283	3,747**H**	765	33	41		14,400**H**
28	346	385	2,227	1,084	2,974	1,593	3,016			11,667
29	41	1,700	1,980	4,900**H**	3,309	1,867	310			14,152
30	263	1,993	2,053	2,813	2,362	701	16			10,396
TOTAL	4,847	23,240	23,957	39,689	36,001	26,806	23,692	5,648	122	191,393

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Apr	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	44H	261H	164L	834H	758H	3,042H	2,720	1,582H	2,066	1,461	2,402
2	44	261	164	834	757	3,042	2,720	1,582	2,069	1,461	2,402
3	44	261	164	834	757	3,039L	2,720	1,582	2,070H	1,462	2,402
4	34	261	164	834	757	3,039	2,729	1,553	2,070	1,469	2,401
7	34	261	164	834	681	3,039	2,779H	1,554	2,067	1,468	2,389
8	34	261	164	834	681	3,039	2,679	1,554	2,067	1,582	2,409
9	34	261	164	834	681	3,039	2,679	1,553	2,067	1,378	2,279
10	34	261	164	834	681	3,039	2,679	1,555	2,068	1,376	2,289
11	34	261	164	834	681	3,039	2,679	1,555	2,068	1,319L	2,295
14	24L	253L	164	834	681	3,039	2,679	1,555	2,068	1,319	2,290
15	24	253	164	834	681	3,039	2,679	1,552L	2,068	1,490	2,270
16	24	253	164	834	681	3,039	2,479	1,552	2,067	1,590H	2,195
17	24	253	164	834	681	3,039	2,479	1,552	2,067	1,490	2,188
18	24	253	164	830L	681	3,039	2,479	1,552	2,067	1,517	1,967L
21	24	253	164	830	681	3,039	2,479	1,553	2,059L	1,517	1,967
22	24	253	164	830	681	3,039	2,479	1,557	2,059	1,481	1,969
23	24	253	164	830	672L	3,039	2,479	1,557	2,059	1,481	2,094
24	24	253	166H	830	672	3,039	2,473L	1,556	2,059	1,483	2,243
25	24	253	166	830	672	3,039	2,474	1,556	2,059	1,483	2,451
28	24	253	166	830	697	3,039	2,478	1,556	2,059	1,483	2,449
29	24	253	166	830	697	3,039	2,478	1,556	2,059	1,483	2,472H
30	24	253	166	830	682	3,039	2,478	1,556	2,059	1,483	2,434

Apr	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	2,559	9,528H	5,477L	3,944L	2,367	550L	254L			40,013L
2	2,580	8,824	5,819	6,047	2,118	558	304			41,586
3	2,568	8,746	5,980	8,566	2,017L	690	304			44,206
4	2,555	9,223	5,888	8,474	2,326	2,032	328			46,137
7	2,651	9,413	6,132	9,240	2,414	2,881	403			48,404
8	2,662H	8,615	5,655	9,435	2,546	3,269	404	60L		47,950
9	2,328	8,676	5,584	10,072	2,582	3,750	1,138	125		49,224
10	2,203L	8,222	5,819	11,115	2,555	3,738	1,337	128	60H	50,157
11	2,429	8,363	5,805	11,803	2,785	3,938	1,875	1,148	60	53,135
14	2,564	8,602	5,826	13,416	2,708	4,052	2,085	1,148	60	55,367
15	2,531	8,991	6,007	14,059	2,705	4,531	2,656	1,148	60	57,742
16	2,581	8,991	6,007	14,726	3,327	5,156	3,715	1,463	60	60,904
17	2,574	8,039	5,528	15,141	6,558	5,597	4,201	2,128	60	64,597
18	2,596	8,053	5,485	15,841	7,303	5,875	5,376	2,171	60	67,333
21	2,609	7,983	6,270	16,050	7,399	6,090	5,173	2,650H	60	68,850
22	2,447	7,193L	7,101	16,096	8,119	6,191	7,278H	2,365	60	71,386
23	2,463	7,962	7,996	17,609	9,980H	6,473	7,149	2,177	60	76,521
24	2,500	8,298	9,017	18,191	9,894	7,568H	6,853	2,055	2L	79,176
25	2,275	7,669	11,147	18,329H	8,362	7,327	6,809	1,978	2	78,905
28	2,380	7,727	11,152H	17,932	9,556	6,995	7,223	1,978	2	79,979H
29	2,389	7,733	10,114	17,909	8,760	7,444	7,180	1,978	2	78,566
30	2,639	8,841	10,289	17,168	8,113	7,452	7,170	1,978	2	78,656

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 72.00				86Dec Strike 74.00				86Dec Strike 76.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
17				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
23				0-01**N**				0-01**N**				0-01**N**
24				0-01**N**				0-01**N**				0-01**N**
25				0-01**N**				0-01**N**				0-01**N**
28				0-01**N**				0-01**N**				0-01**N**
29				0-01**N**				0-01**N**				0-02**N**
30				0-01**N**				0-01**N**				0-02**N**

	86Dec Strike 78.00				86Dec Strike 80.00				86Dec Strike 32.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-03**N**	0-06	0-07	0-06**L**	0-07				0-09**N**
2				0-03**N**				0-07**N**	0-22	0-22	0-09**L**	0-09
3				0-04**N**				0-08**N**				0-13**N**
4				0-04**N**				0-09**N**				0-15**N**
7				0-04**N**	0-16	0-16	0-10	0-10	0-20	0-20	0-16	0-16
8				0-02**N**				0-07**N**	0-13	0-13	0-13	0-13
9				0-02**N**	0-10	0-11	0-07	0-07	0-12	0-12	0-10	0-10
10				0-02**N**				0-07**N**				0-10**N**
11				0-02**N**	0-10	0-10	0-09	0-09				0-13**N**
14				0-02**N**	0-11	0-11	0-08	0-08				0-10**N**
15				0-03**N**				0-09**N**				0-11**N**
16				0-02**N**				0-06**N**				0-09**N**
17				0-03**N**				0-08**N**				0-11**N**
18				0-03**N**				0-08**N**				0-12**N**
21				0-03**N**				0-07**N**				0-11**N**
22				0-05**N**	0-08	0-08	0-08	0-08				0-13**N**
23				0-06**N**	0-25	0-25**H**	0-17	0-17				0-24**N**
24				0-10**N**	0-20	0-20	0-15	0-15	0-30	0-30**H**	0-27	0-27
25				0-13**N**				0-17**N**				0-29**N**
28				0-10**N**				0-14**N**				0-23**N**
29				0-04**N**				0-10**N**				0-16**N**
30				0-04**N**				0-11**N**				0-16**N**

	86Dec Strike 84.00				86Dec Strike 86.00				86Dec Strike 88.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-16**N**				0-24**N**	0-29 0-30	0-43	0-29	0-42
2	0-32	0-34**H**	0-15	0-15	0-46	0-46	0-26	0-26	1-04	1-04**H**	0-39	0-39
3				0-17**N**				0-30**N**	0-50	0-50	0-50	0-50
4				0-21**N**				0-33**N**				0-52**N**
7	0-30	0-30	0-24	0-24	0-47	0-47**H**	0-36	0-36				0-54**N**
8				0-18**N**				0-28**N**				0-38**N**
9	0-18	0-20	0-14**L**	0-14	0-30	0-30	0-22**L**	0-22				0-32**N**
10				0-13**N**				0-21**N**				0-33**N**
11				0-17**N**				0-26**N**				0-38**N**
14				0-16**N**				0-22**N**				0-33**N**
15				0-17**N**				0-26**N**	0-40	0-40	0-38	0-38
16				0-12**N**				0-18**N**	0-32	0-32	0-26**L**	0-26
17				0-14**N**				0-20**N**	0-36	0-36	0-34	0-34
18				0-15**N**				0-23**N**	0-36	0-36	0-35	0-35
21				0-14**N**				0-22**N**				0-33**N**
22				0-18**N**				0-28**N**	0-33	0-46	0-33	0-46
23				0-30**N**				0-40**N**				0-57**N**
24				0-37**N**				0-57**N**				1-14**N**
25				0-42**N**				0-61**N**				1-24**N**
28				0-34**N**				0-49**N**				1-03**N**
29				0-25**N**				0-38**N**	0-56	0-63	0-56	0-57
30				0-24**N**				0-36**N**				0-50**N**

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Apr	86Dec Strike 90.00				86Dec Strike 92.00				86Dec Strike 94.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-57**N**	1-02	1-29	1-00**L**	1-18	1-20	1-56	1-20	1-51
2	1-04	1-10	0-57	0-57	1-38	1-48	1-17	1-17	2-27	2-27	1-48	1-48
3	1-09	1-09	1-00	1-00	1-37	1-40	1-27	1-27	1-50	2-02	1-50	1-60
4				1-09**N**				1-38**N**	1-54	2-12	1-54	2-12
7	1-10	1-13	1-10	1-13				1-44**N**	2-12	2-17	2-12	2-17
8	0-60	0-60	0-60	0-60				1-16**N**				1-48**N**
9				0-47**N**	1-16	1-19	1-04	1-04				1-31**N**
10				0-45**N**				1-02**N**				1-28**N**
11				0-56**N**				1-17**N**	1-32	1-46	1-32	1-46
14				0-46**N**				1-00**N**				1-25**N**
15				0-53**N**				1-11**N**				1-40**N**
16				0-40**N**				0-56**N**				1-16**N**
17	0-44	0-50	0-44**L**	0-48	1-07	1-07	1-02	1-02	1-16	1-34	1-16**L**	1-26
18	0-50	0-50	0-48	0-48	1-07	1-07	1-04	1-05				1-31**N**
21	0-54	0-54	0-46	0-46	1-05	1-05	1-00	1-00				1-28**N**
22	0-55	1-00	0-55	1-00				1-25**N**				1-60**N**
23	1-16	1-20	1-16	1-20	1-47	1-50	1-47	1-50				2-26**N**
24				1-45**N**	2-05	2-20	2-05	2-18	2-35	2-63	2-35	2-63
25	1-40	1-57**H**	1-40	1-57	2-17	2-25**H**	2-17	2-25	2-55	3-08**H**	2-55	3-08
28				1-29**N**	2-19	2-19	1-62	1-62	2-60	3-06	2-41	2-41
29				1-13**N**	1-54	1-54	1-42	1-42				2-15**N**
30				1-09**N**	1-40	1-40	1-37	1-37				2-10**N**

Apr	86Dec Strike 96.00				86Dec Strike 98.00				86Dec Strike 100.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	1-50	2-25	1-50	2-25	3-15	3-15	3-06	3-06	3-62	4-00	3-62	4-00
2	3-02	3-02	2-26	2-26	3-40	3-40	3-02	3-02	4-60	4-60	3-60	3-60
3	2-41	2-41	2-39	2-39				3-20**N**	3-50	4-14	3-50	4-14
4	2-32	2-57	2-32	2-57				3-48**N**	4-31	4-50	4-18	4-50
7				3-02**N**				3-57**N**				4-63**N**
8	2-36	2-43	2-23	2-23				3-04**N**	4-10	4-10	4-00	4-00
9				2-03**N**				2-48**N**				3-35**N**
10	2-15	2-15	2-00	2-00				2-43**N**				3-29**N**
11	2-10	2-22	2-10	2-22	2-40	3-03	2-40	3-03				3-60**N**
14	2-15	2-15	1-59	1-59	2-54	2-54	2-39	2-39	3-42	3-42	3-20**L**	3-20
15				2-12**N**				2-58**N**	3-37	3-50	3-35	3-50
16				1-43**N**				2-17**N**				2-63**N**
17	1-50	2-04	1-47**L**	1-63				2-28**N**				3-10**N**
18	1-54	2-05	1-54	2-05	2-39	2-45	2-39	2-45	3-23	3-33	3-23	3-32
21	2-06	2-06	2-00	2-00	2-59	2-59	2-37**L**	2-37	3-33	3-33	3-24	3-24
22	2-08	2-40	2-08	2-38				3-22**N**	4-06	4-17	4-06	4-17
23	3-22	3-22	2-63	3-00	3-49	3-62	3-49	3-62				5-02**N**
24	3-40	3-63	3-40	3-63				4-56**N**				6-00**N**
25	3-53	4-13**H**	3-53	4-02	4-58	5-05**H**	4-46	5-05	5-43	6-12**H**	5-43	6-12
28	3-50	3-53	3-28	3-28	4-44	4-52	4-20	4-20				5-23**N**
29	3-18	3-18	2-60	2-60				3-52**N**	5-01	5-05	4-51	4-51
30	2-55	2-55	2-55	2-55				3-45**N**	4-58	4-58	4-40	4-40

Apr	86Dec Strike 102.00				86Dec Strike 104.00				86Dec Strike 106.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
2												
3												
4												
7												
8												
9												
10												
11												
14												
15												
16					5-06	5-06**H**	4-50**L**	4-50				
17	4-08	4-15	4-02**L**	4-02				5-02**N**	6-16	6-16	6-08**L**	6-08
18	4-10	4-26	4-10	4-26				5-29**N**				6-41**N**
21				4-21**N**				5-24**N**				6-32**N**
22				5-18**N**				6-34**N**				7-50**N**
23				6-12**N**				7-30**N**	9-02	9-02**H**	8-60	8-60
24				7-18**N**				8-45**N**				10-14**N**
25	6-58	7-30**H**	6-58	7-30				8-58**N**				10-27**N**
28				6-35**N**				7-55**N**				9-21**N**
29				5-58**N**				7-12**N**				8-36**N**
30	5-51	5-51	5-50	5-50				7-04**N**				8-26**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1						5**H**			512**H**	
2						1**L**	3	2**L**	472	
3									13	1**L**
4										
7					1**L**	1	1**L**	22**H**		5
8						3				1
9					7	1	6**H**	2		
10										
11					10					
14					1					
15									10	
16					4				2**L**	
17									31	25
18									20	2
21										1
22										212**H**
23					20**H**				6	3
24					7	4			2	
25						1				
28										1
29									375	
30									160	
TOTAL					50	16	10	26	1,603	251

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	206	50	205	1**L**	1**L**				980**H**
2	201	29	6	1	1				716
3	6	120	3		1				144
4		6	7		10				23
7		15							45
8			428**H**		6				438
9	300**H**								316
10			8						8**L**
11		155**H**	1**L**	50					216
14			35	66	3				105
15				10	6				26
16							10**H**		16
17	30	36	40					32**H**	194
18	10	3**L**	32	3	1	4**H**			75
21	2		60	50	3				116
22	1**L**		3		1				217
23	2		41	1				5**L**	78
24	2	10	3						28
25	1	9	9	78**H**	4	1**L**			103
28	1	102	101	53					258
29	5		38		14**H**				432
30	1		1		1	1			164
TOTAL	768	535	1,021	313	52	6	10	37	4,698

Put open contracts Reported in contracts—Future 86Dec

Apr	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1	45**H**		11**H**	18**H**	135**L**	248**L**	152	79**L**	614	972**H**
2	45		11	18	135	249	148**L**	81	541	962
3	45		11	18	135	249	148	81	592	962
4	45		11	18	135	249	148	81	592	962
7	45		11	18	135	250	149	98	542	962
8	45		11	18	135	253	149	98	547	962
9	45		11	18	140	254	155**H**	100**H**	547	962
10	45		11	18	140	254	155	100	547	962
11	45		11	18	150	254	155	100	542	962
14	45		11	18	151	254	155	100	542	962
15	45		11	18	151	254	155	100	542	962
16	45		11	18	151	254	155	100	542	962
17	45		11	18	151	254	155	100	543	967
18	45		11	18	151	254	155	100	543	965
21	45		11	18	150	254	155	100	533	945
22	45		11	18	150	254	155	100	513**L**	790**L**
23	45		11	18	150	254	155	100	519	793
24	45		11	18	154**H**	258**H**	155	100	519	793
25	45		11	18	149	257	155	100	517	792
28	45		11	18	149	257	155	100	517	791
29	45		11	18	149	257	155	100	707	791
30	45		11	18	149	257	155	100	857**H**	791

Apr	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	910	625	257**L**	16**L**	14**L**				4,096
2	1,110	655**H**	257	16	15				4,243
3	1,116**H**	564	258	16	15				4,210
4	1,016	567	257	16	22				4,119
7	1,010	566	257	16	22				4,081**L**
8	1,011	568	663	16	18				4,494
9	811**L**	568	663	16	18				4,308
10	811	568	669	16	18				4,314
11	811	460**L**	670	62	18				4,258
14	811	460	705	128	21				4,363
15	811	460	705	118	25				4,357
16	821	460	705	128	26		10**H**		4,388
17	851	483	732	128	26		10	32**L**	4,506
18	841	483	735	131	26	4**H**	10	32	4,504
21	813	464	746	181	24	4	10	32	4,485
22	814	464	749	181	25	4	10	32	4,315
23	814	464	770	182	25	4	10	33**H**	4,347
24	815	474	769	182	25	4	10	33	4,365
25	815	468	773	210**H**	27	3**L**	10	33	4,383
28	816	522	774**H**	189	27	3	10	33	4,417
29	819	522	756	189	35**H**	3	10	33	4,600
30	819	522	757	189	35	4	10	33	4,752**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 62.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 64.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 66.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 68.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 70.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 72.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 74.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 76.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 78.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

86Jun Strike 80.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9	0-01	0-01**H**	0-01**L**	0-01
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 82.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15	0-01	0-01**H**	0-01**L**	0-01
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 84.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 86.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12	0-01	0-01**H**	0-01**L**	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 88.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5	0-01	0-01**H**	0-01**L**	0-01
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13	0-01	0-01	0-01	0-01
14				0-01**N**
15				0-01**N**
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 90.00

May	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2	0-01	0-01	0-01	0-01
5	0-01	0-01	0-01	0-01
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
8				0-01**N**
9	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14				0-01**N**
15	0-01	0-01	0-01	0-01
16				0-01**A**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 92.00

May	Open		High	Low	Close	
1	0-03		0-03	0-02	0-02	
2	0-03		0-03	0-02	0-02	
5	0-03		0-03	0-01**L**	0-01	0-02
6	0-01		0-02	0-01	0-01	
7	0-01		0-01	0-01	0-01	
8	0-01		0-01	0-01	0-01	
9	0-01		0-01	0-01	0-01	
12	0-01		0-03	0-01	0-02	
13	0-06	0-04	0-06**H**	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-02	0-01	0-01	
16	0-01		0-01	0-01	0-01	
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 94.00

May	Open		High	Low	Close	
1	0-05		0-09	0-05	0-07	
2	0-08		0-10	0-08	0-10	0-09
5	0-08		0-09	0-04	0-04	
6	0-03		0-03	0-02	0-03	
7	0-04		0-05	0-03	0-03	
8	0-02		0-02	0-01**L**	0-02	
9	0-03		0-05	0-02	0-03	
12	0-04	0-06	0-11	0-04	0-10	
13	0-23	0-19	0-23**H**	0-04	0-05	0-04
14	0-01	0-02	0-03	0-01	0-02	
15	0-01		0-12	0-01	0-06	0-07
16	0-14	0-06	0-14	0-01	0-02	0-03
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 96.00

May	Open		High	Low	Close	
1	0-15		0-22	0-13	0-19	0-20
2	0-23	0-21	0-28	0-21	0-25	0-24
5	0-24	0-21	0-24	0-10	0-12	0-10
6	0-09		0-11	0-06	0-08	0-09
7	0-11		0-14	0-08	0-08	0-10
8	0-06	0-07	0-08	0-05**L**	0-05	0-06
9	0-09		0-16	0-08	0-10	
12	0-20	0-26	0-35	0-20	0-33	0-35
13	0-48	1-00	1-00	0-15	0-16	0-15
14	0-06	0-08	0-15	0-06	0-10	0-11
15	0-07	0-10	0-56	0-06	0-44	0-38
16	0-38	1-04	1-10**H**	0-30	0-48	0-50
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 98.00

May	Open		High	Low	Close	
1	0-37	0-35	0-51	0-31	0-45	0-47
2	0-52	0-55	1-00	0-52	0-62	0-60
5	0-56	0-55	0-61	0-22	0-27	0-22
6	0-26	0-24	0-31	0-18	0-25	0-26
7	0-32	0-35	0-38	0-24	0-27	0-26
8	0-18	0-19	0-23	0-15**L**	0-19	0-21
9	0-29	0-34	0-51	0-26	0-34	
12	1-00	1-13	1-31	0-62	1-23	1-30
13	2-15	2-02	2-15	0-49	0-58	0-56
14	0-35	0-40	1-01	0-25	0-42	0-47
15	0-51		2-36	0-29	2-10	2-15
16	3-10	2-38	3-10**H**	2-06	2-47	2-53
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 100.00

May	Open		High	Low	Close	
1	1-14	1-10	1-42	1-03	1-31	1-34
2	1-40	1-51	2-02	1-40	1-61	1-58
5	1-51		2-01	0-62	1-04	0-62
6	1-03	0-59	1-10	0-46	1-03	
7	1-24		1-30	1-01	1-07	1-04
8	0-52		0-61	0-44**L**	0-50	0-53
9	1-23	1-25	1-55	1-09	1-30	1-32
12	2-30	2-45	3-02	2-23	3-02	
13	4-07	3-60	4-07	2-07	2-22	2-15
14	1-45	1-50	2-38	1-29	2-14	
15	2-23	2-33	4-30	1-60	4-10	4-13
16	4-44		5-04**H**	4-11	4-40**B**	4-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 102.00

May	Open		High	Low	Close	
1	2-03		2-58	2-03	2-48	
2	3-12		3-32	3-12	3-26	
5	3-15		3-30	1-60	2-00	1-60
6	2-07		2-16	1-40**L**	2-10	2-14
7	2-40		2-54	2-13	2-25	
8	1-51		2-10	1-46	1-60	
9	2-55		3-33	2-36	3-00	
12	4-40	4-45	4-56	4-07	4-56	
13	6-00	5-46	6-00	4-06	4-08	
14	3-28		4-28	3-16	4-12	
15	4-26	4-29	6-32	3-54	6-12	
16	6-48		6-50**H**	6-20	6-40**B**	6-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 104.00

May	Open		High	Low	Close	
1	4-05		4-26	4-05	4-24	
2	4-59		5-13	4-59	5-13	
5	5-17		5-17	3-27	3-27	
6	3-33		3-50	3-06**L**	3-47	
7	4-28		4-39	4-00	4-00	
8	3-38		3-50	3-22	3-34	
9	4-35	4-49	5-03	4-25	4-57	
12	6-40		6-54	6-14	6-54	
13	8-00		8-00	6-03	6-06	
14	5-50		6-26	5-43	6-11	
15	7-42		8-12**H**	7-42	8-12	
16					8-40**B**	8-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 106.00

May	Open		High	Low	Close	
1	6-14		6-17	6-10	6-11	
2	7-15		7-15	7-07	7-07	
5	6-20		6-20	5-13**L**	5-13	
6					5-36**N**	
7					5-56**N**	
8	5-15		5-38	5-14	5-25	
9	6-39		6-55	6-39	6-55	
12	8-44		8-54	8-44	8-54	
13					8-06**N**	
14	7-21		8-25	7-21	8-10	
15	8-32		10-12**H**	8-32	10-12	
16					10-40**B**	10-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

86Jun Strike 108.00

May	Open		High	Low	Close	
1					8-06**N**	
2					9-06**N**	
5					7-06**N**	
6					7-32**N**	
7					7-54**N**	
8					7-22**N**	
9					8-55**N**	
12					10-54**N**	
13					10-06**N**	
14					10-10**N**	
15					12-12**N**	
16					12-40**B**	12-42**A**
19						
20						
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Jun

May	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1											3**H**	2	
2									1**H**			8	
5													
6													
7												9**H**	
8											2		
9										1**L**		2	
12												1**L**	2**L**
13							35**H**			11**H**	1**L**		5
14													7**H**
15												1	3
16												4	
19													
20													
21													
22													
23													
26	**HOLIDAY**												
27													
28													
29													
30													
TOTAL							35		1	12	6	27	17

May	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		220	395	1,516	3,031	4,304	3,207	750	6**L**			13,434**L**
2		354**H**	252	1,585	3,762	5,927	3,168	607	111	5		15,780
5	2	283	1,217	1,635	4,436	5,742	3,298	1,461	184			18,258
6	1**L**	20	400	560	3,036	5,639	6,307	1,841	406			18,210
7	4	43	311	978	4,404	4,470	4,866	437	291			15,813
8			111**L**	303**L**	2,295**L**	5,484	7,236**H**	288	30	10		15,759
9		2**L**	761	643	5,261	7,670	6,382	1,813	192	9		22,736
12	1	326	1,034	4,716	9,568	10,754**H**	4,881	3,687**H**	489**H**	4		35,463**H**
13	18**H**	319	1,707**H**	5,244	8,272	7,272	1,493	364	22			24,763
14	6	10	184	4,301	7,314	5,921	1,250	288	103	45**H**		19,429
15	2	75	1,347	7,963	10,533	5,519	2,112	1,138	10	1**L**		28,704
16	10	74	452	11,266**H**	13,640**H**	1,972**L**	673**L**	60**L**				28,151
19												
20												
21												
22												
23												
26	**HOLIDAY**											
27												
28												
29												
30												
TOTAL	44	1,726	8,171	40,710	75,552	70,674	44,873	12,734	1,844	74		256,500

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Jun

May	62.00	64.00	66.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00
1	235H	3H	179H	842H	1,166H	1,248H	2,176H	14,123H	12,778H	14,847H	22,156	13,728H	16,365H
2	235	3	179	842	1,166	1,248	2,176	14,123	12,777L	14,847	22,156	13,720	16,365
5	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,156	13,720	16,345
6	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,156	13,720	16,345
7	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,156	13,710	16,345
8	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,154	13,710	16,345
9	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,154	13,710	16,343
12	235	3	179	842	1,166	1,248	2,176	14,123	12,777	14,847	22,154	13,704	16,343
13	235	3	179	842	1,166	1,248	2,141L	14,123	12,777	14,846L	22,153L	13,704	16,339
14	235	3	179	842	1,166	1,248	2,141	14,123	12,777	14,846	22,153	13,704	16,336L
15	235	3	179	842	1,166	1,248	2,141	14,123	12,777	14,846	22,184H	13,703L	16,356
16													
19													
20													
21													
22													
23													
26	HOLIDAY												
27													
28													
29													
30													

May	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	15,102H	21,403H	17,480	14,697	23,668	19,701	19,217	13,618	6,865H	4,101H	20H	255,718
2	15,102	21,157	17,494	14,155	23,948	20,154	18,906	13,067	6,855	4,101	20	254,796
5	15,100	21,179	18,280	13,899L	24,202H	19,609	19,336	12,429	6,764	4,101	20	254,736
6	15,099	21,177	18,327	13,908	23,757	19,928	20,635	11,716	5,892	4,101	20	254,377
7	15,015	21,216	18,716H	14,266	24,115	19,890	20,795	11,943	6,859	4,101	20	256,743
8	15,015	21,216	18,686	14,075	24,166	20,369H	22,243H	11,756	6,828	4,101	20	258,280H
9	15,015	21,216	17,969	14,023	23,808	18,836	18,921	11,886	6,708	2,939	10L	251,134
12	15,014	21,140	17,505	15,732H	22,693	15,896	16,944	14,273H	6,060	1,365		246,419
13	14,996	21,087	16,733	15,516	21,189	14,507	15,715	11,043	6,032	114		236,688
14	14,990	21,076	17,054	14,691	19,092L	12,543	14,387	10,743	3,574	115		228,018
15	14,989L	21,056L	16,417L	14,991	19,371	10,500L	11,421L	2,964L	1,461L	50L		213,023L
16												
19												
20												
21												
22												
23												
26	HOLIDAY											
27												
28												
29												
30												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 68.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26	**HOLIDAY**			
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Sep Strike 70.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26	**HOLIDAY**			
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Sep Strike 72.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
26	**HOLIDAY**			
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Sep Strike 74.00

May	Open	High	Low	Close
1	0-01	0-01	0-01**L**	0-01
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19	0-01	0-01	0-01	0-01
20	0-02	0-02**H**	0-01	0-01
21	0-01	0-01	0-01	0-01
22				0-01**N**
23				0-01**N**
26	**HOLIDAY**			
27				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**

86Sep Strike 76.00

May	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8	0-01	0-01	0-01**L**	0-01
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16	0-03	0-03**H**	0-02	0-02
19				0-01**N**
20	0-03	0-03	0-03	0-03
21	0-01	0-01	0-01	0-01
22				0-01**N**
23				0-01**N**
26	**HOLIDAY**			
27				0-01**N**
28				0-01**N**
29	0-01	0-01	0-01	0-01
30				0-02**N**

86Sep Strike 78.00

May	Open	High	Low	Close
1	0-02	0-02	0-02**L**	0-02
2				0-02**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-02**N**
16	0-05	0-06	0-04	0-04
19				0-04**N**
20	0-07	0-07**H**	0-04	0-04
21	0-04	0-04	0-04	0-04
22				0-04**N**
23	0-02	0-02	0-02	0-02
26	**HOLIDAY**			
27	0-02	0-02	0-02	0-02
28	0-02	0-02	0-02	0-02
29	0-03	0-04	0-03	0-04
30				0-06**N**

86Sep Strike 80.00

May	Open		High	Low	Close	
1					0-04**N**	
2	0-05		0-05	0-05	0-05	
5					0-04**N**	
6					0-03**N**	
7	0-03		0-03	0-03	0-03	
8	0-02	0-03	0-03	0-01**L**	0-02	0-03
9					0-03**N**	
12					0-04**N**	
13					0-03**N**	
14	0-03		0-05	0-03	0-04	
15					0-05**N**	
16	0-07		0-12	0-07	0-09	
19	0-06		0-11	0-06	0-10	
20	0-14		0-15**H**	0-09	0-09	
21	0-07		0-08	0-07	0-07	
22	0-08		0-08	0-08	0-08	
23	0-06		0-06	0-04	0-04	
26	**HOLIDAY**					
27					0-04**N**	
28					0-04**N**	
29	0-04		0-10	0-04	0-10	
30	0-09		0-13	0-09	0-13	

86Sep Strike 82.00

May	Open		High	Low	Close	
1					0-07**N**	
2					0-08**N**	
5					0-07**N**	
6					0-06**N**	
7					0-06**N**	
8	0-05		0-05	0-05**L**	0-05	
9					0-06**N**	
12					0-13**N**	
13	0-12		0-12	0-12	0-12	
14	0-12		0-14	0-12	0-12	
15	0-12		0-20	0-12	0-18	
16	0-20		0-22	0-20	0-20	0-22
19	0-20		0-21	0-17	0-21	0-20
20	0-27	0-30	0-30**H**	0-15	0-15	
21	0-14		0-14	0-11	0-11	
22	0-12		0-12	0-11	0-11	
23	0-10		0-10	0-08	0-08	
26	**HOLIDAY**					
27	0-07		0-07	0-06	0-06	
28	0-05		0-06	0-05	0-06	
29	0-06		0-16	0-06	0-16	
30	0-16	0-17	0-24	0-16	0-23	0-22

86Sep Strike 84.00

May	Open		High	Low	Close	
1					0-12**N**	
2	0-11		0-14	0-11	0-14	
5					0-10**N**	
6					0-10**N**	
7					0-10**N**	
8	0-08		0-09	0-08**L**	0-09	
9					0-10**N**	
12	0-17		0-22	0-17	0-22	
13	0-30		0-30	0-21	0-21	
14	0-17	0-21	0-21	0-17	0-17	
15	0-17		0-29	0-17	0-27	
16	0-34		0-36	0-30	0-33	
19	0-30		0-32	0-27	0-32	
20	0-42	0-38	0-42**H**	0-23	0-24	
21	0-20		0-24	0-18	0-22	
22	0-20		0-22	0-19	0-19	
23	0-19	0-20	0-20	0-15	0-15	
26	**HOLIDAY**					
27	0-14		0-14	0-10	0-10	
28	0-10		0-11	0-08	0-11	
29	0-11		0-30	0-11	0-30	0-28
30	0-29		0-42	0-27	0-38	0-42

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 86.00

May	Open		High	Low	Close	
1	0-15		0-15	0-14**L**	0-15	
2	0-18		0-19	0-18	0-19	
5	0-22		0-22	0-14	0-14	
6					0-15**N**	
7	0-20		0-20	0-18	0-18	
8	0-15		0-17	0-14	0-14	
9	0-24	0-18	0-24	0-18	0-23	
12	0-38		0-38	0-33	0-36	
13	0-50		0-50	0-31	0-32	
14	0-29		0-31	0-26	0-31	0-30
15	0-28		0-45	0-28	0-42	
16	0-45		0-53	0-45	0-50	
19	0-46		0-49	0-44	0-46	0-48
20	1-01		1-05**H**	0-36	0-37	0-36
21	0-25		0-39	0-25	0-36	
22	0-34		0-36	0-31	0-33	0-32
23	0-29		0-30	0-25	0-25	0-27
26	**HOLIDAY**					
27	0-22		0-22	0-18	0-18	
28	0-18		0-19	0-15	0-19	
29	0-19		0-45	0-19	0-45	
30	0-47		1-00	0-43	0-61	0-63

86Sep Strike 88.00

May	Open		High	Low	Close	
1					0-25**N**	
2	0-30		0-35	0-30	0-35	
5	0-31		0-31	0-28	0-28	
6	0-23		0-26	0-23	0-26	
7	0-29		0-31	0-26	0-26	
8	0-23		0-24	0-22**L**	0-22	
9	0-31		0-35	0-31	0-35	
12	0-44		0-60	0-44	0-60	
13	1-09	1-06	1-09	0-44	0-48	
14	0-44		0-51	0-38	0-45	
15	0-48		1-08	0-42	1-02**B**	
16	1-11		1-17	1-01	1-14	
19	1-06		1-14	0-62	1-14	1-12
20	1-30	1-25	1-32**H**	0-55	0-56	
21	0-47		0-56	0-46	0-56	
22	0-51		0-57	0-48	0-54	
23	0-51	0-54	0-54	0-39	0-39	0-41
26	**HOLIDAY**					
27	0-37		0-37	0-29	0-29	
28	0-27	0-28	0-32	0-25	0-31	
29	0-37		1-06	0-37	1-06	
30	1-07		1-32	1-00	1-32	1-28

86Sep Strike 90.00

May	Open		High	Low	Close	
1	0-38		0-44	0-38	0-44	
2	0-47		0-51	0-47	0-51	
5	0-49		0-51	0-38	0-38	
6	0-40		0-41	0-36	0-41	
7	0-45		0-49	0-44	0-44	
8	0-41		0-41	0-33**L**	0-35	
9	0-50		0-60	0-47	0-54	
12	1-04	1-07	1-23	1-00	1-23	1-22
13	1-38	1-37	1-38	1-03	1-06	
14	1-00	0-62	1-12	0-58	1-04	
15	1-06	1-09	1-40	1-00	1-32	
16	1-39	1-50	1-52	1-28	1-45	1-50
19	1-35		1-51	1-28	1-46	
20	1-60	2-05	2-12**H**	1-17	1-19	1-17
21	1-10	1-12	1-29	1-06	1-26	1-22
22	1-17	1-16	1-24	1-08	1-16	
23	1-15	1-16	1-16	0-62	1-00	0-62
26	**HOLIDAY**					
27	0-56	0-51	0-56	0-47	0-47	
28	0-46	0-44	0-52	0-40	0-51	
29	0-53		1-40	0-53	1-40	
30	1-42	1-37	2-08	1-28	2-00	2-07

86Sep Strike 92.00

May	Open		High	Low	Close	
1	0-58		1-00	0-57	0-63	
2	1-09		1-15	1-07	1-14	1-15
5	1-10		1-14	0-56	0-56	
6	0-59		0-63	0-53	0-59	
7	1-02		1-09	0-60	1-01	
8	0-55		0-58	0-52**L**	0-55	0-56
9	1-10		1-24	1-06	1-12	1-18
12	1-40		1-58	1-32	1-58	
13	2-08		2-12	1-32	1-38	
14	1-25	1-30	1-41	1-16	1-36	1-37
15	1-39	1-42	2-12	1-26	2-06	2-10
16	2-22		2-33	2-06	2-25	2-27
19	2-12		2-30	2-00	2-30	
20	2-45	2-50	2-62**H**	1-52	1-59	1-53
21	1-43	1-47	2-00	1-40	2-00	1-61
22	1-44		1-62	1-44	1-53	1-56
23	1-56	1-55	1-56	1-29	1-31	1-29
26	**HOLIDAY**					
27	1-18	1-12	1-18	1-06	1-09	1-06
28	1-01	1-04	1-18	0-62	1-16	
29	1-23	1-24	2-17	1-23	2-17	2-16
30	2-25	2-14	2-60	2-08	2-52	2-60

86Sep Strike 94.00

May	Open		High	Low	Close	
1	1-21		1-33	1-20	1-31	1-32
2	1-35		1-49	1-35	1-47	
5	1-48		1-48	1-21	1-21	
6	1-23		1-27	1-15	1-27	
7	1-35		1-40	1-28	1-29	
8	1-21		1-22	1-12**L**	1-19	1-18
9	1-38		1-60	1-35	1-53	
12	2-10		2-36	2-07	2-32	2-36
13	2-60		2-60	2-05	2-15	
14	1-60	2-10	2-16	1-54	2-11	2-13
15	2-04	2-05	3-04	2-04	2-63	3-04
16	3-16		3-26	2-58	3-21	3-25
19	3-00		3-24	2-55	3-24	3-22
20	3-46	3-52	3-56	2-39	2-42	2-39
21	2-30		2-53	2-18	2-43	2-45
22	2-36		2-49	2-23	2-38	2-44
23	2-35		2-35	2-10	2-10	2-12
26	**HOLIDAY**					
27	1-56	1-54	1-57	1-40	1-43	1-40
28	1-39	1-40	1-57	1-32	1-56	1-52
29	2-04	1-63	3-12	1-63	3-09	3-12
30	3-15	3-06	3-60**H**	3-02	3-46	3-60

86Sep Strike 96.00

May	Open		High	Low	Close	
1	1-51	1-57	2-07	1-51	2-07	
2	2-18		2-31	2-18	2-30	
5	2-23	2-20	2-32	1-56	1-56	
6	1-58		2-00	1-44**L**	2-00	
7	2-10		2-21	2-00	2-04	
8	1-55		1-62	1-45	1-54	
9	2-18		2-42	2-11	2-34	
12	3-06		3-32	2-62	3-30	
13	3-55		3-56	2-54	3-03	3-01
14	2-48	2-50	3-09	2-35	2-63	3-00
15	3-02	3-05	4-02	2-50	3-62	
16	4-10		4-29	3-56	4-25	4-24
19	4-00	4-01	4-30	3-54	4-30	
20	4-50	4-60	5-08**H**	3-38	3-40	3-38
21	3-20		3-60	3-08	3-38	3-45
22	3-29		3-47	3-13	3-33	3-38
23	3-35		3-35	3-00	3-05	3-00
26	**HOLIDAY**					
27	2-56		2-56	2-21	2-25	2-21
28	2-22		2-44	2-15	2-44	2-40
29	2-55	2-60	4-12	2-55	4-10	4-12
30	4-06		5-05	4-06	4-61	5-05

86Sep Strike 98.00

May	Open		High	Low	Close	
1	2-27		2-59	2-27	2-52	
2	3-10		3-24	3-10	3-22	
5	3-13		3-25	2-16	2-16	
6	2-32		2-47	2-10**L**	2-47	
7	2-62		3-06	2-47	2-50	
8	2-30		2-44	2-24	2-35	
9	3-05		3-37	3-03	3-23	3-25
12	4-08	4-07	4-32	3-61	4-32	
13	4-62		5-00	3-57	3-62	
14	3-40		4-08	3-29	3-61	
15	4-05		5-10	3-48	5-00	
16	5-25		5-50	5-04	5-42	5-40
19	5-15	5-11	5-45	5-05	5-45	
20	6-17		6-25**H**	4-46	4-46	
21	4-28	4-32	5-00	4-18	4-55	4-58
22	4-24		4-54	4-24	4-47	
23	4-32		4-32	4-05	4-05	
26	**HOLIDAY**					
27	3-46	3-43	3-46	3-23	3-23	
28	3-16		3-43	3-14	3-38	
29	4-04		5-28	4-04	5-25	
30	5-30		6-21	5-28	6-16	6-21

86Sep Strike 100.00

May	Open		High	Low	Close	
1	3-29		3-60	3-29	3-50	
2	4-24		4-26	4-17	4-25	
5	4-20		4-26	3-17	3-17	
6	3-33		3-43	3-16**L**	3-43	
7	3-60		4-06	3-45	3-46	
8	3-35		3-40	3-20	3-30	
9	4-10		4-42	4-00	4-25	
12	5-15		5-40	5-05	5-40	
13	6-23		6-23	5-03	5-07	
14	4-44		5-18	4-36	5-07	
15	5-07		6-33	4-62	6-22	
16	6-41		7-05	6-33	7-05	
19	6-41		7-09	6-25	7-09	
20	7-40		7-40	6-01	6-01	
21	5-36		6-12	5-36	6-12	
22	6-00		6-12	6-00	6-12	6-08
23	5-42		5-42	5-22	5-22	
26	**HOLIDAY**					
27	4-54		4-62	4-30	4-30	
28	4-33	4-34	4-55	4-23	4-54	
29	5-23		6-50	5-22	6-50	
30	7-32		7-56**H**	7-12	7-56	

86Sep Strike 102.00

May	Open		High	Low	Close	
1	4-27		5-04	4-27	4-62	
2	5-40		5-43	5-33	5-43	
5	5-02		5-02	4-23**L**	4-23	
6	4-35		4-52	4-26	4-52	
7	5-10		5-14	4-58	4-58	
8	4-31		4-38	4-31	4-33	
9	5-34		5-38	5-34	5-38	
12	6-53		7-00	6-37	7-00	
13	7-44		7-44	6-28	6-28	
14	6-31		6-35	6-30	6-30	
15	7-15	7-22	8-05	7-15	7-62	
16	8-13		8-41	8-13	8-41	
19	7-56		8-43	7-56	8-43	
20	9-39		9-39**H**	7-32	7-32	
21	7-21		7-44	7-12	7-44	
22	7-46		7-46	7-37	7-37	
23					6-52**N**	
26	**HOLIDAY**					
27	6-15		6-18	5-55	5-55	
28					6-16**N**	
29	7-02		8-16	7-00	8-16**B**	
30	9-10		9-34	8-38	9-34	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 104.00					86Sep Strike 106.00			
May	**Open**		**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	5-58		6-20	5-58	6-20				7-50**N**
2					7-04**N**				8-39**N**
5	6-59	7-00	7-00	5-40**L**	5-40				7-04**N**
6	5-53		6-04	5-53	6-04				7-35**N**
7	6-35		6-35	6-16	6-16				7-46**N**
8					5-51**N**				7-16**N**
9					6-62**N**				8-21**N**
12	8-05		8-35	8-05	8-35				10-09**N**
13					7-57**N**				9-30**N**
14	7-30		7-57	7-25	7-57	9-06	9-50	9-06**L**	9-34
15	8-47		9-32	8-40	9-32				11-17**N**
16	10-00		10-22	10-00	10-22				12-07**N**
19	10-13		10-24**H**	10-13	10-24				12-08**N**
20					9-08**N**				10-52**N**
21					9-20**N**	10-38	11-02**H**	10-38	11-02
22					9-10**N**				10-54**N**
23					8-25**N**				10-06**N**
26	**HOLIDAY**					**HOLIDAY**			
27	8-01		8-01	7-26	7-26				9-06**N**
28					7-54**N**				9-36**N**
29					9-54**B**				11-36**B**
30					11-16**N**				13-04**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

May	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1				10L		107				801	1L
2				15		43	82		52	391	105
5										2L	591
6										2	15
7							1L			10	109
8							331	22	100	92	348
9							99			28	630
12									50	104	487
13								20	795	1,103	893
14							749H	2,560H	18L	97	234
15							100	8	32	626	2,803
16					11	6	5	272	949	801	1,142
19				15		4L	189	190	1,486	1,417	606
20				13	1L	209	361	1,610	2,008H	1,899H	1,149
21		3H	36H	24H	346H	231	186	9	954	467	3,470H
22							110	56	269	796	1,560
23							2	3L	158	784	615
26	HOLIDAY										
27						75		59	164	58	314
28						1,860H	40	1,594	120	250	1,099
29					5	1,145	524	1,662	456	786	2,534
30					25	110	20	450	551	968	3,072
TOTAL		3	36	77	388	3,790	2,799	8,515	8,162	11,482	21,777

May	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	4,097	3,766	4,584	3,037	1,265	1,039	266	2		18,975
2	1,823	1,276	2,671	2,753	2,599	639	195			12,644
5	2,668	2,500	3,153	1,915	1,420	73	11	2		12,335
6	254L	886	949	1,369	2,159	1,730	70	300H		7,734L
7	838	1,047	2,709	3,268	2,867	903	152	1L		11,905
8	758	729L	525L	479L	1,775	3,617H	100			8,976
9	1,841	2,374	1,412	3,135	10,915H	3,493	25			23,952
12	1,678	2,304	10,441	9,280H	6,264	1,191	277	80		32,156
13	2,400	5,780	6,756	5,094	9,182	2,609	333			34,965
14	922	4,846	6,055	3,845	2,262	202	116	38	1H	21,945
15	1,154	3,517	6,852	4,952	4,013	737	537	51		25,382
16	706	3,277	4,673	4,440	4,103	791	86	7		21,269
19	3,121	6,136	6,027	3,287	1,336	260	150	100		24,324
20	6,278	7,641	8,550	6,217	1,194	448	2,237H			39,815
21	2,335	3,975	11,312H	4,630	2,387	347	101		1	30,814
22	1,970	4,019	5,729	3,262	275L	51L	10			18,107
23	1,383	2,752	1,353	1,991	592	175				9,808
26	HOLIDAY									
27	860	2,948	2,921	3,629	1,176	504	191	148		13,049
28	443	4,438	4,909	6,960	896	256	4L	7		22,876
29	4,429	5,743	5,525	6,377	1,023	686	239			31,134
30	9,157H	13,434H	6,405	7,012	1,564	843	5			45,616H
TOTAL	49,115	83,388	105,611	86,932	59,269	20,594	5,105	736	2	467,781

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

May	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	24H	253H	166H	840L	682H	3,103L	2,478	1,556L	2,059	1,776L	2,434L
2	24	253	166	840	682	3,146	2,488	1,556	2,039L	1,960	2,441
5	24	253	166	840	682	3,146	2,488	1,556	2,039	1,961	2,490
6	24	253	166	840	682	3,146	2,488	1,556	2,039	1,962	2,494
7	24	253	166	840	682	3,146	2,487	1,556	2,039	1,971	2,601
8	24	253	166	840	682	3,146	2,778	1,576	2,139	2,021	2,540
9	24	253	166	840	682	3,146	2,877H	1,576	2,139	2,042	2,567
12	24	253	166	840	682	3,146	2,877	1,576	2,189	2,042	2,632
13	24	253	166	840	682	3,146	2,877	1,576	2,725	2,752	2,948
14	24	253	166	840	682	3,146	2,577	3,459	2,713	2,613	3,012
15	24	253	166	840	682	3,146	2,477L	3,466	2,727	3,182	3,715
16	24	253	166	840	682	3,146	2,479	3,496	2,803	3,372	4,583
19	24	253	166	840	682	3,150	2,543	3,603	3,976	4,319	4,848
20	24	253	166	840	682	3,154	2,690	3,709	5,462	5,127	5,179
21	24	250L	156L	860H	644L	3,359	2,678	3,697	5,610	5,192	5,747
22	24	250	156	860	645	3,359	2,678	3,701	5,812	5,397	5,914
23	24	250	156	860	645	3,359	2,676	3,698	5,885	5,314	5,748
26	HOLIDAY										
27	24	250	156	860	645	3,359	2,676	3,743	5,911	5,318	5,716
28	24	250	156	860	645	5,179	2,716	4,911	5,913	5,381	5,534
29	24	250	156	860	650	6,179	2,726	4,912H	5,942	5,765H	5,782
30	24	250	156	860	675	6,284H	2,726	4,744	6,013H	5,622	6,861H

May	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	6,125L	9,595L	9,594L	16,980	8,431	7,136	7,060	1,980H	2L	82,274L
2	7,573	10,177	10,253	15,415	8,798	7,156	7,076	1,880	2	83,925
5	9,551	11,063	12,528	15,407	8,820	7,137	7,082	1,879	2	89,114
6	9,715	11,084	13,301	15,947	8,039	7,635	7,106H	1,879	2	90,358
7	10,274	11,490	13,805	15,663	8,671	7,553	6,997	1,878	2	92,098
8	10,386	10,902	13,926	15,968	8,395	9,184H	6,898	1,878	2	93,704
9	10,905	11,667	14,806	16,249	12,919	7,849	6,898	1,878	2	99,485
12	11,122	12,359	18,898	20,743	15,936H	8,482	6,885	1,835	2	112,689
13	10,220	14,049	19,624	20,687	13,577	7,412	6,740	1,835	2	112,135
14	10,843	14,307	18,138	21,235	14,380	7,358	6,741	1,870	3H	114,560
15	10,507	15,700	20,558	22,256H	10,701	6,907	6,457	1,869	2	115,635
16	10,318	17,332	22,601H	20,064	10,080	6,508	6,372	1,869	2	116,990
19	13,071	19,934	20,740	18,571	10,188	6,303	6,242	1,869	2	121,324
20	11,988	17,139	21,766	19,145	9,109	6,190	5,478	1,869	2	119,972
21	12,307	17,129	20,774	20,281	8,063	6,095	5,356	1,819	2	120,043
22	11,857	19,866	22,187	20,421	7,743	6,068	5,346	1,819	2	124,105
23	11,695	19,087	21,811	20,033	7,352	6,013	5,346	1,819	2	121,773
26	HOLIDAY									
27	10,930	18,011	20,767	19,678	7,439	5,892	5,345	1,671	2	118,393
28	10,901	19,869	19,513	18,221	7,065L	6,008	5,345	1,664L	2	120,157
29	13,256	21,067	18,469	16,786	7,330	5,768L	5,220	1,664	2	122,810
30	16,522H	23,295H	19,329	14,013L	7,098	5,831	5,215L	1,664	2	127,184H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 72.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
12				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-04N
19				0-04N
20				0-03N
21				0-03N
22				0-03N
23				0-03N
26	HOLIDAY			
27				0-03N
28				0-03N
29				0-05N
30				0-06N

86Dec Strike 74.00

May	Open	High	Low	Close
1				0-01N
2				0-01N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
12				0-04N
13				0-03N
14				0-03N
15	0-06	0-06	0-04L	0-04
16				0-06N
19				0-05N
20	0-06	0-07	0-06	0-06
21	0-09	0-09H	0-09	0-09
22				0-07N
23				0-05N
26	HOLIDAY			
27				0-04N
28				0-05N
29				0-08N
30				0-10N

86Dec Strike 76.00

May	Open	High	Low	Close
1				0-04N
2				0-05N
5				0-01N
6				0-01N
7				0-01N
8				0-01N
9	0-10	0-10H	0-05L	0-05
12				0-08N
13				0-08N
14				0-08N
15				0-08N
16				0-12N
19				0-13N
20				0-10N
21				0-12N
22				0-10N
23				0-07N
26	HOLIDAY			
27				0-06N
28				0-06N
29				0-10N
30				0-14N

86Dec Strike 78.00

May	Open	High	Low	Close
1				0-06N
2				0-08N
5				0-04N
6				0-04N
7				0-04N
8				0-05N
9				0-09N
12				0-13N
13				0-10N
14				0-10N
15	0-14	0-16	0-14L	0-16
16	0-24	0-24H	0-20	0-20
19				0-21N
20	0-21	0-21	0-15	0-15
21				0-17N
22				0-15N
23				0-12N
26	HOLIDAY			
27				0-10N
28				0-11N
29				0-18N
30				0-22N

86Dec Strike 80.00

May	Open		High	Low	Close
1					0-11N
2	0-15		0-15	0-13	0-13
5					0-06N
6	0-10	0-08	0-10	0-08L	0-08
7					0-08N
8					0-08N
9					0-13N
12					0-19N
13					0-19N
14					0-19N
15	0-26		0-26	0-25	0-25
16	0-29		0-36	0-29	0-33
19					0-33N
20	0-50		0-50H	0-27	0-27
21					0-27N
22	0-24		0-24	0-23	0-23
23	0-23		0-23	0-18	0-18
26	HOLIDAY				
27					0-14N
28					0-16N
29					0-25N
30	0-38		0-38	0-31	0-31

86Dec Strike 82.00

May	Open		High	Low	Close	
1					0-17N	
2					0-20N	
5	0-19		0-19	0-19L	0-19	
6					0-19N	
7					0-19N	
8					0-18N	
9	0-27	0-20	0-27	0-20	0-23	
12					0-32N	
13					0-29N	
14					0-29N	
15					0-37N	
16	0-43		0-58H	0-43	0-52	0-55
19					0-50N	
20					0-40N	
21					0-40N	
22					0-35N	
23	0-32		0-32	0-28	0-28	
26	HOLIDAY					
27	0-27		0-27	0-23	0-23	
28	0-24		0-25	0-24	0-25	
29					0-38N	
30					0-51N	

86Dec Strike 84.00

May	Open	High	Low	Close	
1				0-25N	
2				0-34N	
5				0-24N	
6				0-25N	
7				0-25N	
8				0-24N	
9				0-35N	
12				0-48N	
13				0-44N	
14				0-44N	
15	0-60	0-60	0-56	0-56	
16	0-63	1-06	0-63	1-06	
19	1-02	1-08	1-00	1-08	
20	1-18	1-18H	0-59	0-59	
21	0-53	0-58	0-53	0-56	0-58
22	0-55	0-55	0-53	0-54	
23	0-48	0-48	0-41	0-41	
26	HOLIDAY				
27	0-38	0-38	0-32L	0-32	
28	0-32	0-36	0-32	0-36	
29				0-57N	
30	1-06	1-11	1-06	1-11	

86Dec Strike 86.00

May	Open	High	Low	Close
1				0-39N
2				0-45N
5				0-35N
6				0-36N
7				0-36N
8	0-38	0-38	0-34L	0-34
9	0-54	0-56	0-54	0-56
12	1-00	1-11	1-00	1-10
13	1-10	1-10	1-01	1-01
14	0-55	1-08	0-55	1-01
15	1-08	1-18	1-08	1-16
16	1-33	1-35	1-24	1-32
19	1-36	1-36	1-36	1-36
20	1-56	1-56H	1-18	1-18
21				1-18N
22				1-11N
23	1-05	1-05	0-61	0-61
26	HOLIDAY			
27	0-55	0-56	0-49	0-49
28				0-53N
29	0-62	1-22	0-60	1-22
30	1-30	1-50	1-30	1-44

86Dec Strike 88.00

May	Open	High	Low	Close
1	0-55	0-57	0-55L	0-57
2				1-01N
5				0-48N
6				0-53N
7				0-56N
8				0-52N
9				1-04N
12	1-26	1-31	1-26	1-31
13	1-35	1-35	1-24	1-24
14	1-39	1-39	1-27	1-27
15	1-30	1-52	1-30	1-52
16	2-10	2-10	2-03	2-04
19	1-52	2-08	1-52	2-08
20	2-35	2-35H	1-48	1-48
21	1-41	1-48	1-36	1-48
22	1-41	1-50	1-39	1-39
23	1-33	1-36	1-22	1-22
26	HOLIDAY			
27	1-15	1-15	1-05	1-05
28	1-04	1-08	1-04	1-08
29	1-46	1-54	1-46	1-54
30	2-04	2-21	2-04	2-21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 90.00				86Dec Strike 92.00				86Dec Strike 94.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				1-19**N**				1-48**N**				2-23**N**
2				1-28**N**				1-63**N**	2-45	2-45	2-33	2-33
5				1-07**N**	1-46	1-54	1-34**L**	1-34	2-35	2-35	1-60**L**	1-60
6				1-10**N**				1-38**N**	2-21	2-21	2-10	2-11
7	1-25	1-25	1-18	1-18	1-50	1-60	1-46	1-46				2-21**N**
8	1-11	1-11	1-10**L**	1-10	1-38	1-40	1-38	1-40				2-12**N**
9				1-29**N**				2-05**N**	2-55	2-57	2-38	2-48
12	1-50	2-02	1-50	1-61				2-46**N**	3-20	3-39	3-20	3-38
13	2-10	2-10	1-60	1-61	2-58	3-00	2-37	2-37	3-22	3-22	3-22	3-22
14	1-48	2-06	1-48	1-63	2-22	2-37	2-22	2-37	3-03	3-20	3-03	3-20
15	2-12	2-38	2-10	2-29	2-47	3-16	2-37	3-15	3-33	4-10	3-33	4-10
16	2-40 2-42	2-51	2-24	2-51	3-30	3-44	3-12	3-39	4-34	4-40	4-08	4-36
19	2-33	2-53	2-33	2-53	3-18	3-41	3-13	3-41	4-08	4-40	4-05	4-40
20	3-05	3-05	2-22	2-22	3-62	3-62**H**	3-04	3-04	5-00	5-00**H**	3-62	3-62
21	2-20	2-23	2-10	2-23	2-61	3-07	2-56	3-07	3-54	4-00	3-54	4-00
22	2-15	2-26	2-12	2-12	3-07	3-07	2-60	2-60	3-60	3-60	3-51	3-51
23	2-08	2-08	1-56	1-56	2-51	2-51	2-34	2-34	3-40	3-40	3-23	3-23
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27	1-42	1-47	1-31	1-31	2-23	2-23	2-05	2-05	3-08	3-08	2-50	2-50
28	1-32	1-40	1-32	1-40	2-08	2-16	2-06	2-16	2-54	3-06	2-54	3-02
29	1-57	2-36	1-56	2-36	2-28	3-28	2-28	3-28	3-19	4-25	3-19	4-25
30	2-56	3-08**H**	2-40	3-07	3-33	3-62	3-33	3-62	4-33	5-00	4-33	4-63

	86Dec Strike 96.00				86Dec Strike 98.00				86Dec Strike 100.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	3-03	3-10	3-03	3-09	3-59	4-02	3-59	4-02				5-05**N**
2				3-35**N**	4-28	4-32	4-28	4-32				5-37**N**
5	3-26	3-33	3-00	3-00	4-23	4-23	3-42**L**	3-42				4-41**N**
6	3-00	3-00	2-57**L**	2-57	3-50	3-52	3-50	3-52				4-50**N**
7				3-02**N**				3-62**N**				4-63**N**
8				2-57**N**	3-48	3-48	3-45	3-47	4-54	4-54	4-47**L**	4-47
9	3-25	3-35	3-25	3-35				4-31**N**				5-38**N**
12	4-14	4-33	4-14	4-33	5-32	5-41	5-20	5-41	6-42	6-58	6-30	6-58
13	5-05	5-05	4-20	4-20	6-06	6-06	5-21	5-21				6-33**N**
14	4-08	4-20	4-04	4-20	5-42	5-42	5-22	5-22				6-35**N**
15	4-32	5-16	4-32	5-16	5-23	6-28	5-23	6-28	6-39	7-45**H**	6-39	7-45
16	5-28	5-44	5-28	5-44	6-50	6-61**H**	6-50	6-61				8-23**N**
19	5-34	5-47	5-34	5-47	6-58	6-58	6-58	6-58				8-28**N**
20	6-18	6-30**H**	4-60	4-60				6-06**N**				7-25**N**
21	4-50	5-05	4-50	5-05				6-17**N**				7-36**N**
22				4-54**N**				6-02**N**				7-21**N**
23	4-29	4-29	4-20	4-20				5-27**N**				6-45**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27	4-05	4-05	3-42	3-42				4-44**N**				5-55**N**
28	3-46	3-59	3-46	3-53	4-52	4-59	4-52	4-59	6-17	6-17	6-09	6-09
29	4-38	5-27	4-38	5-27	6-14	6-45	6-14	6-45				8-04**N**
30	5-55	6-13	5-42	6-13				7-35**N**				9-03**N**

	86Dec Strike 102.00				86Dec Strike 104.00				86Dec Strike 106.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				6-18**N**				7-36**N**				9-05**N**
2				6-55**N**				8-18**N**				9-51**N**
5				5-46**N**				7-00**N**				8-24**N**
6				5-60**N**				7-16**N**				8-44**N**
7				6-11**N**				7-29**N**				8-49**N**
8				5-55**N**				7-10**N**				8-35**N**
9				6-51**N**				8-12**N**				9-44**N**
12				8-18**N**				9-45**N**				-19**N**
13	8-33	8-33**H**	7-52**L**	7-52				9-18**N**				10-53**N**
14				7-54**N**				9-20**N**				10-56**N**
15				9-12**N**				10-47**N**				12-25**N**
16				9-52**N**				11-28**N**				13-09**N**
19				9-58**N**				11-37**N**				13-17**N**
20				8-55**N**				10-25**N**				12-00**N**
21				9-02**N**				10-38**N**				12-13**N**
22				8-50**N**				10-22**N**				12-02**N**
23				8-06**N**				9-39**N**				11-15**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				7-10**N**				8-42**N**				10-14**N**
28				7-32**N**				9-00**N**				10-38**N**
29				9-32**N**				11-00**N**				12-38**N**
30				10-40**N**				12-20**N**				14-03**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Dec

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1										
2					5				5	
5						1L				
6					2					
7										1L
8								1L		2
9			10H			5		22		
12								55H	1L	5
13						7		1	11	99
14								6	1	26
15		5L		1L	1L		1L	4	1	21
16				4H	107H	503	102	2	3	8
19							105	7	105	16
20		40		4	29		13	43	153	14
21		50H					245H		202	2
22					11		145		36	11
23					1	5	15	55	15	32
26	HOLIDAY									
27						743H	1	10	292H	7
28						500	201		1	5
29								4	1	407H
30					1		27	7	3	3
TOTAL		95	10	9	157	1,764	855	217	830	659

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	2		3	2					7
2	1L	11		1L					23
5	4	6	10	1					22
6	5	7	1L	50					65
7	1								2L
8	20			23	12H				58
9		8	4	3					52
12		16	37	113	4				231
13	167	21	60	10		1H			377
14	39	169	45	4					290
15	47	10	14	52					157
16	30	165	170	3	1L				1,098
19	24	17	1	31					306
20	25	150	21						492
21	14	15	1						529
22	2	1L							206
23	107	51	1						282
26	HOLIDAY								
27	175	241	1						1,470
28	1,040H	113	508H	1	4				2,373H
29	711	321H	10	220H					1,674
30	279	21	64						405
TOTAL	2,693	1,343	951	514	21	1			10,119

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Dec

May	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
1	45**H**		11**L**	18**L**	149**L**	257	155**L**	100**L**	857**L**	791
2	45		11	18	154	257	155	100	857	791
5	45		11	18	154	258	155	100	857	791
6	45		11	18	156	258	155	100	857	791
7	45		11	18	156	258	155	100	857	791
8	45		11	18	156	258	155	100	857	792
9	45		15**H**	18	156	259	155	100	857	792
12	45		15	18	156	259	155	109	858	793
13	45		15	18	156	256**L**	155	109	859	814**H**
14	45		15	18	156	256	155	109	859	814
15	45	5**L**	15	19	157	256	156	112	858	794
16	45	5	15	23	206**H**	751	256	112	860	794
19	45	5	15	23	206	751	354	111	934	795
20	45	40	15	24**H**	196	751	351	144	905	795
21	45	90**H**	15	24	164	751	551	144	1,106**H**	796
22	45	90	15	24	165	751	691	143	1,076	803
23	45	90	15	24	166	756	705	195	1,081	802
26	**HOLIDAY**									
27	45	90	15	24	166	1,256	706**H**	198	1,045	803
28	45	90	15	24	166	1,756**H**	505	198	1,045	805
29	45	90	15	24	166	1,756	505	199	1,045	624
30	45	90	15	24	166	1,756	512	201**H**	1,045	622**L**

May	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	819	522	759	190	35**H**	4**H**	10**H**	33**H**	4,755
2	820	522	759	189	35	4	10	33	4,760
5	821	519	763	190	35	4	10	33	4,764
6	826	519	764	209	35	4	10	33	4,791
7	826	519	763	209	35	4	10	33	4,790
8	821	519	763	226	35	4	10	33	4,803
9	821	515	763	226	35	4	10	33	4,804
12	821	514	755	220	32	4	10	33	4,797
13	763	512**L**	746	170**L**	32	4	10	33	4,697**L**
14	763	613	736	173	32	4	10	33	4,791
15	721**L**	604	745	198	32	4	10	33	4,764
16	726	658	636	192	31	4	10	33	5,357
19	732	662	636	222	31	4	10	33	5,569
20	741	607	625	222	31	4	10	33	5,539
21	751	620	626	192	31	4	10	33	5,953
22	752	620	626	192	31	4	10	33	6,071
23	856	619	626	192	31	4	10	33	6,250
26	**HOLIDAY**								
27	906	740**H**	627	192	31	4	10	33	6,891
28	1,335	716	916**H**	192	30**L**	4	10	33	7,885
29	1,680	561	522**L**	376**H**	30	4	10	33	7,685
30	1,946**H**	562	579	376	30	4	10	33	8,016**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 84.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19	1-54	1-59H	1-54	1-59
20				1-40N
21				1-40N
22				1-33N
23				1-19N
26	HOLIDAY			
27				1-04N
28	1-00	1-07	1-00L	1-07
29				1-44N
30				2-04N

87Mar Strike 88.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23	2-30	2-30H	2-14	2-14
26	HOLIDAY			
27				1-59N
28	1-52	2-00	1-52L	2-00
29				2-60N
30				3-18N

87Mar Strike 90.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	4-04	4-04	3-28L	3-28
21				3-33N
22				3-21N
23				2-58N
26	HOLIDAY			
27				2-30N
28				2-37N
29	3-45	3-45	3-45	3-45
30	3-45	4-10H	3-45	4-10

87Mar Strike 92.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21	4-04	4-24H	4-04L	4-24
22				4-14N
23				3-43N
26	HOLIDAY			
27				3-10N
28				3-15N
29				4-25N
30				5-07N

87Mar Strike 94.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22	4-50	5-08H	4-50	5-08
23				4-37N
26	HOLIDAY			
27				3-63N
28	4-00	4-10	4-00L	4-10
29				5-25N
30				6-13N

87Mar Strike 96.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22	5-60	6-11H	5-53	6-11
23				5-40N
26	HOLIDAY			
27				4-59N
28	5-00	5-00	5-00L	5-00
29				6-35N
30				7-25N

Put volume of sales Reported in contracts—Future 87Mar

May	84.00	88.00	90.00	92.00	94.00	96.00	TOTAL
1							
2							
5							
6							
7							
8							
9							
12							
13							
14							
15							
16							
19	1L						1L
20			128H				128H
21				4H			4
22					5H	15H	20
23		2L					2
26	HOLIDAY						
27							
28	30H				1L	4L	35
29		19H	103				122
30			50L				50
TOTAL	31	21	281	4	6	19	362

Put open contracts Reported in contracts—Future 87Mar

May	84.00	88.00	90.00	92.00	94.00	96.00	TOTAL
1							
2							
5							
6							
7							
8							
9							
12							
13							
14							
15							
16							
19	1L						1L
20	1		103L				104
21	1		103	4H			108
22	1		103	4	5L	15L	128
23	1	2L	103	4	5	15	130
26	HOLIDAY						
27	1	2	103	4	5	15	130
28	31H	2	103	4	6H	19H	165
29	31	21H	103	4	6	19	184
30	31	21	128H	4	6	19	209H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 68.00

Jun	Open	High	Low	Close
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Sep Strike 70.00

Jun	Open	High	Low	Close
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26	0-01	0-01**H**	0-01**L**	0-01
27				0-01**N**
30				0-01**N**

86Sep Strike 72.00

Jun	Open	High	Low	Close
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
6	0-02	0-02	0-02**L**	0-02
9	0-03	0-03**H**	0-03	0-03
10				0-03**N**
11				0-03**N**
12	0-02	0-02	0-02	0-02
13				0-02**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Sep Strike 74.00

Jun	Open	High	Low	Close
2	0-01	0-02	0-01**L**	0-02
3	0-03	0-03	0-03	0-03
4	0-07	0-07**H**	0-07	0-07
5	0-06	0-06	0-06	0-06
6	0-04	0-04	0-01	0-03
9	0-04	0-05	0-03	0-05
10	0-04	0-05	0-04	0-05
11	0-05	0-06	0-05	0-05
12	0-04	0-04	0-04	0-04
13	0-03	0-03	0-03	0-03
16	0-03	0-03	0-01	0-01
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Sep Strike 76.00

Jun	Open	High	Low	Close
2	0-05	0-06	0-05	0-06
3	0-06	0-07	0-05	0-05
4	0-05	0-15**H**	0-05	0-14
5	0-14	0-14	0-09	0-10
6	0-06	0-08	0-06	0-06
9	0-06	0-09	0-06	0-08
10	0-09	0-12	0-08	0-09
11	0-09	0-10	0-08	0-08
12	0-07	0-08	0-06	0-06
13	0-04	0-04	0-02	0-04
16				0-03**N**
17	0-02	0-02	0-02	0-02
18	0-02	0-02	0-02	0-02
19	0-02	0-02	0-02	0-02
20	0-03	0-03	0-02	0-02
23	0-01	0-01	0-01**L**	0-01
24				0-01**N**
25				0-01**N**
26	0-01	0-01	0-01	0-01
27				0-01**N**
30				0-01**N**

86Sep Strike 78.00

Jun	Open		High	Low	Close	
2	0-09		0-15	0-09	0-13	0-15
3	0-13		0-16	0-10	0-10	
4	0-08		0-24**H**	0-08	0-20	
5	0-20		0-20	0-15	0-16	
6	0-12	0-11	0-12	0-08	0-08	0-09
9	0-08		0-14	0-07	0-13	
10	0-13		0-19	0-13	0-14	0-13
11	0-14		0-19	0-11	0-12	
12	0-10		0-14	0-09	0-10	
13	0-08		0-08	0-05	0-05	
16	0-04		0-04	0-03	0-03	
17	0-03		0-04	0-03	0-03	
18	0-03		0-04	0-02	0-03	
19	0-04		0-04	0-04	0-04	
20	0-03		0-03	0-03	0-03	
23	0-03		0-03	0-02	0-02	
24	0-02		0-02	0-01**L**	0-01	
25	0-01		0-01	0-01	0-01	
26	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
30	0-01		0-01	0-01	0-01	

86Sep Strike 80.00

Jun	Open		High	Low	Close	
2	0-12		0-27	0-12	0-27	
3	0-26		0-29	0-18	0-18	
4	0-17		0-36**H**	0-15	0-34	
5	0-32		0-36	0-24	0-26	
6	0-17		0-19	0-13	0-15	0-14
9	0-15	0-13	0-29	0-13	0-23	
10	0-25		0-31	0-23	0-24	
11	0-24		0-31	0-20	0-20	0-22
12	0-24		0-24	0-15	0-18	
13	0-18		0-18	0-09	0-10	
16	0-07	0-10	0-10	0-05	0-06	
17	0-05		0-06	0-05	0-06	
18	0-06		0-06	0-04	0-05	
19	0-06		0-07	0-06	0-07	
20	0-08		0-08	0-05	0-05	
23	0-04		0-05	0-04	0-04	
24	0-03		0-03	0-02	0-03	
25	0-02		0-03	0-02	0-03	
26	0-02		0-02	0-02	0-02	
27	0-02		0-02	0-02	0-02	
30	0-02		0-02	0-01**L**	0-02	

86Sep Strike 82.00

Jun	Open		High	Low	Close	
2	0-22		0-44	0-19	0-40	0-44
3	0-40		0-44	0-31	0-32	0-31
4	0-26		0-55**H**	0-24	0-49	0-51
5	0-45	0-48	0-53	0-37	0-40	
6	0-31		0-31	0-22	0-22	
9	0-20		0-42	0-20	0-38	
10	0-40		0-51	0-37	0-37	0-38
11	0-37		0-46	0-30	0-31	
12	0-32		0-33	0-25	0-27	
13	0-24	0-22	0-24	0-15	0-15	
16	0-11		0-11	0-08	0-08	
17	0-08		0-10	0-08	0-09	
18	0-08		0-09	0-07	0-08	
19	0-09		0-12	0-09	0-11	
20	0-12		0-12	0-07	0-07	
23	0-07		0-07	0-06	0-06	
24	0-04		0-05	0-04	0-04	
25	0-03		0-04	0-03	0-04	
26	0-04		0-04	0-03	0-03	
27	0-03		0-04	0-03	0-03	
30	0-03		0-03	0-02**L**	0-02	

86Sep Strike 84.00

Jun	Open		High	Low	Close	
2	0-40	0-39	1-00	0-34	1-00	
3	0-60	0-56	1-01	0-48	0-48	
4	0-40		1-20**H**	0-37	1-12	1-07
5	1-04	1-06	1-13	0-53	0-60	0-59
6	0-43	0-41	0-48	0-32	0-33	
9	0-30		1-02	0-29	0-58	0-60
10	0-60	0-57	1-12	0-55	0-55	0-57
11	0-54	0-55	1-10	0-46	0-47	0-46
12	0-43	0-44	0-49	0-38	0-43	0-42
13	0-33		0-33	0-24	0-24	
16	0-21	0-24	0-24	0-15	0-16	
17	0-15	0-16	0-18	0-14	0-16	
18	0-17		0-17	0-14	0-14	
19	0-16		0-20	0-15	0-20	
20	0-22		0-22	0-12	0-12	
23	0-10		0-11	0-08	0-09	0-08
24	0-08		0-08	0-06	0-07	
25	0-06		0-08	0-06	0-08	
26	0-08		0-08	0-06	0-07	
27	0-06		0-06	0-05	0-05	
30	0-03		0-05	0-03**L**	0-04	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 86.00

Jun	Open		High	Low	Close	
2	0-58		1-30	0-52	1-28	1-30
3	1-18	1-15	1-32	1-03	1-03	1-05
4	0-57	1-00	1-60**H**	0-57	1-44	
5	1-35	1-34	1-48	1-16	1-25	
6	1-01	1-02	1-08	0-50	0-50	0-51
9	0-49	0-47	1-31	0-47	1-22	
10	1-22		1-42	1-16	1-18	1-16
11	1-16		1-40	1-05	1-05	1-06
12	1-02	1-00	1-10	0-55	1-00	1-02
13	0-56		0-56	0-37	0-38	0-39
16	0-38		0-38	0-23	0-26	0-28
17	0-23		0-27	0-21	0-25	
18	0-25	0-24	0-25	0-20	0-22	
19	0-25		0-31	0-24	0-30	0-31
20	0-34		0-35	0-18	0-20	
23	0-20		0-20	0-13	0-13	0-14
24	0-12		0-13	0-10	0-11	
25	0-08		0-13	0-07**L**	0-13	
26	0-15	0-13	0-15	0-11	0-11	
27	0-10		0-11	0-08	0-10	
30	0-10		0-10	0-07	0-07	

86Sep Strike 88.00

Jun	Open		High	Low	Close	
2	1-20	1-25	2-06	1-14	2-06	
3	1-58	1-60	2-12	1-32	1-32	1-40
4	1-20	1-27	2-42**H**	1-20	2-20	2-25
5	2-05	2-09	2-28	1-49	2-01	
6	1-26	1-32	1-44	1-10	1-10	1-13
9	1-13		2-08	1-06	1-63	1-60
10	1-62	1-57	2-20	1-52	1-55	1-60
11	1-56		2-16	1-34	1-34	1-37
12	1-30		1-45	1-20	1-30	1-32
13	1-20		1-20	0-54	0-60	0-62
16	0-58		0-58	0-35	0-42	
17	0-33		0-43	0-30	0-36	
18	0-35		0-40	0-33	0-34	
19	0-40	0-38	0-50	0-38	0-49	0-50
20	0-55	0-52	0-55	0-29	0-29	0-30
23	0-29		0-31	0-21	0-21	0-23
24	0-21		0-22	0-17	0-19	
25	0-16	0-17	0-21	0-14	0-20	0-21
26	0-23		0-23	0-18	0-19	
27	0-15		0-17	0-14	0-16	
30	0-15	0-14	0-15	0-12**L**	0-13	

86Sep Strike 90.00

Jun	Open		High	Low	Close	
2	2-00	2-03	2-62	1-50	2-54	2-61
3	2-41	2-38	3-00	2-14	2-14	2-17
4	1-60	2-00	3-35**H**	1-60	3-14	3-12
5	2-60		3-15	2-33	2-52	
6	2-15	2-10	2-20	1-45	1-45	1-50
9	1-44		2-61	1-42	2-44	2-50
10	2-53		3-15	2-27	2-34	2-40
11	2-34		3-06	2-12	2-20	2-16
12	2-04	2-12	2-26	1-53	2-08	2-10
13	1-52	1-56	1-56	1-18	1-24	1-28
16	1-22	1-25	1-26	0-56	0-63	1-00
17	0-51	0-55	1-03	0-49	0-58	0-59
18	0-57	0-58	0-62	0-51	0-54	0-55
19	0-60		1-15	0-60	1-13	1-15
20	1-16	1-19	1-19	0-44	0-46	0-48
23	0-46	0-48	0-50	0-34	0-36	0-37
24	0-34	0-31	0-35	0-26	0-31	0-30
25	0-26		0-34	0-23	0-33	0-34
26	0-35	0-36	0-36	0-28	0-31	0-30
27	0-25		0-27	0-24	0-25	
30	0-24		0-24	0-20**L**	0-21	

86Sep Strike 92.00

Jun	Open		High	Low	Close	
2	2-52		3-60	2-32	3-55	3-60
3	3-35	3-40	3-61	3-02	3-05	3-02
4	2-54	2-44	4-38**H**	2-43	4-10	
5	4-05	3-62	4-16	3-27	3-47	3-44
6	2-58	2-63	3-07	2-18	2-25	2-18
9	2-32	2-33	4-04	2-19	3-46	3-52
10	3-52		4-11	3-25	3-26	3-34
11	3-36		4-03	3-00	3-03	3-05
12	2-57	2-54	3-15	2-40	2-57	2-62
13	2-33		2-34	1-61	2-01	2-02
16	1-59		1-60	1-20	1-31	1-28
17	1-18	1-13	1-35	1-09	1-23	
18	1-23	1-25	1-29	1-14	1-20	1-21
19	1-29		1-52	1-24	1-51	1-52
20	1-52	1-55	1-57	1-07	1-11	
23	1-11	1-07	1-13	0-53	0-56	0-58
24	0-54	0-49	0-56	0-44	0-49	0-51
25	0-40	0-43	0-56	0-38	0-55	0-56
26	0-57		0-60	0-46	0-50	0-51
27	0-43	0-41	0-45	0-38	0-38	0-41
30	0-38		0-38	0-33**L**	0-35	0-37

86Sep Strike 94.00

Jun	Open		High	Low	Close	
2	3-38		5-05	3-28	5-00	
3	4-50	4-38	5-02	4-06	4-06	4-07
4	3-46	3-45	5-50**H**	3-39	5-25	
5	5-20		5-20	4-32	4-54	
6	4-00	3-55	4-08	3-18	3 18	3-25
9	3-20	3-25	5-07	3-12	4-52	4-55
10	5-07		5-30	4-30	4-33	4-37
11	4-25	4-31	5-16	4-02	4-02	4-04
12	4-09		4-20	3-35	3-60	
13	3-29	3-32	3-32	2-48	2-53	2-51
16	2-50		2-50	1-58	2-08	
17	1-50	1-54	2-14	1-47	1-60	2-00
18	1-63		2-04	1-50	1-57	1-59
19	2-04		2-34	2-00	2-28	2-34
20	2-36	2-42	2-46	1-42	1-45	1-44
23	1-40	1-44	1-50	1-16	1-22	1-25
24	1-12	1-17	1-23	1-05	1-14	
25	1-00	1-02	1-21	0-60	1-20	1-21
26	1-27	1-28	1-30	1-07	1-12	1-14
27	1-03	1-00	1-07	0-60	0-63	1-00
30	0-56		0-62	0-54**L**	0-56	0-57

86Sep Strike 96.00

Jun	Open		High	Low	Close	
2	4-51		6-24	4-37	6-24	
3	5-55		6-33	5-14	5-14	5-20
4	4-58		7-17**H**	4-42	6-44	6-52
5	6-50		6-54	5-54	6-13	
6	5-15		5-20	4-24	4-24	
9	4-32		6-34	4-18	6-05	
10	6-40		6-50	5-44	5-52	
11	5-56		6-34	5-14	5-14	
12	4-60		5-35	4-47	5-08	
13	4-31	4-28	4-31	3-50	3-50	3-55
16	3-40		3-44	2-47	2-59	2-60
17	2-36		3-04	2-36	2-49	
18	2-52		2-58	2-39	2-46	2-49
19	2-59		3-32	2-59	3-32	
20	3-40		3-46	2-25	2-28	2-29
23	2-36		2-37	1-58	2-00	2-01
24	1-55	1-52	2-01	1-41	1-51	
25	1-32	1-35	1-62	1-30	1-62	
26	2-03	2-00	2-10	1-44	1-52	1-54
27	1-35	1-33	1-45	1-30	1-32	1-35
30	1-24	1-30	1-31	1-20**L**	1-25	1-26

86Sep Strike 98.00

Jun	Open		High	Low	Close	
2	5-54		7-50	5-54	7-50	
3	7-29		7-58	6-46	6-46	
4	6-16		8-46**H**	6-16	8-17	
5	7-40		7-40	7-29	7-40	
6	6-38		6-40	5-49	5-49	
9	5-39		7-55	5-39	7-34	
10	7-47		7-47	7-16	7-16	
11	7-61		8-00	6-34	6-34	
12	6-50		6-50	6-03	6-34	
13	5-48		5-48	5-05	5-05	
16	4-60		4-60	3-44	3-60	
17	3-32	3-34	4-03	3-32	3-51	
18	3-45		3-57	3-42	3-49	
19	4-07		4-42	4-07	4-42	
20	4-54		4-54	3-27	3-28	
23	3-36		3-36	2-55	2-61	
24	2-44		2-60	2-30	2-43	
25	2-15		2-51	2-12	2-50	2-51
26	2-55	2-62	3-02	2-32	2-41	
27	2-18	2-15	2-28	2-13	2-15	2-17
30	2-05		2-14	1-63**L**	2-00	2-03

86Sep Strike 100.00

Jun	Open		High	Low	Close	
2	7-42		9-28	7-31	9-28	
3	9-10		9-37	8-18	8-18	
4	9-20		10-18**H**	9-20	9-56	
5	9-57		9-57	9-00	9-07	
6	7-27		7-27	7-20	7-20	
9	7-13		9-18	7-13	9-10	
10	9-40		9-40	8-56	8-56	
11	8-47		9-41	8-02	8-02	
12	8-04		8-06	7-48	8-06	
13	6-27		6-32	6-27	6 30	
16	5-21		5-21	5-12	5-12	
17	4-44		5-02	4-44	5-02	
18	5-00		5-05	4-63	4-63	
19	5-42		6-01	5-36	6-01	
20	5-14		5-14	4-42	4-42	
23	4-43		4-43	4-01	4-01	
24	3-56		4-05	3-32	3-48	
25	3-28		3-57	3-11	3-55	3-57
26	4-08		4-08	3-39	3-46	
27	3-24		3-31	3-14	3-19	
30	2-60	2-59	3-09	2-59**L**	2-63	

86Sep Strike 102.00

Jun	Open		High	Low	Close	
2	9-56		11-14	9-56	11-14	
3	11-31		11-31	9-58	9-58	
4	9-40		11-42**H**	9-40	11-42	
5	10-49		10-49	10-48	10-48	
6	9-63		9-63	8-50	8-50	
9	8-51		10-60	8-51	10-54	
10	10-56		10-56	10-30	10-30	
11	10-38		11-15	9-44	9-44	
12					9-46**N**	
13	8-03		8-03	8-00	8-00	
16	6-48		6-48	6-40	6-40	
17					6-30**N**	
18					6-28**N**	
19					7-34**N**	
20	6-60		6-60	6-04	6-04	
23	6-06		6-06	5-24	5-24	
24	5-06		5-12	4-59	5-04	
25	4-28		5-12	4-28	5-12	
26	4-56		5-05	4-56	5-04	
27	4-21		4-41	4-21	4-33	
30	4-02		4-10	4-02**L**	4-10	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 104.00				86Sep Strike 106.00				86Sep Strike 108.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	11-44	13-11	11-44	13-11				15-10N				
3	13-22	13-22	11-44	11-44				13-34N				
4				13-34N				15-24N				
5	13-30	13-30H	12-38	12-38				14-28N				
6				10-38A				12-28A				
9				12-48N				14-40N				
10				12-20N				14-10N				
11				11-30N				13-15N				
12				11-32N				13-22N				
13				9-42N				11-30N				
16				8-16N				9-62N	11-36	11-53H	11-36L	11-48
17				8-02N				9-48N				11-35N
18				8-02N				9-49N				11-37N
19				9-13N				11-00N				12-56N
20				7-40N				9-24N				11-12N
23	7-30	7-30	6-56	6-56				8-35N				10-24N
24	6-51	6-51	6-38	6-38				8-16N				10-02N
25	6-00	6-45	6-00L	6-45				8-22N				10-10N
26	6-43	6-43	6-36	6-36				8-14N				10-00N
27				5-60N				7-33N				9-14N
30				5-34N				7-04N				8-53N

86Sep Strike 110.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16	13-20	13-47H	13-20L	13-40
17				13-28N
18				13-31N
19				14-50N
20				13-04N
23				12-16N
24				11-56N
25				12-00N
26				11-54N
27				11-00N
30				10-36N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

Jun	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2				225	34	287	259	845	860	4,201	6,550	11,053H
3				10	130	161	1,056	4,542H	3,359H	3,395	5,190	5,670
4				11	33	550	892	1,209	1,942	2,174	10,474H	9,830
5				21	1,197H	2,327H	1,268	2,498	2,018	3,173	4,461	5,203
6				13	419	303	357	436	2,009	4,647	4,575	5,656
9			1L	143	63	141	412	845	1,711	5,009H	7,946	5,375
10					32	170	553	698	2,938	3,483	3,649	8,727
11			1	2	10	104	1,149	722	993	3,623	2,972	5,196
12			6H	15	410	559	346	1,306	1,787	3,049	4,109	5,022
13				1L	139	110	128	1,380	2,115	2,383	2,756	4,194
16				344H		7L	1,638H	340	1,823	2,441	2,582	3,327
17					63	567	907	925	1,071	1,461	4,456	2,805
18					146	879	358	287	701	593	2,650	1,691
19					35	177	257	115	386	367L	1,359	3,153
20					135	269	175	84	306	497	840	4,188
23					109	789	622	74	858	1,620	679	2,697
24						62	210	386	244	1,141	2,667	3,815
25						485	52	239	431	845	987	1,545
26		50H			2L	243	122	107	227L	407	334L	1,685
27						549	16L	69L	374	401	883	1,296L
30						1,691	638	87	540	421	702	1,328
TOTAL		50	8	785	2,957	10,430	11,415	17,194	26,693	45,331	70,821	93,456

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	11,876H	7,917H	5,523	832	264	29	1L				50,756H
3	9,341	3,816	4,053	2,840	1,135H	104	1				44,803
4	10,145	1,868	1,661	260	11	57					41,117
5	4,513	3,825	1,237	57	400	75	1,000H				33,273
6	6,422	2,590	1,513	310		1,271H					30,521
9	11,328	5,086	1,871	152	35	1L					40,119
10	5,658	3,093	526	3L	197	200					29,927
11	4,011	2,208	403L	563	365	100					22,422
12	4,520	914L	453	61	147						22,704
13	4,030	3,128	1,097	31	3	1					22,396
16	4,146	3,581	2,794	146	50				10H	10H	23,239
17	5,354	1,700	2,917	353	3						22,582
18	5,325	3,864	2,348	2,328	172						21,342
19	5,232	4,335	2,462	131	117						18,126
20	6,470	2,436	2,350	166	2L	2					17,920
23	3,173	2,490	3,601	325	137	116					17,290
24	4,299	3,376	5,253	1,584	63	40	510				23,650
25	3,056	7,287	6,304H	3,186	805	15					25,237
26	2,840	3,768	2,633	2,537	30	22	3				15,010L
27	2,079L	3,693	2,255	3,852H	567	347	1				16,382
30	2,520	6,389	1,871	1,844	486						18,517
TOTAL	116,338	77,364	54,025	21,561	4,989	2,380	1,516		10	10	557,333

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Sep

Jun	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00
2	24H	250H	156L	935	680	6,219L	2,824L	4,758L	6,242L	6,609L	8,544L	16,074L
3	24	250	156	945	671L	6,238	3,483	8,708	7,719	6,675	11,480	16,315
4	24	250	156	950H	676	6,319	3,818	8,968	8,520	6,677	15,754	16,595
5	24	250	156	950	1,391	8,362	4,240	9,801	9,296	7,702	15,975	16,813
6	24	250	156	941	1,586	8,171	4,349	9,962	9,246	8,288	17,358	16,812
9	24	250	157	817	1,615	8,132	4,483	10,182	9,383	9,049	18,551	18,092
10	24	250	157	817	1,629	8,091	4,716	10,193	9,584	7,855	19,685	22,483
11	24	250	158	818	1,617	8,080	5,340	10,495	9,489	10,345H	19,957H	22,675
12	24	250	163H	822	1,848	8,111	5,406H	11,160	9,242	8,466	18,484	22,417
13	24	250	163	822	1,959	8,149	5,378	11,202H	9,759	8,973	18,204	21,661
16	24	250	163	809L	1,955	8,153	4,617	10,430	10,258	9,026	18,022	22,460
17	24	250	163	809	1,967	8,313	4,712	10,260	10,292	8,982	16,227	23,049
18	24	250	163	809	2,097H	9,105	4,970	10,241	9,823	8,709	16,022	22,734
19	24	250	163	809	2,097	9,147	4,924	10,207	10,327	8,728	15,502	23,837H
20	24	250	163	809	2,087	9,408	4,820	10,206	10,340	8,746	15,409	22,577
23	24	250	163	809	1,979	9,493	4,773	10,211	10,143	9,234	15,482	21,838
24	24	250	163	809	1,979	9,492	4,711	10,163	10,256	8,811	13,713	21,785
25	24	250	163	809	1,979	9,642	4,673	10,277	10,525H	8,460	13,539	21,319
26	24	250	163	809	1,979	9,645	4,783	10,309	10,214	8,337	13,609	21,474
27	24	250	163	809	1,979	9,653	4,814	10,327	10,225	8,361	13,604	21,351
30	24	250	163	809	1,979	9,661H	4,760	10,290	9,846	8,369	13,352	21,370

Jun	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
2	28,061H	19,484H	13,335	7,038	5,611	5,215H	1,672	2H			133,733L
3	26,111	18,334	12,172	6,087	6,094H	5,215	1,664L	2			138,343
4	26,548	17,329	10,928	5,841	6,058	5,178	1,664	2			142,255
5	27,824	16,439	10,153	5,835	4,985	5,093	1,968H	2			147,259
6	25,286	15,278	9,187	5,857	4,985	4,777	1,968	2			144,483
9	27,067	15,447	7,968	5,790	4,937	4,766	1,960	2			148,672
10	24,086	13,528	7,985	5,789	4,931	4,766	1,960	2			148,531
11	24,620	13,830	7,682	5,559	5,125	4,666	1,960	2			152,692
12	24,616	12,839L	7,325L	5,542L	4,748L	4,666	1,960	2			148,091
13	23,808	13,474	7,528	5,553	4,748	4,665	1,960	2			148,282
16	23,237	13,333	7,923	5,679	4,798	4,665	1,960	2			147,764
17	24,138	13,260	8,419	5,631	4,798	4,665	1,960	2			147,921
18	21,739	14,211	9,060	6,054	4,916	4,665	1,960	2			147,554
19	24,210	15,066	10,029	6,019	4,867	4,665	1,960	2			152,833
20	23,999	15,220	10,370	6,019	4,866	4,667	1,960	2			151,942
23	23,346	15,913	12,310	6,113	4,856	4,551	1,960	2			153,450
24	21,612	16,716	14,608	6,439	4,894	4,562	1,845	2			152,834
25	21,970	16,870	15,725	7,769	5,249	4,543	1,845	2			155,633
26	21,076	17,095	15,597	8,815	5,233	4,544	1,847	2			155,805H
27	20,578L	16,976	15,940H	9,111	5,255	4,517L	1,848	2			155,787
30	20,826	17,543	15,643	9,430H	5,085	4,517	1,848	2			155,767

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26	0-01	0-01**H**	0-01**L**	0-01
27				0-01**N**
30				0-01**N**

86Dec Strike 72.00

Jun	Open	High	Low	Close
2				0-10**N**
3				0-07**N**
4				0-11**N**
5				0-11**N**
6				0-08**N**
9				0-11**N**
10				0-11**N**
11				0-12**N**
12				0-11**N**
13				0-06**N**
16				0-03**N**
17				0-03**N**
18				0-03**N**
19				0-05**N**
20				0-02**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
30				0-01**N**

86Dec Strike 74.00

Jun	Open	High	Low	Close
2	0-09	0-15	0-09**L**	0-15
3				0-11**N**
4	0-20	0-20**H**	0-18	0-18
5				0-18**N**
6				0-12**N**
9				0-16**N**
10				0-16**N**
11				0-16**N**
12				0-15**N**
13				0-09**N**
16				0-05**N**
17				0-05**N**
18				0-05**N**
19				0-07**N**
20				0-06**N**
23				0-04**N**
24				0-03**N**
25				0-03**N**
26				0-03**N**
27				0-02**N**
30				0-02**N**

86Dec Strike 76.00

Jun	Open	High	Low	Close
2	0-12	0-22	0-12**L**	0-22
3	0-20	0-20	0-17	0-17
4				0-26**N**
5	0-35	0-35**H**	0-29	0-29
6	0-25	0-25	0-22	0-22
9				0-25**N**
10				0-28**N**
11	0-34	0-35	0-29	0-29
12				0-25**N**
13	0-20	0-20	0-14	0-14
16				0-09**N**
17				0-08**N**
18				0-08**N**
19				0-12**N**
20				0-08**N**
23				0-06**N**
24				0-05**N**
25				0-05**N**
26				0-05**N**
27				0-04**N**
30				0-04**N**

86Dec Strike 78.00

Jun	Open	High	Low	Close
2				0-33**N**
3	0-40	0-40	0-27	0-27
4				0-42**N**
5	0-45	0-46**H**	0-43	0-44
6	0-35	0-35	0-30	0-30
9				0-37**N**
10				0-39**N**
11	0-41	0-42	0-40	0-40
12				0-36**N**
13				0-22**N**
16	0-15	0-15	0-14	0-14
17				0-12**N**
18				0-12**N**
19				0-16**N**
20				0-12**N**
23	0-15	0-15	0-15	0-15
24				0-11**N**
25	0-10	0-10	0-10**L**	0-10
26				0-10**N**
27				0-09**N**
30				0-09**N**

86Dec Strike 80.00

Jun	Open		High	Low	Close
2	0-33		0-50	0-33	0-50
3	0-54		0-60	0-42	0-42
4	1-20		1-20**H**	1-11	1-14
5	1-10		1-10	0-63	1-00
6	0-50		0-50	0-42	0-42
9	0-46		0-56	0-40	0-54
10	1-00		1-00	0-55	0-55
11	1-00		1-02	0-53	0-53
12	0-54		0-54	0-51	0-51
13	0-42		0-42	0-33	0-33
16	0-24		0-24	0-22	0-22
17					0-21**N**
18	0-22		0-22	0-22	0-22
19	0-28		0-29	0-28	0-29
20	0-24		0-24	0-22	0-22
23	0-22	0-21	0-22	0-20	0-20
24					0-18**N**
25					0-18**N**
26	0-20		0-20	0-18	0-18
27	0-16		0-16	0-16**L**	0-16
30					0-16**N**

86Dec Strike 82.00

Jun	Open	High	Low	Close
2	0-53	1-10	0-53	1-10
3	1-14	1-18	0-60	0-60
4	1-18	1-36**H**	1-18	1-30
5	1-30	1-30	1-18	1-20
6	1-03	1-04	0-58	0-58
9	0-60	1-15	0-58	1-15
10				1-15**N**
11				1-09**N**
12	1-19	1-19	1-07	1-07
13				0-47**N**
16	0-42	0-42	0-33	0-33
17				0-31**N**
18	0-33	0-34	0-30	0-30
19	0-41	0-42	0-41	0-42
20	0-43	0-43	0-28	0-28
23				0-24**N**
24	0-22	0-27	0-22**L**	0-24
25	0-24	0-24	0-24	0-24
26	0-24	0-25	0-24	0-25
27				0-23**N**
30				0-21**N**

86Dec Strike 84.00

Jun	Open	High	Low	Close	
2	1-14	1-41	1-14	1-41	
3	1-39	1-50	1-21	1-21	
4	1-37	2-05**H**	1-37	2-00	
5	2-02	2-02	1-50	1-50	
6	1-30	1-30	1-15	1-18	
9	1-15	1-45	1-15	1-42	
10	1-56	1-58	1-43	1-43	
11	1-52	1-60	1-35	1-35	1-40
12	1-40	1-40	1-27	1-32	
13	1-07	1-08	1-01	1-01	
16	1-02	1-02	0-45	0-45	
17	0-44	0-48	0-44	0-45	
18	0-45	0-45	0-44	0-44	
19	0-55	0-63	0-52	0-63	
20	0-55	0-55	0-45	0-45	
23	0-47	0-47	0-36	0-36	
24	0-35	0-35	0-33	0-33	
25	0-31	0-33	0-31**L**	0-33	
26				0-33**N**	
27	0-34	0-34	0-31	0-31	
30				0-29**N**	

86Dec Strike 86.00

Jun	Open	High	Low	Close	
2	1-42	2-15	1-42	2-15	
3	2-15	2-22	1-55	1-55	
4	1-60	2-55**H**	1-60	2-45	
5	2-50	2-50	2-21	2-21	
6	1-45	1-45	1-45	1-45	
9	1-47	2-26	1-47	2-15	
10	2-20	2-35	2-14	2-14	
11	2-22	2-47	2-05	2-05	
12	2-11	2-11	2-02	2-03	
13	1-32	1-35	1-28	1-28	
16	1-12	1-14	1-00	1-01	
17	0-62	1-08	0-62	1-00	
18	1-02	1-02	0-59	1-00	
19	1-08	1-29	1-08	1-29	
20	1-28	1-28	1-00	1-00	
23	0-53	0-53	0-49	0-51	0-50
24	0-51	0-51	0-45	0-46	
25	0-44	0-48	0-39	0-48	
26	0-51	0-51	0-48	0-48	
27	0-45	0-45	0-43	0-43	
30	0-40	0-42	0-38**L**	0-40	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 88.00					86Dec Strike 90.00						86Dec Strike 92.00				
Jun	**Open**	**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
2	2-26	3-10	2-14	3-04		2-63		4-00	2-63	3-60		3-55	5-00	3-55	5-00	
3	2-55	3-08	2-35	2-35		3-46	3-49	4-01	3-20	3-20		4-57	5-08	4-16	4-16	
4	2-44	3-40**H**	2-44	3-25		4-14		4-40**H**	4-00	4-22		4-02	5-45**H**	4-02	5-30	
5	3-30	3-30	3-00	3-02		4-20		4-20	3-55	3-59		5-30	5-30	4-58	4-61	
6	2-31	2-42	2-17	2-17		3-12		3-30	2-60	2-60		3-50	3-50	3-43	3-43	
9	2-12	3-10	2-07	2-62		2-60		4-08	2-53	3-58		3-58	4-58	3-44	4-58	
10	3-10	3-17	3-00	3-00		3-57		4-20	3-56	3-59		5-02	5-11	4-56	4-57	
11	3-10	3-30	2-49	2-49		4-03		4-30	3-38	3-38		5-12	5-34	4-28	4-28	
12	2-50	2-50	2-45	2-45		3-34		3-47	3-24	3-35		4-46	4-46	4-04	4-24	
13	2-00	2-04	1-62	1-62		3-08		3-08	2-40	2-41	2-42	3-38	3-39	3-26	3-28	
16	1-48	1-48	1-27	1-29		2-20		2-20	1-63	2-05		3-01	3-01	2-41	2-41	
17	1-23	1-30	1-20	1-26		1-55		2-07	1-55	1-62		2-32	2-43	2-32	2-36	
18	1-26	1-28	1-20	1-25		1-61		2-02	1-60	2-00		2-38	2-40	2-26	2-38	
19	1-45	1-59	1-42	1-59		2-16	2-17	2-31	2-16	2-31		2-47	3-11	2-47	3-11	
20	1-59	1-59	1-25	1-25	1-26	2-20		2-20	1-58	1-58		2-52	2-59	2-33	2-34	
23	1-28	1-28	1-10	1-10		1-55		1-[illegible]	1-37	1-37		2-37	2-39	2-09	2-09	
24	1-08	1-08	1-00	1-02		1-27		1-40	1-26	1-30		2-03	2-07	1-58	2-01	
25	0-62	1-05	0-55**L**	1-05		1-23		1-35	1-14**L**	1-35		1-54	2-06	1-42**L**	2-06	
26	1-10	1-10	1-03	1-04		1-32		1-35	1-30	1-35		2-10	2-12	1-60	2-05	
27	1-01	1-01	0-59	0-62		1-24		1-27	1-22	1-25		1-53	1-58	1-52	1-55	
30	0-58	0-59	0-56	0-56		1-16		1-20	1-15	1-17	1-18	1-45	1-48	1-42	1-46	1-48

	86Dec Strike 94.00				86Dec Strike 96.00					86Dec Strike 98.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
2	5-26	6-13	5-20	6-13	7-03	7-30	7-03	7-30		7-20	9-00	7-20	9-00
3	5-49	6-21	5-15	5-15	7-00	7-40	6-34	6-34		9-06	9-06	7-56	7-56
4	5-10	7-00**H**	5-01	6-43	6-12	8-20**H**	6-06	8-00		9-25	9-30**H**	9-25	9-30
5	6-35	6-35	6-04	6-04	8-00	8-00	7-23	7-23					8-51**N**
6	5-22	5-26	4-44	4-44	7-20	7-20	5-53	5-53					7-05**N**
9	5-30	6-12	5-30	6-03	6-10	7-22	6-10	7-22					8-52**N**
10	6-02	6-22	5-63	5-63	7-23	7-60	7-11	7-11		9-08	9-08	8-38	8-38
11				5-33**N**	7-60	7-60	6-45	6-45					8-02**N**
12	5-46	5-46	5-18	5-31	7-00	7-00	6-46	6-46					8-02**N**
13	4-27	4-27	4-23	4-23	5-28	5-28	5-24	5-24					6-42**N**
16	3-32	3-32	3-21	3-30	4-54	4-54	4-20	4-26	4-25	5-24	5-33	5-21	5-33
17	3-19	3-33	3-19	3-19	4-15	4-32	4-11	4-15					5-18**N**
18	3-18	3-28	3-14	3-20	4-10	4-20	4-04	4-14		5-20	5-20	5-15	5-18
19	3-50	3-61	3-50	3-61				4-61**N**					6-06**N**
20	3-54	3-54	3-12	3-12	4-17	4-17	4-05	4-05					5-09**N**
23	3-09	3-09	2-50	2-51	4-00	4-10	3-38	3-42		4-34	4-38	4-34	4-38
24	2-48	2-50	2-30	2-41	3-26	3-37	3-18	3-29		4-15	4-31	4-07	4-22
25	2-20	2-43	2-15	2-43	3-05	3-33	3-00	3-33		4-01	4-30	4-01	4-26
26	2-45	2-45	2-31	2-39	3-24	3-27	3-24	3-27		4-26	4-26	4-24	4-24
27	2-17	2-32	2-17	2-23	3-07	3-17	3-00	3-02		4-00	4-04	3-60	3-60
30	2-08	2-21	2-08**L**	2-12	2-53	2-62	2-53**L**	2-57		3-50	3-50	3-48**L**	3-48

	86Dec Strike 100.00				86Dec Strike 102.00				86Dec Strike 104.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	9-43	10-34	9-43	10-34				12-14**N**				13-62**N**
3	10-30	10-30	9-23	9-23				10-60**N**				12-40**N**
4	10-22	11-04**H**	10-22	11-04				12-48**N**				14-33**N**
5				10-22**N**				11-60**N**				13-43**N**
6				8-30**N**				9-60**N**				11-43**N**
9				10-24**N**				12-01**N**				13-46**N**
10				10-08**N**				11-48**N**				13-28**N**
11				9-30**N**				11-02**N**				12-39**N**
12				9-32**N**				11-04**N**				12-44**N**
13				8-00**N**				9-30**N**				11-02**N**
16				6-47**N**				8-06**N**				9-37**N**
17				6-32**N**				7-55**N**				9-20**N**
18				6-34**N**				7-55**N**				9-21**N**
19				7-26**N**				8-56**N**				10-29**N**
20				6-21**N**				7-41**N**				9-08**N**
23				5-47**N**				7-02**N**				8-28**N**
24	5-30	5-30	5-30	5-30	6-49	6-49**H**	6-48**L**	6-48				8-10**N**
25				5-55**N**				6-53**N**				8-15**N**
26				5-28**N**				6-47**N**				8-06**N**
27	4-62	5-00	4-62**L**	5-00				6-15**N**				7-37**N**
30				4-49**N**				5-60**N**				7-15**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 106.00

Jun	Open	High	Low	Close
2				15-52**N**
3				14-25**N**
4				16-23**N**
5				15-29**N**
6	14-10	14-10**H**	13-29**L**	13-29
9				15-39**N**
10				15-14**N**
11				14-25**N**
12				14-29**N**
13				12-42**N**
16				11-10**N**
17				10-59**N**
18				10-59**N**
19				12-07**N**
20				10-46**N**
23				9-61**N**
24				9-43**N**
25				9-51**N**
26				9-36**N**
27				9-00**N**
30				8-45**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts--Future 86Dec

Jun	68.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
2			5L	7		7	4	9	4	185
3				1L	1L	11	39	113	176	137
4			50H			6	26	16	185	1,029
5				1	3	16	142H	2L	15	197
6				50H	11	71H	16	4		306
9						5	6	4	42	1,463H
10						5		20	17	213
11				2	15	27		59	51	2L
12					3	3	2	11	5	676
13				3		5		15	515	740
16						2	8	63	15	124
17					1	2	20	55	26	35
18						1L	2	2	51	413
19						14	1L	653	1,259H	1,036
20						5	1	12	634	1,417
23					51H	55	1	21	211	27
24							42	10	864	355
25					1		2	702H	37	79
26	1L					10	7		6	61
27						2		150	1L	7
30	7H								145	315
TOTAL	8		55	64	86	247	319	1,921	4,259	8,817

Jun	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
2	380	175	58	51	12	1L				898
3	80	445	111	3	2	1				1,120
4	233	434	154	22	200H	1				2,356
5	177	5	6L	1L						565L
6	369	300	2,361H	1					4H	3,433
9	648	122		1						2,291
10	538	3L	10	11	1L					818
11	1,044H			6						1,206
12	252	264	14	4						1,234
13	608	394	46	500						2,826
16	824	51	168	272	10					1,537
17	269	43	204	520						1,175
18	182	1,789H	812	1,056H	2					4,310
19	472	1,068	72							4,575H
20	12L	1,016	106	100						3,303
23	388	1,228	14	221	12					2,229
24	533	552	73	21	166	10	10H			2,636
25	705	762	22	26	63					2,399
26	152	866	147	2						1,252
27	562	461	23	16	45	10				1,277
30	395	960	97	105	17	60H				2,101
TOTAL	8,823	10,938	4,498	2,939	530	83	10		4	43,601

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Jun	68.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
2		45H	85H	15L	24L	165L	1,754L	521L	200L	1,088L
3		45	85	15	25	171	1,788	600	356	1,186
4		45	85	15	25	173	1,806	612	460	1,708
5		45	85	16	27	187	1,948	614	473	1,780
6		45	85	66	38	258	1,964	612	473	1,988
9		45	85	66	38	255	1,970	616	483	1,564
10		45	85	66	38	260	1,970	626	490	1,775
11		45	85	67H	53	287	1,970	634	490	1,576
12		45	85	67	56	284	1,972	635	494	1,587
13		45	85	67	56	289	1,972	637	895	1,377
16		45	85	67	56	289	1,980	659	894	1,377
17		45	85	67	55	291	2,000	661	904	1,378
18		45	85	67	55	292	2,002	662	903	1,786
19		45	85	67	55	296	2,003	1,282	1,624H	2,012
20		45	85	67	55	301	2,004	1,274	1,422	1,851
23		45	85	67	106	352	2,005	1,295	1,306	2,111
24		45	85	67	106	352	2,047	1,305	1,379	2,113
25		45	85	67	107H	352	2,049	1,500H	1,396	2,056
26	1L	45	85	67	107	362	2,056H	1,000	1,371	2,078
27	1	45	85	67	107	364H	2,056	1,055	1,372	2,043
30	8H	45	85	67	107	364	2,056	1,055	1,373	2,129H

Jun	90.00	92.00	94.00	96.00	98.00	100 00	102.00	104.00	106.00	TOTAL
2	959	1,799	575	577	364H	30	4L	10H	33H	8,248L
3	954	1,738	543	523	363	30	4	10	33	8,469
4	1,055	1,805	627	523	178L	29L	4	10	33	9,193
5	949	1,631L	500L	513L	178	29	4	10	33	9,022
6	635L	1,703	2,825	514	178	29	4	10	33	11,460
9	976	1,654	2,825	514	178	29	4	10	33	11,345
10	1,359	1,651	2,835	524	179	29	4	10	33	11,979
11	1,968	1,651	2,835	524	179	29	4	10	33	12,440
12	1,948	1,712	2,837	520	179	29	4	10	33	12,497
13	2,412	1,834	2,879	673	179	29	4	10	33	13,476
16	3,160	1,662	2,843	673	189	29	4	10	33	14,055
17	3,327	1,645	2,847	861	189	29	4	10	33	14,431
18	3,303	2,441	3,359	1,525H	191	29	4	10	33	16,792
19	3,568	3,303	3,269	1,525	191	29	4	10	33	19,401
20	3,572	4,014	3,273	1,075	191	29	4	10	33	19,305
23	3,910	4,731	3,273	1,155	202	29	4	10	33	20,719
24	4,423	4,954	3,260	1,156	278	34	11H	10	33	21,658
25	4,924	5,454	3,270	1,176	291	34	11	10	33	22,860
26	5,074	5,906	3,350	1,178	291	34	11	10	33	23,059
27	5,631	6,317	3,373H	1,184	286	44	11	10	33	24,084
30	5,805H	6,872H	3,342	1,186	296	96H	11	10	33	24,940H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 84.00

Jun	Open	High	Low	Close
2	2-00	2-39	2-00	2-39
3	2-23	2-23	2-10	2-10
4				2-61**N**
5				2-36**N**
6				1-62**N**
9				2-38**N**
10	2-46	2-48**H**	2-32	2-32
11	2-40	2-40	2-22	2-22
12				2-20**N**
13				1-52**N**
16				1-23**N**
17	1-16	1-25	1-16	1-20
18				1-20**N**
19	1-44	1-44	1-37	1-37
20				1-18**N**
23				1-06**N**
24				1-00**N**
25				1-01**N**
26	0-63	1-00	0-63**L**	1-00
27				0-58**N**
30				0-56**N**

87Mar Strike 86.00

Jun	Open	High	Low	Close
2				
3				
4				
5	3-40	3-40**H**	3-16	3-16
6				2-35**N**
9				3-21**N**
10				3-16**N**
11	3-40	3-40	3-01	3-01
12	3-00	3-05	3-00	3-00
13				2-24**N**
16				1-52**N**
17				1-47**N**
18				1-47**N**
19				2-05**N**
20				1-41**N**
23				1-30**N**
24				1-24**N**
25	1-10	1-24	1-10	1-24
26				1-19**N**
27	1-15	1-15	1-11	1-11
30	1-08	1-09	1-08**L**	1-09

87Mar Strike 88.00

Jun	Open	High	Low	Close
2	4-06	4-10	4-06	4-10
3	4-05	4-10	3-35	3-35
4	4-06	4-40**H**	4-06	4-40
5	4-30	4-30	4-06	4-08
6				3-16**N**
9				4-08**N**
10	4-18	4-18	4-04	4-04
11				3-49**N**
12				3-48**N**
13				3-04**N**
16	2-20	2-24	2-20	2-22
17	2-20	2-20	2-16	2-16
18	2-16	2-16	2-16	2-16
19				2-40**N**
20				2-11**N**
23	2-11	2-11	1-60	1-60
24				1-52**N**
25	1-44	1-55	1-35	1-55
26				1-49**N**
27				1-37**N**
30	1-32	1-34	1-32**L**	1-34

87Mar Strike 90.00

Jun	Open	High	Low	Close
2	4-44	5-06	4-44	5-06
3				4-30**N**
4				5-38**N**
5				5-03**N**
6				4-03**N**
9	4-13	5-15**H**	4-13	5-03
10				5-02**N**
11				4-45**N**
12				4-43**N**
13				3-49**N**
16				3-02**N**
17				2-60**N**
18	2-55	2-55	2-55	2-55
19				3-31**N**
20				2-56**N**
23				2-34**N**
24				2-15**N**
25				2-21**N**
26	2-30	2-30	2-22	2-22
27				2-07**N**
30	2-02	2-05	2-02**L**	2-04

87Mar Strike 92.00

Jun	Open	High	Low	Close
2	5-62	6-13**H**	5-62	6-13
3	6-00	6-00	5-28	5-28
4				6-45**N**
5				6-09**N**
6				4-62**N**
9				6-10**N**
10				6-04**N**
11				5-43**N**
12	5-52	5-52	5-43	5-43
13				4-44**N**
16				3-47**N**
17				3-39**N**
18				3-39**N**
19	4-04	4-18	4-04	4-18
20				3-34**N**
23				3-14**N**
24				3-03**N**
25	2-45	3-04	2-45**L**	3-04
26	3-00	3-00	2-62	2-62
27				2-45**N**
30				2-39**N**

87Mar Strike 94.00

Jun	Open	High	Low	Close
2				7-28**N**
3				6-34**N**
4				8-00**N**
5				7-19**N**
6				5-62**N**
9				7-22**N**
10				7-10**N**
11				6-51**N**
12				6-51**N**
13				5-44**N**
16				4-39**N**
17				4-34**N**
18				4-34**N**
19	5-07	5-13**H**	5-07**L**	5-13
20				4-27**N**
23				4-02**N**
24				3-54**N**
25				3-55**N**
26				3-48**N**
27				3-27**N**
30				3-22**N**

87Mar Strike 96.00

Jun	Open	High	Low	Close
2	8-35	8-47	8-35	8-47
3				7-50**N**
4	7-25	9-20**H**	7-25	9-20
5				8-38**N**
6				7-06**N**
9				8-41**N**
10				8-32**N**
11				8-00**N**
12				8-01**N**
13				6-52**N**
16				5-40**N**
17				5-32**N**
18				5-32**N**
19				6-23**N**
20	5-52	5-52	5-26	5-26
23				4-62**N**
24				4-48**N**
25	4-32	4-47	4-32	4-47
26				4-41**N**
27				4-18**N**
30	4-12	4-12	4-09**L**	4-09

87Mar Strike 98.00

Jun	Open	High	Low	Close
2	10-08	10-10**H**	10-08**L**	10-10
3				9-05**N**
4				10-37**N**
5				9-60**N**
6				8-22**N**
9				10-05**N**
10				9-55**N**
11				9-17**N**
12				9-20**N**
13				8-02**N**
16				6-48**N**
17				6-39**N**
18				6-39**N**
19				7-32**N**
20				6-33**N**
23				6-00**N**
24				5-59**N**
25				5-54**N**
26				5-43**N**
27				5-14**N**
30				5-04**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
2	20		37H	74H	24H		25	11H	191H
3	3		12		14				29
4			6		14		4		24
5		12H	12						24
6									
9				52					52
10	1L		1L						2
11	10	1L							11
12		9			4				13
13									
16			19						19
17	30H		1						31
18			3	2L					5
19	1				2	1H			4
20							20		20
23			1						1L
24									
25		4	8		10		30H		52
26	1		1	5	1L				8
27		1							1
30		1	2	4	2		1L		10
TOTAL	66	28	103	137	71	1	80	11	497

Put open contracts Reported in contracts—Future 87Mar

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
2	40H		56L	190L	28	6H	44	11H	375L
3	40		56	190	38H	6	44	11	365
4	40		60	190	38	6	42L	11	387
5	40	12L	67	190	24L	6	42	11	392
6	40	12	72	190	24	6	42	11	397
9	40	12	72	217	24	6	42	11	424
10	40	12	73H	217	24	6	42	11	425
11	40	13	73	217	24	6	42	11	426
12	40	22H	73	217	24	6	42	11	435
13	30	22	73	217	24	6	42	11	425
16	30	22	66	217	24	6	42	11	418
17	20L	22	65	217	24	6	42	11	407
18	20	22	64	219H	24	6	42	11	408
19	21	22	64	219	26	6	42	11	411
20	21	22	64	219	26	6	52	11	421
23	21	22	65	219	26	6	52	11	422
24	21	22	65	219	26	6	52	11	422
25	21	20	68	219	36	6	80	11	461H
26	22	18	67	214	36	6	80	11	454
27	22	18	67	214	36	6	80	11	454
30	22	18	60	219	38	6	81H	11	455

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 64.00				86Sep Strike 68.00				86Sep Strike 70.00			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0-01N				0-01N
2								0-01N				0-01N
3								0-01N				0-01N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7								0-01N				0-01N
8								0-01N				0-01N
9								0-01N				0-01N
10								0-01N				0-01N
11	0-01	0-01H	0-01L	0-01				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N				0-01N				0-01N
23				0-01N				0-01N				0-01N
24				0-01N				0-01N				0-01N
25				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N
30				0-01N				0-01N				0-01N
31				0-01N				0-01N				0-01N

	86Sep Strike 72.00				86Sep Strike 74.00				86Sep Strike 76.00			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
2				0-01N				0-01N				0-01N
3				0-01N				0-01N				0-01N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				0-01N				0-01N				0-01N
8				0-01N				0-01N	0-01	0-01H	0-01L	0-01
9				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N				0-01N				0-01N
23				0-01N				0-01N				0-01N
24				0-01N				0-01N				0-01N
25				0-01N	0-01	0-01H	0-01L	0-01				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N
30				0-01N				0-01N				0-01N
31				0-01N				0-01N				0-01N

	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 82.00				
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close	
1	0-01	0-01H	0-01L	0-01				0-02N	0-03	0-03H	0-03	0-03	
2				0-01N	0-01	0-01H	0-01L	0-01	0-02	0-02	0-01L	0-01	0-02
3				0-01N	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01	
4	HOLIDAY				HOLIDAY				HOLIDAY				
7				0-01N	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01	
8				0-01N	0-01	0-01	0-01	0-01	0-02	0-02	0-01	0-02	
9				0-01N				0-01N	0-02	0-02	0-01	0-01	
10				0-01N				0-01N	0-01	0-01	0-01	0-01	
11				0-01N	0-01	0-01	0-01	0-01				0-01N	
14				0-01N				0-01N	0-01	0-01	0-01	0-01	
15				0-01N				0-01N	0-01	0-01	0-01	0-01	
16				0-01N				0-01N	0-01	0-01	0-01	0-01	
17				0-01N				0-01N				0-01N	
18				0-01N	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01	
21				0-01N				0-01N	0-01	0-01	0-01	0-01	
22				0-01N				0-01N				0-01N	
23				0-01N				0-01N				0-01N	
24				0-01N				0-01N				0-01N	
25				0-01N				0-01N				0-01N	
28				0-01N				0-01N	0-01	0-01	0-01	0-01	
29				0-01N	0-01	0-01	0-01	0-01				0-01N	
30				0-01N				0-01N				0-01N	
31				0-01N				0-01N				0-01N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jul	Open		High	Low	Close	
1	0-03		0-04H	0-03	0-04	
2	0-04		0-04	0-03	0-03	
3	0-03		0-03	0-02	0-02	
4	**HOLIDAY**					
7	0-02		0-02	0-01L	0-02	
8	0-03		0-04	0-02	0-04	
9	0-03		0-03	0-02	0-02	
10	0-01		0-01	0-01	0-01	
11	0-01		0-01	0-01	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17					0-01N	
18					0-01N	
21					0-01N	
22	0-01		0-01	0-01	0-01	
23					0-01N	
24	0-01		0-01	0-01	0-01	
25					0-01N	
28	0-01		0-01	0-01	0-01	
29	0-02		0-02	0-01	0-01	
30					0-01N	
31					0-01N	

86Sep Strike 86.00

Jul	Open		High	Low	Close	
1	0-07		0-08H	0-06	0-06	
2	0-07		0-08	0-06	0-06	
3	0-05		0-05	0-03	0-03	
4	**HOLIDAY**					
7	0-04		0-04	0-03	0-03	
8	0-04	0-05	0-05	0-04	0-05	
9	0-04	0-05	0-05	0-03	0-03	
10	0-03		0-03	0-02	0-03	
11	0-03		0-03	0-02	0-03	
14	0-02		0-02	0-01L	0-01	
15	0-01		0-02	0-01	0-01	
16	0-01		0-01	0-01	0-01	
17	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23	0-02		0-02	0-01	0-02	
24	0-02		0-03	0-02	0-02	
25	0-01		0-02	0-01	0-02	
28	0-02		0-03	0-02	0-03	
29	0-03		0-03	0-02	0-02	
30	0-02		0-03	0-01	0-01	0-02
31	0-01		0-01	0-01	0-01	

86Sep Strike 88.00

Jul	Open		High	Low	Close	
1	0-11		0-14H	0-11	0-11	
2	0-14		0-14	0-09	0-10	
3	0-09		0-09	0-06	0-06	
4	**HOLIDAY**					
7	0-06		0-07	0-05	0-06	
8	0-08		0-10	0-07	0-10	
9	0-10	0-09	0-10	0-05	0-05	
10	0-05		0-06	0-04	0-06	
11	0-07	0-06	0-07	0-04	0-04	
14	0-04		0-04	0-02	0-02	
15	0-03		0-03	0-01L	0-01	
16	0-02		0-02	0-01	0-01	
17	0-02		0-03	0-02	0-02	
18	0-02		0-02	0-02	0-02	
21	0-02		0-02	0-02	0-02	
22	0-02		0-03	0-02	0-02	0-03
23	0-04		0-05	0-03	0-04	
24	0-03		0-05	0-03	0-04	
25	0-03		0-04	0-02	0-04	0-03
28	0-06		0-10	0-04	0-09	0-10
29	0-08		0-09	0-05	0-05	
30	0-05		0-06	0-04	0-04	
31	0-03		0-04	0-02	0-02	

86Sep Strike 90.00

Jul	Open		High	Low	Close	
1	0-19		0-23	0-19	0-21	0-20
2	0-22		0-24H	0-16	0-17	
3	0-16		0-16	0-11	0-11	
4	**HOLIDAY**					
7	0-10		0-11	0-09	0-10	
8	0-13		0-19	0-12	0-19	0-18
9	0-17		0-18	0-10	0-10	
10	0-10		0-11	0-07	0-09	
11	0-11	0-12	0-12	0-08	0-08	0-09
14	0-08		0-08	0-04	0-04	
15	0-04		0-05	0-02L	0-02	0-03
16	0-03		0-04	0-02	0-03	0-04
17	0-03		0-06	0-03	0-05	
18	0-05		0-05	0-03	0-03	
21	0-02	0-03	0-05	0-02	0-04	
22	0-05		0-06	0-04	0-05	
23	0-07	0-08	0-10	0-07	0-09	0-08
24	0-08		0-12	0-07	0-11	
25	0-09		0-09	0-07	0-08	
28	0-10		0-23	0-09	0-23	
29	0-18	0-20	0-20	0-11	0-12	0-11
30	0-12	0-11	0-13	0-09	0-09	0-10
31	0-07	0-08	0-10	0-06	0-06	

86Sep Strike 92.00

Jul	Open		High	Low	Close	
1	0-31	0-30	0-38	0-30	0-34	0-35
2	0-37	0-38	0-40	0-27	0-29	
3	0-28		0-28	0-20	0-21	0-20
4	**HOLIDAY**					
7	0-17		0-21	0-17	0-19	
8	0-21	0-23	0-35	0-21	0-34	0-35
9	0-32	0-30	0-32	0-18	0-19	0-18
10	0-16	0-15	0-21	0-15	0-17	0-18
11	0-21	0-19	0-21	0-14	0-16	
14	0-14		0-15	0-08	0-08	
15	0-08		0-09	0-06	0-06	
16	0-06		0-08	0-04L	0-08	
17	0-08		0-13	0-07	0-12	
18	0-12	0-11	0-12	0-08	0-08	
21	0-07		0-10	0-07	0-09	
22	0-12		0-13	0-10	0-12	
23	0-16	0-15	0-20	0-15	0-17	
24	0-17		0-26	0-15	0-23	0-24
25	0-18		0-22	0-17	0-17	0-18
28	0-22		0-49H	0-22	0-48	0-49
29	0-36	0-42	0-42	0-24	0-24	
30	0-25	0-26	0-31	0-21	0-21	0-22
31	0-18		0-22	0-14	0-14	

86Sep Strike 94.00

Jul	Open		High	Low	Close	
1	0-50	0-52	0-63	0-50	0-55	0-56
2	0-59	0-62	1-00	0-48	0-49	0-48
3	0-49	0-46	0-49	0-33	0-35	0-33
4	**HOLIDAY**					
7	0-32	0-31	0-36	0-30	0-33	0-32
8	0-38		0-58	0-37	0-58	0-56
9	0-50		0-53	0-32	0-32	0-34
10	0-30	0-27	0-37	0-27	0-33	0-35
11	0-36	0-34	0-38	0-27	0-30	0-32
14	0-29	0-28	0-30	0-16	0-17	0-18
15	0-16		0-18	0-12	0-12	
16	0-15		0-16	0-10L	0-16	
17	0-16		0-27	0-15	0-24	0-23
18	0-24	0-23	0-25	0-15	0-17	0-18
21	0-15		0-19	0-14	0-18	0-19
22	0-22	0-24	0-27	0-20	0-24	0-26
23	0-34	0-33	0-42	0-32	0-36	0-35
24	0-34	0-35	0-52	0-33	0-49	0-50
25	0-39	0-37	0-47	0-37	0-40	0-41
28	0-47	0-52	1-27H	0-47	1-23	1-24
29	1-14	1-05	1-14	0-51	0-53	0-51
30	0-55		0-62	0-42	0-43	0-44
31	0-38		0-44	0-29	0-31	

86Sep Strike 96.00

Jul	Open		High	Low	Close	
1	1-20	1-17	1-33	1-17	1-24	
2	1-37	1-36	1-38	1-15	1-16	1-15
3	1-10	1-06	1-10	0-58	0-59	
4	**HOLIDAY**					
7	0-54		0-60	0-51	0-57	
8	0-62	1-01	1-31	0-62	1-31	1-30
9	1-25	1-21	1-25	0-56	0-58	0-56
10	0-48	0-50	1-01	0-47	0-57	
11	0-60	0-62	1-05	0-47	0-54	0-55
14	0-51		0-54	0-32	0-35	0-32
15	0-32		0-37	0-25	0-25	0-26
16	0-29	0-27	0-34	0-20L	0-32	0-34
17	0-35		0-50	0-31	0-42	
18	0-45	0-43	0-47	0-32	0-34	
21	0-33		0-40	0-31	0-36	0-34
22	0-44	0-45	0-54	0-41	0-50	0-52
23	1-00	1-07	1-16	0-62	1-06	1-04
24	1-03		1-32	1-00	1-28	1-31
25	1-11	1-13	1-27	1-10	1-16	1-14
28	1-32	1-33	2-28H	1-30	2-22	2-28
29	2-10	2-00	2-11	1-32	1-35	1-33
30	1-38	1-36	1-48	1-18	1-20	1-22
31	1-10	1-13	1-22	0-60	0-62	

86Sep Strike 98.00

Jul	Open		High	Low	Close	
1	1-60		2-15	1-57	2-05	
2	2-22	2-24	2-26	1-57	1-59	1-60
3	1-59	1-50	1-59	1-29	1-30	
4	**HOLIDAY**					
7	1-22		1-35	1-22	1-32	1-29
8	1-40	1-44	2-20	1-40	2-19	2-20
9	2-04	2-09	2-10	1-30	1-32	1-30
10	1-23	1-22	1-44	1-15	1-30	1-34
11	1-37	1-42	1-55	1-19	1-28	
14	1-24	1-28	1-33	0-63	0-63	
15	0-60	0-59	1-05	0-48	0-50	0-48
16	0-56	0-55	1-02	0-40L	1-00	1-02
17	0-63	1-07	1-26	0-59	1-13	1-16
18	1-14	1-18	1-24	0-62	1-04	1-03
21	1-03		1-11	0-62	1-04	1-06
22	1-19	1-22	1-35	1-14	1-28	1-32
23	2-00	1-58	2-09	1-48	1-59	1-60
24	1-59		2-38	1-55	2-30	
25	2-06	2-14	2-30	2-06	2-13	2-10
28	2-40	2-43	3-55H	2-37	3-50	3-55
29	3-24	3-20	3-32	2-38	2-38	
30	2-45		2-58	2-19	2-19	2-20
31	2-04		2-25	1-49	1-55	

86Sep Strike 100.00

Jul	Open		High	Low	Close	
1	2-54		3-13	2-52	3-02	
2	3-14		3-24	2-57	2-57	
3	2-57	2-42	2-57	2-14	2-14	
4	**HOLIDAY**					
7	2-04	2-08	2-24	2-04	2-19	2-20
8	2-28	2-35	3-22	2-28	3-20	
9	3-12		3-12	2-20	2-21	
10	2-06		2-40	2-00	2-21	
11	2-39	2-38	2-52	2-06	2-25	
14	2-18		2-31	1-45	1-49	1-45
15	1-44	1-43	1-54	1-25	1-26	1-25
16	1-40	1-35	1-52	1-12L	1-48	1-52
17	1-50	1-53	2-22	1-43	2-05	2-06
18	2-15		2-18	1-48	1-58	
21	1-50		2-02	1-50	1-56	
22	2-14		2-38	2-12	2-30	
23	3-08	3-05	3-27	2-60	3-07	3-11
24	3-17		3-62	3-09	3-57	3-59
25	3-32		3-52	3-25	3-38	
28	4-08	4-13	5-30H	4-04	5-30	
29	4-57		5-03	4-02	4-04	4-02
30	4-21		4-21	3-41	3-43	
31	3-35		3-48	3-00	3-02	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00				86Sep Strike 106.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	4-05	4-30	4-05	4-14				5-40**N**				7-14**N**
2	4-22	4-22	4-06	4-06				5-35**N**				7-10**N**
3	3-49	3-49	3-20	3-20	5-25	5-25	4-41	4-41	6-18	6-18	6-10	6-10
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7	3-17	3-24	3-10	3-24	4-37	4-47	4-31	4-47				6-20**N**
8	3-46 3-52	4-43	3-46	4-43				6-15**N**				7-62**N**
9	3-35	3-35	3-31	3-31				4-59**N**				6-34**N**
10	3-11	3-48	3-07	3-38	4-38	5-22	4-38	5-02				6-42**N**
11				3-40**N**				5-10**N**				6-55**N**
14	3-32	3-47	2-53	2-53	4-19	4-21	4-14	4-14				5-55**N**
15	2-44	3-06	2-26	2-26	3-62	4-15	3-47	3-47				5-20**N**
16	2-40	2-63	2-07**L**	2-63	3-63	4-26	3-26**L**	4-26	5-36	6-05	5-23**L**	6-05
17	3-01	3-35	2-55	3-20	5-04	5-04	4-53	4-53				6-36**N**
18	3-28	3-28	2-62	3-08	5-00	5-00	4-40	4-40				6-24**N**
21	3-11	3-11	3-02	3-02	4-46	4-46	4-33	4-33				6-16**N**
22	3-55	3-60	3-35	3-56				5-35**N**				7-24**N**
23	4-39	4-52	4-38	4-44	6-26	6-30	6-26	6-30				8-24**N**
24	4-52	5-42	4-52	5-34	7-00	7-24	7-00	7-24				9-22**N**
25	5-27	5-30	5-13	5-15				7-06**N**				9-02**N**
28	6-03	7-15**H**	5-54	7-15**B**	8-03	9-06**H**	8-03	9-06**B**	11-02	11-02**H**	11-02	11-02**B**
29				5-48**N**	8-36	8-36	7-40	7-40				9-36**N**
30	6-00	6-00	5-20	5-20				7-08**N**				9-02**N**
31	4-44	4-54	4-38	4-38				6-22**N**				8-16**N**

	86Sep Strike 108.00				86Sep Strike 110.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				8-59**N**				10-42**N**
2				8-58**N**				10-50**N**
3				7-54**N**				9-42**N**
4	**HOLIDAY**				**HOLIDAY**			
7				8-03**N**				9-60**N**
8				9-52**N**				11-42**N**
9				8-26**N**				10-20**N**
10				8-34**N**				10-30**N**
11				8-45**N**				10-40**N**
14				7-44**N**				9-38**N**
15				7-05**N**				9-00**N**
16				7-56**N**				9-54**N**
17				8-26**N**				10-22**N**
18				8-16**N**				10-14**N**
21				8-06**N**				10-02**N**
22				9-19**N**				11-18**N**
23				10-20**N**				12-20**N**
24				11-20**N**				13-20**N**
25				11-00**N**				13-00**N**
28				13-00**B**				15-00**B**
29				11-34**N**				13-34**N**
30				11-00**N**				13-00**N**
31				10-12**N**				12-12**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

Jul	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1			100**H**				31**H**		10	176	428	555
2								130**H**	240	728	642	2,057**H**
3								100	1,545**H**	768	2,224**H**	1,460
4	**HOLIDAY**											
7								31	230	1,135	652	574
8						2**H**		1**L**	833	523	651	314
9									368	1,172**H**	1,519	627
10									16	500	950	1,074
11								2	2**L**	10	129	790
14									10	715	73	1,531
15								2	5	10	336	1,048
16							6		26	10	77	94
17	1**H**										1**L**	47**L**
18								76	77		1,641	109
21									31		401	154
22										221	150	67
23										2**L**	66	445
24										360	310	151
25					1**H**						3	196
28										241	241	941
29								40	501	27	207	1,520
30											73	237
31							3**L**				183	695
TOTAL	1		100		1	2	40	382	3,894	6,598	10,957	14,686

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	1,012	4,129	3,163	1,571	938	456	52					12,621
2	2,279	2,240	1,109	3,171	4,972	158**L**	41					17,767
3	785	2,505	1,516	3,450	3,639	1,158	123	9	1**L**			19,283
4	**HOLIDAY**											
7	381	2,829	2,805	4,189	6,529	1,606	104	265**H**				21,330
8	1,336	2,375	4,607	5,897	12,034**H**	1,676	1,119					31,368**H**
9	2,182	4,779	4,285	2,938	4,362	1,863	1**L**					24,096
10	2,111	7,209**H**	5,323	3,678	4,509	2,773	430	22				28,595
11	1,591	1,420	3,623	6,029	4,320	2,094	25					20,035
14	1,224	3,914	4,272	3,086	3,385	2,484	110	2				20,806
15	1,273	1,299	2,040	3,358	3,547	2,550	1,397**H**	25				16,890
16	1,155	1,294	1,400	5,847	3,412	3,934	246	83	23**H**			17,607
17	738	1,008	2,990	5,057	4,773	4,084**H**	454	22				19,175
18	487	799	1,103	1,454**L**	3,259	753	90	80				9,928**L**
21	549	2,563	994**L**	6,420	2,555	1,618	52					15,337
22	1,330	658**L**	1,695	4,732	2,944	2,549	25	3				14,374
23	967	2,796	4,449	7,803**H**	6,122	1,313	60	5				24,028
24	1,762	5,461	6,949**H**	5,194	5,403	918	135	5				26,648
25	1,460	1,462	2,771	1,560	2,467	837	150					10,927
28	3,654**H**	4,908	4,987	4,955	2,416	1,070	209	16				23,638
29	2,605	4,870	6,528	7,764	1,726	284	2	2				26,076
30	659	3,534	3,156	3,572	871**L**	393	84	1**L**	1			12,581
31	353**L**	1,611	5,458	6,046	3,580	694	5					18,628
TOTAL	29,893	63,663	75,223	97,791	87,763	35,265	4,914	540	25			431,738

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Sep

Jul	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1		24**H**	250**H**	163**H**	809**L**	1,979**H**	9,509	4,763**L**	10,284**L**	9,743	8,281	13,055**H**
2		24	250	163	809	1,979	9,509	4,857	10,484	10,311	8,270	11,655
3		24	250	163	809	1,979	9,509	4,945**H**	11,287	9,709**L**	9,296	11,931
4	**HOLIDAY**											
7		24	250	163	809	1,979	9,509	4,914	11,397	10,408	9,201	11,599
8		24	250	163	809	1,978**L**	9,509	4,914	11,412**H**	10,433	9,738**H**	11,648
9		24	250	163	809	1,978	9,520**H**	4,874	11,319	11,154**H**	9,382	11,476
10		24	250	163	809	1,978	9,520	4,874	11,318	10,347	9,254	11,755
11		24	250	163	809	1,978	9,520	4,874	11,318	10,347	8,848	11,257
14		24	250	163	809	1,978	9,520	4,874	11,313	10,098	8,833	10,872
15		24	250	163	809	1,978	9,489	4,872	11,311	10,097	8,637	10,394
16		24	250	163	809	1,978	9,483	4,872	11,314	10,117	8,695	10,401
17	1**H**	24	250	163	809	1,978	9,483	4,872	11,314	10,117	8,693	10,399
18	1	24	250	163	809	1,978	9,483	4,796	11,228	10,097	8,453	10,502
21	1	24	250	163	809	1,978	9,483	4,796	11,197	9,797	8,398	10,649
22	1	24	250	163	809	1,978	9,483	4,796	11,197	9,797	8,406	10,691
23	1	24	250	163	809	1,978	9,483	4,787	11,197	9,795	8,419	10,962
24	1	24	250	163	809	1,978	9,483	4,787	11,196	9,791	8,285	11,014
25	1	24	250	163	810**H**	1,978	9,483	4,787	11,196	9,788	8,281	11,110
28	1	24	250	163	810	1,978	9,483	4,787	11,196	9,755	8,197	10,910
29	1	24	250	163	810	1,978	9,483	4,787	11,273	9,760	8,133	10,343
30	1	24	250	163	810	1,978	9,483	4,787	11,273	9,750	8,147	10,090
31	1	24	250	163	810	1,978	9,480**L**	4,791	11,274	9,750	8,131**L**	10,075**L**

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	21,543**H**	19,978	16,825	15,719	9,368**L**	5,022**L**	4,568	1,844	2**L**			153,729
2	20,436	20,066	16,656	14,380**L**	11,323	5,039	4,528	1,844	2			152,585
3	20,077	20,180	16,688	15,478	12,176	5,439	4,507	1,844	3			156,294
4	**HOLIDAY**											
7	20,013	19,484	17,027	17,449	14,319	6,371	4,572	1,853	3			161,344
8	19,585	19,270	16,706	17,914	15,550	5,679	5,070**H**	1,853	3			162,508
9	19,059	20,267	17,030	17,422	15,334	6,190	4,060	1,853	3			162,167
10	18,457	20,682	17,245**H**	18,349	14,164	6,493	4,010	1,842**L**	3			161,537
11	17,793	21,274	16,932	20,517	14,827	6,703	4,010	1,842	3			163,289
14	17,810	19,766	16,474	20,306	15,391	7,433	4,016	1,843	3			161,776
15	17,602	19,622	16,564	21,149	15,640	7,466	3,644	1,844	3			161,558
16	17,285	19,151	16,317	20,739	15,081	8,118	3,680	1,916	14**H**			160,407
17	16,652	19,648	16,485	20,375	15,391	7,758	3,466	1,937	14			159,829
18	15,791	19,727	15,570	19,751	16,762	7,651	3,485	1,937	14			158,472
21	15,847	19,105	15,927	22,040	17,723**H**	8,015	3,440	1,936	14			161,592
22	14,756	19,058**L**	16,141	23,429	17,197	7,750	3,435	1,939**H**	14			161,314
23	14,879	20,326	15,820	24,876**H**	16,310	8,362**H**	3,481	1,939	14			163,875**H**
24	14,909	21,403	15,985	23,941	14,451	7,710	3,429	1,934	14			161,557
25	14,431	20,711	14,850**L**	23,225	14,334	7,736	3,529	1,934	14			158,635
28	14,248	20,030	15,617	21,983	13,893	7,231	3,422	1,918	14			155,910
29	14,128	21,146	16,008	20,963	12,571	7,060	3,422	1,918	14			154,235
30	13,969**L**	21,726	15,207	20,413	12,134	7,046	3,200	1,918	13			152,382
31	14,014	22,023**H**	15,681	19,774	11,665	6,383	3,195**L**	1,918	13			151,393**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Jul	86Dec Strike 68.00				86Dec Strike 70.00				86Dec Strike 72.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01**N**								0-01**N**
2				0-01**N**								0-01**N**
3				0-01**N**								0-01**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				0-01**N**								0-01**N**
8				0-01**N**								0-01**N**
9				0-01**N**								0-01**N**
10				0-01**N**								0-01**N**
11				0-01**N**								0-01**N**
14				0-01**N**								0-01**N**
15				0-01**N**								0-01**N**
16				0-01**N**								0-01**N**
17				0-01**N**								0-01**N**
18				0-01**N**	0-01	0-01**H**	0-01**L**	0-01				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
23				0-01**N**				0-01**N**				0-01**N**
24				0-01**N**				0-01**N**				0-01**N**
25				0-01**N**				0-01**N**				0-01**N**
28				0-01**N**				0-01**N**				0-01**N**
29				0-01**N**				0-01**N**				0-01**N**
30				0-01**N**				0-01**N**				0-01**N**
31				0-01**N**				0-01**N**				0-01**N**

Jul	86Dec Strike 74.00				86Dec Strike 76.00				86Dec Strike 78.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-02**N**				0-04**N**				0-09**N**
2				0-02**N**				0-04**N**				0-07**N**
3				0-01**N**				0-03**N**	0-08	0-08	0-08	0-08
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				0-01**N**				0-04**N**				0-08**N**
8				0-01**N**				0-06**N**	0-12	0-12**H**	0-12	0-12
9				0-01**N**				0-03**N**	0-08	0-08	0-07	0-07
10				0-01**N**				0-03**N**				0-07**N**
11				0-01**N**				0-03**N**	0-05	0-06	0-05**L**	0-06
14				0-01**N**				0-02**N**				0-04**N**
15				0-01**N**				0-01**N**				0-03**N**
16				0-01**N**				0-01**N**				0-03**N**
17				0-01**N**				0-01**N**				0-04**N**
18				0-01**N**				0-01**N**				0-03**N**
21				0-01**N**				0-01**N**				0-03**N**
22				0-01**N**	0-02	0-02	0-02**L**	0-02				0-03**N**
23				0-01**N**				0-02**N**				0-04**N**
24				0-01**N**				0-03**N**				0-06**N**
25				0-01**N**				0-03**N**				0-06**N**
28				0-01**N**				0-04**N**				0-10**N**
29				0-01**N**				0-04**N**				0-07**N**
30				0-01**N**				0-04**N**	0-08	0-08	0-08	0-08
31				0-01**N**	0-04	0-04**H**	0-04	0-04	0-09	0-09	0-08	0-08

Jul	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-17**N**				0-22**N**				0-30**N**
2				0-15**N**	0-22	0-22	0-21	0-21				0-28**N**
3				0-13**N**	0-19	0-19	0-19	0-19	0-24	0-24	0-24	0-24
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				0-13**N**	0-15	0-16	0-15	0-15				0-24**N**
8				0-16**N**				0-21**N**				0-33**N**
9				0-12**N**	0-22	0-22	0-16	0-16	0-29	0-29	0-26	0-26
10				0-13**N**	0-20	0-20	0-20	0-20	0-24	0-28	0-24	0-28
11	0-13	0-13	0-13	0-13	0-24	0-24	0-20	0-20	0-32	0-32	0-28	0-28
14				0-09**N**	0-13	0-13	0-11	0-11	0-24	0-24	0-17	0-17
15				0-06**N**	0-12	0-12	0-10**L**	0-10	0-17	0-17	0-14	0-14
16	0-06	0-06	0-06**L**	0-06				0-11**N**	0-12	0-14	0-12**L**	0-14
17				0-06**N**				0-11**N**	0-16	0-16	0-16	0-16
18				0-06**N**				0-10**N**				0-15**N**
21	0-06	0-06	0-06	0-06				0-10**N**				0-15**N**
22				0-06**N**				0-12**N**	0-16	0-17	0-16	0-17
23				0-08**N**				0-14**N**	0-22	0-22	0-22	0-22
24				0-11**N**	0-20	0-20	0-18	0-18				0-30**N**
25				0-10**N**	0-20	0-20	0-20	0-20				0-28**N**
28	0-21	0-21**H**	0-17	0-17	0-27	0-34**H**	0-25	0-31	0-35	0-42**H**	0-33	0-41
29	0-17	0-17	0-12	0-12	0-32	0-32	0-23	0-23	0-37	0-41	0-33	0-33
30	0-15	0-15	0-15	0-15	0-18 0-19	0-24	0-18	0-23	0-33	0-39	0-33	0-33
31	0-15	0-15	0-13	0-13				0-21**N**	0-32	0-32	0-27	0-29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Jul	Open	High	Low	Close
1	0-39	0-42	0-39	0-42
2	0-45	0-48	0-41	0-41
3	0-39	0-39	0-33	0-33
4	**HOLIDAY**			
7	0-30	0-30	0-30	0-30
8	0-40	0-42	0-40	0-42
9	0-40	0-42	0-38	0-38
10	0-34	0-40	0-34	0-39
11	0-39	0-44	0-37	0-40
14	0-32	0-32	0-24	0-24
15	0-25	0-30	0-21**L**	0-21
16				0-22**N**
17	0-25	0-25	0-25	0-25
18				0-24**N**
21				0-23**N**
22	0-27	0-27	0-25	0-26
23	0-32	0-32	0-29	0-31
24	0-31	0-42	0-31	0-40
25	0-40	0-44	0-37	0-37
28	0-52	0-59**H**	0-50	0-57
29	0-56	0-59	0-47	0-47
30	0-48	0-52	0-44	0-44
31	0-44	0-45	0-40	0-40

86Dec Strike 88.00

Jul	Open	High	Low	Close
1	0-57	0-61	0-56	0-61
2	0-61	1-00	0-57	0-57
3	0-54	0-54	0-45	0-45
4	**HOLIDAY**			
7	0-42	0-42	0-42	0-42
8	0-54	1-00	0-52	1-00
9	1-00	1-00	0-52	0-52
10	0-47	0-55	0-47	0-52
11	0-60	0-60	0-48	0-50
14	0-48	0-48	0-38	0-38
15	0-35	0-37	0-28	0-28
16	0-30	0-32	0-25**L**	0-32
17	0-32	0-42	0-31	0-35
18	0-38	0-38	0-34	0-34
21	0-30	0-30	0-30	0-30
22	0-37	0-38	0-32	0-34
23	0-42	0-49	0-42	0-44
24	0-54	0-62	0-54	0-61
25	0-54	0-61	0-54	0-58
28	1-08	1-27**H**	1-04	1-24
29	1-19	1-22	1-06	1-07
30	1-10	1-10	1-00	1-00
31	1-00	1-00	0-56	0-58

86Dec Strike 90.00

Jul	Open	High	Low	Close	
1	1-17	1-21	1-17	1-20	
2	1-28	1-26	1-15	1-15	
3	1-13	1-13	0-62	0-62	
4	**HOLIDAY**				
7	0-60	1-00	0-59	1-00	
8	1-09	1-30	1-09	1-30	
9	1-15	1-18	1-08	1-08	
10	1-05	1-15	1-05	1-11	
11	1-18	1-20	1-06	1-07	
14	1-06	1-06	0-51	0-51	
15	0-49	0-50	0-38	0-39	
16	0-45	0-47	0-36**L**	0-47	
17	0-47	1-00	0-44	0-54	
18	0-55	0-57	0-48	0-48	
21	0-48	0-49	0-45	0-46	
22	0-60	0-60	0-52	0-58	
23	1-01	1-07	1-01	1-06	
24	1-05	1-28	1-05	1-27	
25	1-22	1-30	1-19	1-22	
28	1-32	2-00**H**	1-32	1-57	1-59
29	1-45	1-60	1-35	1-35	
30	1-35	1-45	1-29	1-29	
31	1-30	1-33	1-17	1-17	1-21

86Dec Strike 92.00

Jul	Open	High	Low	Close	
1	1-43	1-54	1-43	1-47	1-49
2	1-57	1-62	1-43	1-45	
3	1-40	1-40	1-25	1-25	
4	**HOLIDAY**				
7	1-21	1-27	1-20	1-27	
8	1-35	2-01	1-35	2-00	2-01
9	1-55	1-55	1-35	1-35	
10	1-30	1-42	1-24	1-39	
11	1-30	1-51	1-30	1-36	1-35
14	1-30	1-35	1-10	1-11	
15	1-06	1-10	0-58	0-58	
16	1-00	1-05	0-53**L**	1-05	
17	1-02	1-22	1-02	1-17	
18	1-18	1-18	1-08	1-11	
21	1-07	1-10	1-02	1-04	
22	1-23	1-23	1-14	1-22	
23	1-32	1-41	1-32	1-39	
24	1-37	2-04	1-37	2-02	
25	1-55	2-05	1-52	1-60	
28	2-10	2-48**H**	2-08	2-48	
29	2-30	2-41	2-08	2-08	2-12
30	2-11	2-18	2-00	2-03	
31	2-02	2-03	1-46	1-52	

86Dec Strike 94.00

Jul	Open		High	Low	Close	
1	2-12		2-23	2-07	2-21	
2	2-34		2-36	2-11	2-13	
3	2-12		2-12	1-54	1-54	
4	**HOLIDAY**					
7	1-56		1-58	1-50	1-58	
8	2-18		2-48	2-18	2-48	
9	2-30		2-30	2-06	2-07	
10	2-00		2-16	1-57	2-10	
11	2-18		2-20	1-62	2-06	
14	2-05		2-07	1-36	1-36	1-38
15	1-29		1-41	1-17	1-20	
16	1-28		1-38	1-12**L**	1-38	
17	1-34		1-55	1-34	1-48	1-47
18	1-50		1-52	1-35	1-39	
21	1-33		1-40	1-31	1-34	1-33
22	1-52	1-59	1-60	1-44	1-57	
23	2-18		2-21	2-06	2-15	
24	2-13		2-47	2-13	2-47	
25	2-30		2-51	2-30	2-38	
28	2-63		3-41**H**	2-58	3-38	3-41
29	3-15		3-32	2-58	2-58	
30	2-59		3-07	2-46	2-48	
31	2-44		2-50	2-27	2-31	

86Dec Strike 96.00

Jul	Open	High	Low	Close	
1	2-50	3-08	2-50	3-00	
2	3-20	3-20	2-56	2-60	
3	2-55	2-55	2-28	2-28	
4	**HOLIDAY**				
7	2-24	2-34	2-24	2-34	
8	2-54	3-28	2-54	3-28	
9	3-06	3-08	2-41	2-41	
10	2-34	2-54	2-34	2-50	
11	2-49	3-02	2-46	2-49	
14	2-51	2-51	2-07	2-07	
15	2-05	2-12	1-48	1-48	
16	1-57	2-04	1-41**L**	2-04	
17	2-04	2-35	2-04	2-18	
18	2-22	2-28	2-09	2-15	
21	2-10	2-12	2-03	2-05	
22	2-25	2-44	2-22	2-33	2-36
23	3-00	3-10	2-56	2-63	
24	2-62	3-40	2-61	3-35	
25	3-18	3-41	3-18	3-32	
28	3-62	4-40**H**	3-50	4-40	
29	4-20	4-28	3-47	3-47	
30	3-50	4-01	3-36	3-36	
31	3-27	3-39	3-13	3-13	3-24

86Dec Strike 98.00

Jul	Open		High	Low	Close	
1	3-52		4-00	3-52	3-57	
2	3-57		3-57	3-50	3-52	
3	3-30		3-32	3-13	3-13	
4	**HOLIDAY**					
7	3-17		3-18	3-10	3-18	
8	3-43		4-20	3-43	4-20	
9	4-00		4-00	3-34	3-34	
10	3-15		3-42	3-15	3-41	
11	3-32		3-60	3-32	3-37	
14	3-27		3-35	2-54	2-55	
15	2-43		2-59	2-27	2-27	
16	2-33	2-30	2-48	2-19**L**	2-48	
17	2-53		3-18	2-48	3-02	
18	3-17		3-18	2-57	2-60	
21	2-58		2-62	2-52	2-52	
22	3-15		3-33	3-12	3-27	
23	3-62		4-10	3-55	3-58	
24	4-05		4-39	4-02	4-39	
25	4-26		4-40	4-26	4-31	
28	4-58		5-52**H**	4-58	5-52	
29	5-37		5-40	4-50	4-50	
30	5-03		5-03	4-37	4-39	
31	4-29		4-40	4-12	4-12	4-20

86Dec Strike 100.00

Jul	Open	High	Low	Close	
1				4-57**N**	
2	4-62	4-62	4-52	4-52	
3	4-33	4-34	4-07	4-07	
4	**HOLIDAY**				
7	4-05	4-19	4-05	4-19	
8	5-23	5-25	5-23	5-25	
9				4-35**N**	
10	4-15	4-51	4-15	4-39	
11	4-55	4-58	4-28	4-40	
14	3-53	3-53	3-52	3-52	
15	3-47	3-47	3-20	3-20	
16	3-38	3-45	3-03**L**	3-45	
17	3-60	4-25	3-56	4-02	
18	3-63	4-05	3-62	3-62	
21	3-59	3-61	3-51	3-51	
22	4-27	4-32	4-09	4-32	
23	5-04	5-12	5-04	5-08	
24	5-19	5-55	5-19	5-55	
25				5-45**N**	
28	6-15	7-13**H**	6-12	7-13	
29	6-50	7-00	6-05	6-05	
30				5-55**N**	
31	5-45	5-48	5-10	5-25	5-35

86Dec Strike 102.00

Jul	Open	High	Low	Close
1	5-60	6-05	5-60	6-05
2				5-[illegible]3**N**
3				5-14**N**
4	**HOLIDAY**			
7	5-20	5-30	5-20	5-30
8				6-42**N**
9				5-43**N**
10				5-48**N**
11	5-36	5-53	5-36	5-53
14				4-54**N**
15	4-58	4-58	4-33**L**	4-33
16				4-55**N**
17				5-14**N**
18				5-07**N**
21				4-61**N**
22				5-52**N**
23				6-30**N**
24				7-20**N**
25	7-07	7-08**H**	7-07	7-08
28				6-50**N**
29				7-33**N**
30				7-17**N**
31				6-43**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00				86Dec Strike 106.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				7-26**N**	8-45	8-56	8-45	8-56
2				7-19**N**	9-01	9-01	8-49	8-49
3				6-31**N**				7-56**N**
4	**HOLIDAY**				**HOLIDAY**			
7				6-49**N**	7-50	8-12	7-50	8-12
8				8-05**N**				9-40**N**
9				6-62**N**				8-28**N**
10				7-05**N**				8-36**N**
11				7-11**N**				8-42**N**
14				6-13**N**				7-37**N**
15				5-42**N**	7-43	7-43	7-13**L**	7-13
16				6-10**N**				7-40**N**
17				6-36**N**				8-05**N**
18				6-30**N**				7-62**N**
21				6-19**N**				7-51**N**
22				7-16**N**				8-54**N**
23				8-00**N**				9-42**N**
24	8-12	8-60**H**	8-12**L**	8-60	9-52	10-40**H**	9-47	10-40
25				8-44**N**				10-24**N**
28				10-30**N**				12-18**N**
29				9-07**N**				10-52**N**
30				8-52**N**				10-30**N**
31				8-12**N**				9-50**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Jul	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1										104	508
2								8		135	48
3						6		24	1**L**	54	12
4	**HOLIDAY**										
7							1**L**	23		6	2
8						1**L**				2	2
9						2	5	22	161	675**H**	632
10								1**L**	11	211	35
11						1	2	11	10	16	690**H**
14								9	2	59	330
15						4		1	21	213	416
16							2		100	1**L**	1**L**
17							154		1	1	348
18		18**H**									51
21							10				51
22					3**H**				3	110	180
23									100	216	314
24								2		102	148
25								100		33	62
28							203**H**	911**H**	22	89	80
29							1	351	455**H**	230	532
30						61**H**	1	105	104	45	22
31					1**L**	1	2		444	167	335
TOTAL		18			4	76	381	1,568	1,435	2,469	4,799

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	776	1,433	427	10**L**	275		200**H**		25	3,758
2	150	306	586	165	11	1**L**			32	1,442
3	400	702	280**L**	23	47	94				1,643
4	**HOLIDAY**									
7	4**L**	308	468	503	40	34	10		1**L**	1,400**L**
8	356	835	382	2,352	203	10				4,143
9	765	1,594	368	712	96					5,032
10	790	1,308	780	222	175	21				3,554
11	386	312	1,219	331	5**L**	238	5**L**			3,226
14	112	768	600	681	250	140				2,951
15	141	2,761	473	2,870	743	30	200		1	7,874
16	1,426	671	823	1,114	700	1,213**H**				6,051
17	443	1,453	529	292	1,414**H**	280				4,915
18	733	1,219	1,358	754	776	292				5,201
21	1,005	674	1,355	131	99	300				3,625
22	114	132**L**	3,034	1,285	873	9				5,743
23	117	2,388	2,128	2,882	551	1				8,697
24	2,898**H**	2,875	3,086	5,878**H**	540	212		310**H**	33**H**	16,084**H**
25	436	4,066	3,559	4,311	9		20			12,596
28	507	1,747	3,647	2,031	498	314				10,049
29	429	5,944**H**	5,001**H**	1,596	28	150				14,717
30	537	3,628	2,549	379	59	1				7,491
31	446	1,153	1,457	270	56	106				4,438
TOTAL	12,971	36,277	34,109	28,792	7,448	3,446	435	310	92	134,630

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Jul	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	8H		45H	85H	67L	107L	364L	2,056L	905L	1,274	1,788
2	8		45	85	67	107	364	2,064	905	1,376	1,809
3	8		45	85	67	113	364	2,088	905	1,255	1,821
4	HOLIDAY										
7	8		45	85	67	113	365	2,101	905	1,255	1,820
8	8		45	85	67	114	365	2,101	905	1,255	1,818
9	8		45	85	67	115	370	2,123	1,066	1,129	1,521
10	8		45	85	67	115	370	2,124	1,067	1,191	1,505L
11	8		45	85	67	115	372	2,134	1,077	1,207	2,068
14	8		45	85	67	115	372	2,127	1,077	1,266	2,087
15	8		45	85	67	119	372	2,128	1,060	1,108L	1,783
16	8		45	85	67	119	374	2,128	1,160	1,109	1,759
17	8		45	85	67	119	523	2,128	1,159	1,110	2,005
18	8	18H	45	85	67	119	523	2,128	1,159	1,110	2,006
21	8	18	45	85	67	119	533	2,128	1,159	1,110	2,037
22	8	18	45	85	69	119	533	2,128	1,162	1,220	2,214
23	8	18	45	85	69	119	533	2,128	1,062	1,429	2,414
24	8	18	45	85	69	119	533	2,130	1,062	1,489	2,470
25	8	18	45	85	69	119	533	2,230	1,062	1,470	2,478
28	8	18	45	85	69	119	680	2,564	1,059	1,572	2,481
29	8	18	45	85	69	119	680	2,673	1,075	1,753	2,518H
30	8	18	45	85	69	180	680	2,763H	1,097	1,768H	2,512
31	8	18	45	85	70H	181H	682H	2,763	1,425H	1,742	2,399

Jul	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	6,111	8,103L	3,768L	1,184L	535	96L	211L	10L	53	26,770L
2	6,128	8,359	4,049	1,249	526	97	211	10	60H	27,519
3	5,931	8,960	4,328	1,270	553	154	211	10	60	28,228
4	HOLIDAY									
7	5,955	9,263	4,793	1,265	523L	176	221	10	59	29,029
8	6,049	9,673	4,675	3,154	696	166	221	10	59	31,466
9	6,321H	10,789	4,371	3,755	713	166	221	10	52	32,927
10	6,194	11,696	4,747	3,891	798	186	221	10	52	34,372
11	6,268	11,888	5,710	4,059	799	421	221	10	52	36,606
14	6,050	12,293	6,063	4,088	959	534	221	10	52	37,519
15	5,987	13,013	6,271	4,502	1,570	560	409	10	53	39,150
16	6,051	12,563	6,737	4,904	1,777	1,255	409	10	53	40,613
17	5,304	11,259	6,833	5,135	2,886	1,422	409	10	53	40,560
18	5,544	10,632	8,001	5,171	2,990	1,554	409	10	53	41,632
21	4,493	10,785	8,540	5,216	2,989	1,709	409	10	53	41,513
22	4,531	10,841	11,361	5,695	3,296	1,715	409	10	53	45,512
23	4,536	12,794	12,393	7,408	3,334H	1,714	409	10	53	50,561
24	3,427	13,093	13,551	10,822H	3,115	1,811H	409	300H	30	54,586
25	3,339L	15,419	16,018	9,479	3,114	1,808	429H	300	28L	58,051
28	3,395	15,969	15,960	8,334	2,839	1,687	409	300	28	57,621
29	3,495	18,289	16,456H	8,350	2,836	1,637	409	300	28	60,843H
30	3,528	19,590	14,765	8,296	2,704	1,636	409	300	28	60,481
31	3,606	20,186H	14,040	8,210	2,675	1,639	409	300	28	60,511

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 82.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25	0-59	0-59**H**	0-47**L**	0-47
28				1-05**N**
29				0-58**N**
30				0-58**N**
31				0-53**N**

87Mar Strike 84.00

Jul	Open	High	Low	Close
1				0-56**N**
2				0-56**N**
3				0-44**N**
4	**HOLIDAY**			
7				0-47**N**
8				1-00**N**
9				0-54**N**
10				0-55**N**
11	0-52	0-53	0-52	0-53
14	0-44	0-44	0-39**L**	0-39
15				0-29**N**
16				0-34**N**
17				0-37**N**
18				0-41**N**
21	0-39	0-39	0-39	0-39
22				0-50**N**
23	0-60	0-60	0-56	0-56
24				1-10**N**
25	1-10	1-10	1-05	1-05
28				1-34**N**
29				1-17**N**
30	1-20	1-22**H**	1-15	1-16
31				1-09**N**

87Mar Strike 86.00

Jul	Open	High	Low	Close
1	1-09	1-11	1-09	1-11
2				1-11**N**
3				1-00**N**
4	**HOLIDAY**			
7				1-02**N**
8				1-23**N**
9				1-06**N**
10	1-04	1-11	1-04	1-08
11	1-08	1-08	1-06	1-06
14				0-56**N**
15				0-43**N**
16	0-45 0-43	0-47	0-40**L**	0-47
17				0-51**N**
18				0-51**N**
21				0-50**N**
22				0-60**N**
23	1-10	1-10	1-06	1-06
24				1-27**N**
25				1-21**N**
28				1-58**N**
29				1-33**N**
30	1-38	1-38**H**	1-35	1-35
31				1-24**N**

87Mar Strike 88.00

Jul	Open	High	Low	Close
1				1-36**N**
2				1-36**N**
3	1-28	1-28	1-18	1-19
4	**HOLIDAY**			
7				1-26**N**
8				1-51**N**
9	1-30	1-30	1-30	1-30
10				1-32**N**
11	1-32	1-32	1-32	1-32
14				1-15**N**
15				0-60**N**
16	0-61	1-04	0-61**L**	1-04
17				1-10**N**
18				1-09**N**
21				1-06**N**
22				1-22**N**
23				1-35**N**
24				1-60**N**
25				1-52**N**
28	2-10	2-29**H**	2-10	2-29
29	2-19	2-19	2-00	2-00
30	2-07	2-07	1-60	1-60
31	1-53	1-55	1-51	1-51

87Mar Strike 90.00

Jul	Open	High	Low	Close
1	2-10	2-10	2-06	2-06
2	2-10	2-10	2-05	2-05
3	1-62	1-62	1-50	1-50
4	**HOLIDAY**			
7				1-55**N**
8				2-23**N**
9	2-20	2-20	2-00	2-00
10				2-02**N**
11				2-00**N**
14				1-41**N**
15				1-21**N**
16	1-20	1-30	1-15**L**	1-30
17	1-34	1-38	1-34	1-38
18				1-35**N**
21	1-28	1-31	1-28	1-31
22	1-43	1-51	1-43	1-51
23				2-02**N**
24	2-20	2-26	2-20	2-26
25				2-21**N**
28	2-50	3-12**H**	2-50	3-12
29				2-40**N**
30				2-32**N**
31				2-19**N**

87Mar Strike 92.00

Jul	Open	High	Low	Close
1				2-45**N**
2				2-45**N**
3				2-22**N**
4	**HOLIDAY**			
7				2-24**N**
8				3-00**N**
9	2-60	2-60	2-33	2-33
10	2-32	2-36	2-28	2-36
11				2-34**N**
14	2-00	2-12	2-00**L**	2-12
15				1-52**N**
16				2-06**N**
17				2-11**N**
18	2-17	2-17	2-05	2-05
21	2-02	2-02	2-00	2-00
22				2-22**N**
23	2-41	2-43	2-40	2-40
24	2-50	3-07	2-50	3-07
25				3-00**N**
28				4-00**N**
29				3-23**N**
30				3-15**N**
31	3-10	3-10**H**	3-00	3-00

87Mar Strike 94.00

Jul	Open	High	Low	Close
1				3-28**N**
2				3-28**N**
3	2-62	2-62	2-62	2-62
4	**HOLIDAY**			
7	2-62	3-02	2-62	3-02
8				3-50**N**
9				3-16**N**
10				3-19**N**
11				3-17**N**
14				2-56**N**
15				2-22**N**
16	2-23	2-40	2-22**L**	2-40
17	2-44	2-53	2-44	2-53
18				2-48**N**
21				2-41**N**
22	2-55	3-06	2-55	3-06
23				3-29**N**
24	3-54	4-00	3-54	4-00
25				3-57**N**
28	4-16	5-00**H**	4-16	5-00
29				4-18**N**
30	4-15 4-16	4-16	4-08	4-08
31	4-00	4-15	3-49	3-49

87Mar Strike 96.00

Jul	Open	High	Low	Close
1				4-17**N**
2	4-19	4-19	4-17	4-17
3	4-00	4-00	3-48	3-48
4	**HOLIDAY**			
7				3-54**N**
8	4-30	4-44	4-30	4-44
9				4-06**N**
10				4-09**N**
11	4-12	4-12	4-06	4-06
14				3-38**N**
15	3-18	3-26	3-00**L**	3-00
16				3-24**N**
17	3-30	3-37	3-30	3-37
18				3-32**N**
21				3-24**N**
22	3-50	3-58	3-50	3-58
23				4-18**N**
24	4-27	4-62	4-27	4-62
25				4-50**N**
28	5-22	6-00**H**	5-13	6-00
29				5-15**N**
30	5-22	5-22	5-02	5-02
31	4-48	4-48	4-41	4-41

87Mar Strike 98.00

Jul	Open	High	Low	Close
1				5-15**N**
2				5-14**N**
3				4-43**N**
4	**HOLIDAY**			
7				4-50**N**
8				5-47**N**
9				5-00**N**
10				5-04**N**
11				5-02**N**
14				4-30**N**
15				3-57**N**
16	3-58	4-17	3-41**L**	4-17
17	4-24	4-28	4-24	4-28
18				4-22**N**
21	4-10	4-15	4-10	4-15
22				4-53**N**
23				5-19**N**
24				5-62**N**
25				5-48**N**
28	6-30	7-10**H**	6-30	7-10
29				6-14**N**
30				6-04**N**
31				5-39**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	6-02	6-20	6-02	6-20								
2				6-21**N**								
3				5-42**N**								
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7	5-37	5-50	5-37**L**	5-50								
8				6-55**N**								
9				6-06**N**								
10				6-10**N**								
11				6-08**N**								
14				5-30**N**								
15				4-59**N**								
16				5-22**N**								
17				5-37**N**								
18				5-27**N**								
21				5-18**N**								
22				5-63**N**								
23				6-30**N**								
24				7-15**N**	8-25	8-43**H**	8-25**L**	8-43	9-20	10-10**H**	9-20**L**	10-10
25				7-02**N**				8-27**N**				9-58**N**
28				8-34**N**				10-06**N**				11-41**N**
29	8-06	8-06**H**	7-33	7-33				8-59**N**				10-27**N**
30				7-18**N**				8-41**N**				10-07**N**
31				6-31**N**				8-06**N**				9-35**N**

Put volume of sales Reported in contracts—Future 87Mar

Jul	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1			202**H**		4					50**H**			256
2					2			8					10
3				28	7		5	12**H**					52
4	**HOLIDAY**												
7							1**L**			20			21
8								5					5
9				2**L**	4	4							10
10			150			2							152
11			12					1**L**					13
14		5		2		25							32
15						25		7					32
16			118	52**H**	108**H**		7		11**H**				296
17					2		3	1					6
18						1**L**			1**L**				2**L**
21		100**H**			1**L**	1			10				112
22					1		1	1					3
23		1**L**	2**L**			63**H**							66
24					10	6	1	5			10**H**	25**H**	57
25	1**H**	1											2
28				3	3		38	11	10				65
29				2			450			10**L**			462
30		8	2	11			1	1					23
31				31		3	453**H**	6					493**H**
TOTAL	1	115	486	131	142	130	960	58	32	80	10	25	2,170

Put open contracts Reported in contracts—Future 87Mar

Jul	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1		22**L**	217**L**	60**L**	219**L**	38**L**	6**L**	81**L**	11**L**	50**L**			704**L**
2		22	217	60	221	38	6	89	11	50			714
3		22	217	64	228	38	11	101	11	50			742
4	**HOLIDAY**												
7		22	217	74	228	38	12	101	11	70**H**			773
8		22	217	64	228	38	12	106	11	70			768
9		22	217	64	228	42	12	106	11	70			772
10		22	366	62	228	44	12	106	11	70			921
11		22	354	62	228	44	12	106	11	70			909
14		22	356	60	228	45	12	106	11	70			910
15		23	356	60	228	70	12	110	11	70			940
16		23	456**H**	67	284	70	19	110	22**H**	70			1,121
17		23	453	67	281	70	21	111	22	70			1,118
18		23	453	67	281	70	21	110	22	70			1,117
21		122	453	67	281	71	21	110	22	70			1,217
22		122	453	67	282	71	22	111	22	70			1,220
23		123	453	67	282	94**H**	22	111	22	70			1,244
24		123	453	67	292	93	22	106	22	70	10**H**	25**H**	1,283
25	1**H**	123	453	67	292	93	22	106	22	70	10	25	1,284
28	1	123	453	67	295**H**	94	52	107	22	70	10	25	1,319
29	1	123	453	67	295	94	498**H**	107	22	70	10	25	1,765
30	1	131**H**	453	76	295	94	498	108	22	70	10	25	1,783**H**
31	1	130	453	103**H**	295	94	207	112**H**	22	70	10	25	1,522

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Sep Strike 64.00				86Sep Strike 68.00				86Sep Strike 70.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01A				0-01A				0-01A
25												
26												
27												
28												
29												

	86Sep Strike 72.00				86Sep Strike 74.00				86Sep Strike 76.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01A				0-01A				0-01A
25												
26												
27												
28												
29												

	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 82.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N	0-01	0-01H	0-01L	0-01
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N	0-01	0-01	0-01	0-01
21				0-01N				0-01N				0-01N
22				0-01A				0-01A				0-01A
25												
26												
27												
28												
29												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Aug	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6	0-01	0-01**H**	0-01**L**	0-01
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**A**
25				
26				
27				
28				
29				

86Sep Strike 86.00

Aug	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
4	0-01	0-01	0-01	0-01
5				0-01**N**
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
8				0-01**N**
11				0-01**N**
12	0-01	0-01	0-01	0-01
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20	0-01	0-01	0-01	0-01
21				0-01**N**
22				0-01**A**
25				
26				
27				
28				
29				

86Sep Strike 88.00

Aug	Open	High	Low	Close
1	0-02	0-03**H**	0-02	0-02
4	0-02	0-02	0-01**L**	0-01
5	0-02	0-02	0-01	0-01
6	0-02	0-02	0-01	0-01
7	0-02	0-02	0-01	0-01
8	0-01	0-01	0-01	0-01
11				0-01**N**
12	0-01	0-01	0-01	0-01
13				0-01**N**
14				0-01**N**
15	0-01	0-01	0-01	0-01
18				0-01**N**
19				0-01**N**
20	0-01	0-01	0-01	0-01
21				0-01**N**
22				0-01**A**
25				
26				
27				
28				
29				

86Sep Strike 90.00

Aug	Open	High	Low	Close	
1	0-05	0-07**H**	0-04	0-06	
4	0-06	0-06	0-02	0-02	
5	0-04	0-05	0-03	0-03	0-04
6	0-03	0-05	0-03	0-04	
7	0-05	0-06	0-02	0-02	
8	0-01	0-01	0-01**L**	0-01	
11	0-01	0-01	0-01	0-01	
12				0-01**N**	
13				0-01**N**	
14				0-01**N**	
15	0-01	0-01	0-01	0-01	
18	0-01	0-01	0-01	0-01	
19				0-01**N**	
20	0-01	0-01	0-01	0-01	
21				0-01**N**	
22				0-01**A**	
25					
26					
27					
28					
29					

86Sep Strike 92.00

Aug	Open		High	Low	Close	
1	0-13	0-14	0-16**H**	0-11	0-13	0-14
4	0-16	0-15	0-16	0-06	0-06	
5	0-13	0-12	0-13	0-08	0-10	
6	0-11	0-10	0-15	0-09	0-11	
7	0-16	0-15	0-16	0-06	0-07	0-08
8	0-06	0-07	0-07	0-02	0-03	0-02
11	0-01		0-02	0-01**L**	0-01	
12	0-01		0-01	0-01	0-01	
13	0-01		0-01	0-01	0-01	
14					0-01**N**	
15	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19					0-01**N**	
20	0-01		0-01	0-01	0-01	
21					0-01**N**	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 94.00

Aug	Open		High	Low	Close	
1	0-30	0-31	0-36	0-23	0-30	0-31
4	0-36		0-36	0-18	0-19	0-18
5	0-32	0-30	0-33	0-22	0-30	0-28
6	0-30	0-29	0-40	0-26	0-30	0-32
7	0-40	0-43	0-43**H**	0-17	0-17	0-20
8	0-15	0-18	0-18	0-06	0-06	
11	0-06		0-06	0-02	0-02	0-03
12	0-02		0-03	0-02	0-03	
13	0-03	0-02	0-03	0-01**L**	0-01	
14	0-01		0-01	0-01	0-01	
15	0-01		0-01	0-01	0-01	
18	0-01		0-01	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 96.00

Aug	Open		High	Low	Close	
1	0-60	0-57	1-11	0-50	0-62	1-00
4	1-08	1-10	1-13	0-44	0-46	0-44
5	1-15	1-08	1-15	0-55	1-02	1-05
6	1-04	1-07	1-24	0-63	1-07	1-09
7	1-27	1-28	1-31**H**	0-47	0-47	0-50
8	0-47		0-47	0-16	0-17	0-16
11	0-13	0-12	0-13	0-07	0-08	
12	0-05		0-09	0-05	0-06	0-08
13	0-06	0-07	0-07	0-03	0-03	
14	0-04		0-04	0-02	0-04	0-03
15	0-03		0-03	0-01**L**	0-02	
18	0-02		0-03	0-01	0-01	
19	0-01		0-01	0-01	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 98.00

Aug	Open		High	Low	Close	
1	1-52		2-08	1-34	1-57	
4	2-07		2-17	1-29	1-32	1-29
5	2-15		2-19	1-54	2-06	
6	2-15		2-32	2-08	2-20	
7	2-53		2-53**H**	1-39	1-47	
8	1-44		1-44	0-43	0-44	0-43
11	0-38		0-38	0-22	0-25	0-23
12	0-19	0-16	0-27	0-15	0-23	0-25
13	0-23	0-24	0-27	0-10	0-11	0-10
14	0-12		0-14	0-09	0-11	0-10
15	0-10	0-09	0-11	0-07	0-07	0-08
18	0-10	0-09	0-11	0-04	0-05	
19	0-03		0-03	0-01**L**	0-01	
20	0-01		0-01	0-01	0-01	
21	0-01		0-01	0-01	0-01	
22					0-01**A**	
25						
26						
27						
28						
29						

86Sep Strike 100.00

Aug	Open		High	Low	Close	
1	3-00		3-35	2-62	3-14	
4	3-24		3-32	2-48	2-48	
5	3-50		3-52	3-20	3-42	
6	3-57		4-12	3-46	3-59	
7	4-14		4-15**H**	3-08	3-15	
8	2-30		2-35	1-38	1-42	
11	1-31		1-31	1-03	1-06	1-07
12	0-59		1-15	0-59	1-05	1-07
13	1-02		1-13	0-33	0-33	0-35
14	0-41	0-38	0-44	0-28	0-37	0-39
15	0-30	0-29	0-38	0-25	0-31	0-30
18	0-38		0-44	0-20	0-20	0-22
19	0-12	0-11	0-12	0-05	0-05	0-06
20	0-03	0-04	0-06	0-01**L**	0-02	
21	0-02		0-03	0-01	0-01	0-02
22	0-04		0-07	0-01	0-02	0-01
25						
26						
27						
28						
29						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00						86Sep Strike 104.00				86Sep Strike 106.00			
Aug	Open		High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
1	4-45		4-58	4-30	4-56					6-44N				8-40N
4					4-23N		6-44	6-44	6-15	6-15				8-14N
5	5-28		5-32	5-28	5-32					7-28N				9-28N
6	6-06		6-06H	5-52	5-52					7-50N				9-50N
7	5-56		5-56	4-62	4-62		7-08	7-08H	6-57	6-57				8-56N
8	4-29		4-29	3-06	3-10		5-28	5-28	4-62	4-62				6-58N
11	2-34		2-45	2-28	2-28					4-15N				6-10N
12	2-12		2-39	2-12	2-30		3-55	4-20	3-55	4-18				6-14N
13	2-30		2-39	1-37	1-37		4-35	4-35	3-10	3-10				4-62N
14	1-49	1-54	1-54	1-23	1-46		3-11	3-22	3-11	3-22				5-14N
15	1-20		1-45	1-20	1-39					3-20N				5-15N
18	1-60		2-04	1-19	1-19		3-30	3-30	2-61	2-61	5-25	5-25H	4-56L	4-56
19	0-43		0-47	0-30	0-36	0-38	2-00	2-08	1-58	1-58				3-49N
20	0-28	0-31	0-38	0-14	0-21	0-20	1-45	1-60	1-30L	1-45				3-37N
21	0-26	0-30	0-30	0-07L	0-20	0-22	1-38	2-08	1-32	2-08				4-08N
22	1-20	1-22	1-33	0-55	1-22	1-21	3-19	3-29	2-61	3-23				5-23N
25														
26														
27														
28														
29														

	86Sep Strike 108.00				86Sep Strike 110.00			
Aug	Open	High	Low	Close	Open	High	Low	Close
1				10-38N				12-38N
4				10-14N				12-14N
5				11-28N				13-28N
6				11-50N				13-50N
7				10-56N				12-56N
8				8-58N				10-58N
11				8-10N				10-10N
12				8-14N				10-14N
13				6-62N				8-62N
14				7-14N				9-14N
15				7-14N				9-14N
18				6-56N				8-56N
19				5-48N				7-48N
20				5-36N				7-36N
21				6-08N				8-08N
22				7-23N				9-23N
25								
26								
27								
28								
29								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Sep

Aug	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1											40	425
4						50		42H			367H	520
5											21	616
6										2L	5	133
7							1H		1L		4	1,127H
8												6
11						35L		35				1L
12										3	13	16
13						50		1L	30	30	6	20
14											1L	120
15									533H	4	22	26
18											2	7
19												4
20									68		30	564
21						600H			10	39H	47	
22												
25												
26												
27												
28												
29												
TOTAL						735	1	78	642	78	558	3,585

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	2,986H	2,445	4,176	5,258	3,286	2,220	50					20,886
4	1,700	1,225	5,051	4,415	1,852	124L		1L				15,347
5	2,581	4,243	7,653	5,665	1,415	297	1L					22,492
6	968	6,587H	8,993H	8,873	828	124	1					26,514
7	925	4,792	6,754	10,611H	1,018	222	1	1				27,457
8	1,658	2,523	6,759	10,170	5,462	1,029	117	1				27,725H
11	14	1,477	4,946	5,805	5,575	1,914	116					19,918
12	37	1,621	2,708	2,398	6,841	5,304	55	117				19,113
13		392	4,626	4,751	6,576	5,293	2,071	6				23,852
14	25	10	1,314	3,118	7,348H	4,799	1,602	75				18,412
15	81	26	53	1,684	6,260	4,532	1,016					14,237
18	5	17	423	1,422	4,257	2,589	1,096	3	5H			9,826
19	4L	8L	688	757	2,668	6,471H	8,616	129H				19,345
20	267	670	38	85	464	3,494	3,799	7				9,486
21	252	2,552	111	250	882	1,876	11,016H	9				17,644
22	4	222	4L	3L	123L	5,024	2,720	9				8,109L
25												
26												
27												
28												
29												
TOTAL	11,507	28,810	56,297	65,265	54,855	45,312	32,277	358	5			300,363

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Sep

Aug	64.00	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	1H	24H	250H	163H	810H	1,978H	9,480H	4,791	11,274H	9,750	8,131H	9,854
4	1	24	250	163	810	1,928	9,480	4,791	11,274	9,750	8,131	10,021H
5	1	24	250	163	810	1,928	9,480	4,791	11,274	9,750	8,130	9,487
6	1	24	250	163	810	1,928	9,480	4,791	11,274	9,750	8,130	9,572
7	1	24	250	163	810	1,928	9,479L	4,891H	11,273	9,749	8,130	9,081
8	1	24	250	163	810	1,928	9,479	4,791	11,273	9,749	8,130	9,077
11	1	24	250	163	810	1,915	9,479	4,756	11,273	9,749	8,131	9,077
12	1	24	250	163	810	1,915	9,479	4,756	11,273	9,746	8,121	9,065
13	1	24	250	163	810	1,865	9,479	4,755L	11,243	9,716	8,103	9,054
14	1	24	250	163	810	1,865	9,479	4,755	11,243	9,716	8,102	8,934
15	1	24	250	163	810	1,865	9,479	4,755	10,563	9,720	8,080	8,902
18	1	24	250	163	810	1,865	9,479	4,755	10,563	9,712L	8,077	8,895
19	1	24	250	163	810	1,865	9,479	4,755	10,603	9,723	8,077	8,847
20	1	24	250	163	810	1,865	9,479	4,755	10,604	9,793H	8,058	8,889
21	1	24	250	163	810	1,265L	9,479	4,755	10,525L	9,752	8,011L	8,325L
22												
25												
26												
27												
28												
29												

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	12,109	22,295	16,534	20,853	11,800	5,475	3,193	1,918H	13H			150,696
4	12,190H	22,076	17,081	20,960	11,816	5,365	3,194	1,918	13			151,236
5	11,597	23,188	18,695	20,506	10,446	5,277	3,194	1,918	13			150,922
6	11,624	23,873H	21,496H	23,692H	10,097	5,227	3,194	1,918	13			157,307H
7	11,591	22,527	20,596	22,396	9,755L	5,170	3,193	1,534	1L			152,542
8	10,771	21,222	18,967	21,088	10,346	5,209	3,096L	1,533	1			147,908
11	10,757	21,342	17,746	19,564	11,809	5,793	3,096	1,533	1			147,269
12	10,714	21,240	16,959	18,934	12,353	5,012L	3,146	1,588	1			145,550L
13	10,707	20,734	16,126	16,794	14,002	7,446	3,560	1,503	1			146,336
14	10,694	20,714	16,388	16,249	16,482	8,878	4,390	1,503	1			150,641
15	10,565	20,710	16,256	16,149	15,805	9,719H	5,395	1,503	1			150,715
18	10,541	20,667	15,870	15,863	16,550	9,379	6,021	1,374L	6			150,865
19	10,509L	20,570	15,525	15,098	16,794H	8,479	10,301	1,412	6			153,291
20	10,765	19,715	15,466	15,373	16,704	8,365	11,115	1,384	6			153,584
21	10,511	18,836L	15,341L	15,060L	15,819	8,529	13,468H	1,383				152,307
22												
25												
26												
27												
28												
29												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Aug	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**

86Dec Strike 70.00

Aug	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**

86Dec Strike 72.00

Aug	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**

86Dec Strike 74.00

Aug	Open	High	Low	Close
1				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**

86Dec Strike 76.00

Aug	Open	High	Low	Close
1				0-04**N**
4				0-03**N**
5				0-04**N**
6				0-04**N**
7				0-03**N**
8				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
18				0-01**N**
19	0-01	0-02**H**	0-01**L**	0-01
20	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
22				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**

86Dec Strike 78.00

Aug	Open	High	Low	Close
1				0-08**N**
4				0-06**N**
5				0-08**N**
6				0-08**N**
7				0-06**N**
8				0-03**N**
11				0-02**N**
12	0-03	0-03**H**	0-03	0-03
13	0-03	0-03	0-02	0-02
14				0-02**N**
15				0-02**N**
18				0-02**N**
19				0-02**N**
20				0-02**N**
21				0-02**N**
22				0-02**N**
25	0-01	0-01	0-01**L**	0-01
26				0-01**N**
27				0-01**N**
28				0-01**N**
29				0-01**N**

86Dec Strike 80.00

Aug	Open		High	Low	Close
1					0-14**N**
4					0-12**N**
5					0-13**N**
6	0-15	0-14	0-15	0-14	0-14
7	0-15		0-16**H**	0-12	0-12
8	0-10		0-10	0-05	0-05
11	0-05		0-05	0-04	0-04
12					0-04**N**
13	0-04		0-04	0-03	0-03
14	0-03		0-03	0-03	0-03
15					0-03**N**
18					0-03**N**
19					0-03**N**
20	0-03		0-03	0-03	0-03
21					0-03**N**
22					0-03**N**
25					0-02**N**
26	0-02		0-02	0-02**L**	0-02
27					0-02**N**
28					0-01**N**
29					0-01**N**

86Dec Strike 82.00

Aug	Open		High	Low	Close
1					0-22**N**
4	0-22		0-22	0-20	0-20
5	0-21	0-20	0-22	0-20	0-22
6	0-24		0-25**H**	0-24	0-24
7	0-24		0-24	0-19	0-19
8					0-11**N**
11	0-08		0-09	0-08	0-09
12	0-09		0-09	0-08	0-08
13	0-07		0-07	0-05	0-05
14					0-05**N**
15	0-05		0-05	0-05	0-05
18					0-05**N**
19					0-04**N**
20					0-04**N**
21					0-05**N**
22					0-05**N**
25					0-03**N**
26	0-02		0-02	0-02**L**	0-02
27					0-03**N**
28	0-02		0-02	0-02	0-02
29					0-02**N**

86Dec Strike 84.00

Aug	Open	High	Low	Close
1	0-27	0-29	0-27	0-29
4	0-34	0-34	0-25	0-25
5	0-31	0-32	0-29	0-31
6				0-31**N**
7	0-38	0-38**H**	0-26	0-26
8	0-22	0-22	0-15	0-15
11	0-12	0-12	0-10	0-10
12	0-10	0-11	0-10	0-10
13	0-12	0-12	0-07	0-07
14	0-07	0-08	0-07	0-07
15	0-07	0-07	0-07	0-07
18	0-07	0-07	0-07	0-07
19	0-06	0-06	0-06	0-06
20	0-05	0-07	0-05	0-05
21				0-06**N**
22				0-06**N**
25				0-04**N**
26				0-03**N**
27	0-C3	0-04	0-03	0-04
28	C 04	0-04	0-03	0-03
29	0-02	0-03	0-02**L**	0-03

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Aug	Open		High	Low	Close	
1	0-41		0-48	0-37	0-42	
4	0-46		0-46	0-37	0-37	
5	0-43		0-45	0-42	0-44	
6	0-47		0-50**H**	0-45	0-45	
7	0-50		0-50	0-37	0-37	
8	0-39		0-39	0-22	0-22	
11	0-15		0-20	0-15	0-15	
12	0-15		0-17	0-15	0-17	
13	0-17		0-18	0-12	0-12	
14	0-12		0-12	0-11	0-11	
15	0-11		0-12	0-11	0-11	
18					0-11**N**	
19	0-10		0-10	0-08	0-08	
20	0-08		0-08	0-07	0-07	
21					0-08**N**	
22	0-09		0-09	0-09	0-09	
25	0-09		0-09	0-06	0-06	
26	0-07		0-07	0-05**L**	0-05	
27	0-05		0-07	0-05	0-07	
28	0-06	0-07	0-07	0-06	0-06	
29	0-05		0-05	0-05	0-05	

86Dec Strike 88.00

Aug	Open		High	Low	Close	
1	0-57		1-04	0-57	0-61	
4	1-04		1-04	0-54	0-54	
5	1-04		1-04	0-56	1-00	
6	1-00		1-03	1-00	1-01	
7	1-09	1-12	1-12**H**	0-58	0-58	
8	0-55		0-55	0-32	0-32	
11	0-28		0-28	0-24	0-24	
12	0-19		0-25	0-19	0-24	
13	0-23		0-25	0-17	0-17	
14	0-18		0-19	0-16	0-17	
15	0-16		0-17	0-16	0-17	
18	0-19		0-19	0-17	0-17	
19	0-13		0-13	0-10	0-12	
20	0-10		0-14	0-10	0-11	
21	0-11		0-13	0-11	0-13	
22	0-17		0-18	0-15	0-15	
25	0-15		0-15	0-14	0-14	
26	0-13		0-13	0-09	0-09	
27	0-10		0-12	0-08**L**	0-12	
28	0-10		0-10	0-08	0-10	
29	0-08		0-09	0-08	0-09	

86Dec Strike 90.00

Aug	Open		High	Low	Close	
1	1-19		1-30	1-15	1-24	
4	1-30		1-34	1-15	1-15	
5	1-35		1-35	1-22	1-30	
6	1-33		1-40	1-29	1-36	
7	1-45		1-45**H**	1-17	1-17	
8	1-18		1-16	0-48	0-48	
11	0-36		0-43	0-36	0-37	
12	0-35		0-40	0-35	0-38	
13	0-39		0-39	0-26	0-26	
14	0-26		0-27	0-24	0-25	
15	0-25		0-26	0-25	0-25	
18	0-29	0-30	0-31	0-23	0-23	
19	0-22		0-22	0-17	0-19	
20	0-18		0-21	0-17	0-20	
21	0-19		0-22	0-18	0-22	
22	0-25		0-29	0-23	0-25	
25	0-25	0-26	0-26	0-20	0-20	
26	0-19		0-19	0-15	0-15	
27	0-16		0-21	0-15	0-21	
28	0-21	0-20	0-21	0-15	0-17	
29	0-13	0-14	0-15	0-13**L**	0-13	

86Dec Strike 92.00

Aug	Open		High	Low	Close	
1	1-52		2-02	1-45	1-58	
4	2-02	2-04	2-05	1-47	1-47	
5	2-05		2-07	1-55	2-03	
6	2-06		2-16	2-00	2-06	
7	2-20		2-20**H**	1-51	1-51	1-53
8	1-49	1-50	1-50	1-08	1-10	
11	0-60	0-59	1-00	0-57	0-57	0-58
12	0-57		0-60	0-50	0-58	0-59
13	0-54		0-57	0-40	0-40	0-42
14	0-36		0-42	0-36	0-41	0-42
15	0-36		0-39	0-36	0-39	
18	0-46		0-46	0-37	0-38	0-39
19	0-31	0-28	0-32	0-28	0-31	
20	0-29		0-33	0-27	0-28	
21	0-31		0-35	0-28	0-35	0-34
22	0-37		0-43	0-36	0-42	
25	0-39		0-39	0-32	0-32	0-33
26	0-30		0-30	0-24	0-24	
27	0-25		0-34	0-24	0-33	0-34
28	0-29		0-30	0-24	0-29	
29	0-22		0-24	0-21**L**	0-22	0-24

86Dec Strike 94.00

Aug	Open		High	Low	Close	
1	2-27		2-49	2-21	2-37	
4	2-46		2-50	2-23	2-23	
5	2-50		2-54	2-33	2-47	
6	2-49		3-00	2-45	2-53	
7	3-05		3-05**H**	2-26	2-29	
8	2-20		2-20	1-38	1-40	
11	1-31		1-32	1-18	1-18	1-22
12	1-15		1-26	1-14	1-21	1-23
13	1-15		1-23	0-63	0-63	
14	1-03		1-03	0-56	0-61	
15	0-56		1-00	0-56	0-61	
18	1-03		1-08	0-57	0-59	
19	0-52		0-54	0-43	0-47	0-48
20	0-45		0-52	0-42	0-44	
21	0-51		0-53	0-41	0-51	0-53
22	0-62		1-04	0-57	0-60	0-62
25	0-63	1-00	1-00	0-51	0-51	
26	0-49		0-49	0-37	0-39	0-38
27	0-44	0-42	0-54	0-37	0-53	0-54
28	0-51		0-51	0-38	0-45	
29	0-40		0-40	0-34**L**	0-37	0-38

86Dec Strike 96.00

Aug	Open		High	Low	Close	
1	3-05		3-38	3-05	3-24	
4	3-42		3-42	3-08	3-09	
5	3-46		3-47	3-23	3-40	
6	3-43		3-55	3-37	3-45	
7	4-03		4-03**H**	3-19	3-19	
8	3-12		3-12	2-15	2-19	
11	2-05		2-05	1-55	1-55	
12	1-46	1-47	2-00	1-46	1-56	
13	1-56		1-59	1-25	1-25	
14	1-28		1-29	1-19	1-27	
15	1-25		1-30	1-20	1-26	
18	1-32		1-43	1-22	1-23	
19	1-08	1-10	1-12	1-04	1-07	
20	1-07	1-02	1-15	0-63	1-04	
21	1-12		1-17	1-00	1-12	
22	1-29		1-36	1-24	1-30	
25	1-30		1-30	1-12	1-12	
26	1-09		1-09	0-58	0-60	0-58
27	1-06		1-16	0-58	1-16	
28	1-10		1-11	0-60	1-05	1-07
29	0-59		0-61	0-54**L**	0-58	0-60

86Dec Strike 98.00

Aug	Open		High	Low	Close	
1	4-06		4-35	4-05	4-25	
4	4-40		4-41	4-05	4-05	
5	4-47		4-48	4-23	4-41	
6	4-50		5-00	4-39	4-50	
7	4-61		5-05**H**	4-20	4-20	
8	3-48		3-48	3-06	3-06	
11	2-58		2-58	2-35	2-37	
12	2-29		2-48	2-24	2-39	
13	2-39		2-43	1-62	1-62	
14	2-10		2-10	1-55	2-02	
15	1-62		2-07	1-62	2-03	
18	2-08	2-13	2-23	1-60	1-62	
19	1-46		1-47	1-38	1-39	
20	1-37		1-48	1-28	1-36	
21	1-40		1-53	1-31	1-47	
22	2-12		2-16	2-00	2-06	2-08
25	2-06	2-09	2-09	1-50	1-51	1-50
26	1-48		1-48	1-24	1-26	1-24
27	1-42		1-57	1-27	1-57	1-55
28	1-54	1-48	1-54	1-27	1-42	1-41
29	1-21	1-23	1-29	1-19**L**	1-25	1-26

86Dec Strike 100.00

Aug	Open		High	Low	Close	
1	5-20		5-46	5-19	5-40	
4	5-60		5-60	5-14	5-14	
5	5-62		5-62	5-47	5-59	
6	6-00		6-10**H**	5-63	6-08	
7	6-02		6-02	5-34	5-34	
8	4-30		4-38	4-10	4-10	
11	3-40		3-46	3-36	3-36	
12	3-24		3-40	3-24	3-40	
13	3-16		3-16	2-55	2-55	
14	2-61		3-00	2-46	2-60	
15	2-49		3-00	2-49	2-59	
18	3-03		3-18	2-51	2-51	
19	2-30		2-33	2-18	2-23	2-25
20	2-22		2-34	2-06	2-17	
21	2-25	2-29	2-36	2-10	2-28	2-30
22	2-62		3-10	2-54	2-60	2-62
25	2-55	2-60	2-62	2-38	2-40	
26	2-34	2-30	2-34	2-03	2-06	2-04
27	2-28	2-26	2-46	2-05	2-45	2-46
28	2-44	2-40	2-44	2-06	2-24	
29	2-02	2-00	2-12	1-60**L**	2-02	2-06

86Dec Strike 102.00

Aug	Open		High	Low	Close	
1					7-00**N**	
4					6-38**N**	
5					7-26**N**	
6					7-38**N**	
7					6-61**N**	
8					5-29**N**	
11	4-50		4-51**H**	4-50	4-51	
12					4-53**N**	
13					3-58**N**	
14	3-55		4-05	3-55	4-05	
15					4-00**N**	
18	4-17		4-17	3-55	3-55	
19	3-31		3-31	3-15	3-18	
20	3-13		3-30	3-00	3-14	
21	3-19		3-30	3-03	3-30	
22	4-11		4-11	3-58	4-04	4-06
25	4-03		4-03	3-44	3-44	
26	3-25		3-32	3-02	3-02	
27	3-14		3-48	3-04	3-48	
28	3-41		3-41	3-04	3-27	
29	2-58		3-04	2-55**L**	2-61	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00				**86Dec Strike 106.00**			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				8-34**N**				10-10**N**
4				8-05**N**				9-45**N**
5	9-04	9-04**H**	9-00	9-00				10-45**N**
6				9-15**N**	10-46	10-62**H**	10-46	10-62
7				8-33**N**				10-13**N**
8				6-55**N**				8-29**N**
11				6-11**N**				7-44**N**
12				6-15**N**				7-49**N**
13				5-10**N**				6-40**N**
14				5-26**N**				6-56**N**
15	5-08	5-19	5-08	5-19				6-51**N**
18				5-09**N**				6-40**N**
19				4-29**N**				5-52**N**
20	4-16	4-25	4-16	4-25				5-47**N**
21	4-12	4-42	4-12	4-42	5-46	6-05	5-44	6-05
22				5-26**N**	6-55	6-58	6-55	6-58
25	5-16	5-16	4-61	4-61	6-38	6-38	6-26	6-26
26	4-42	4-42	4-11	4-11	6-10	6-10	5-35**L**	5-35
27	4-27	5-05	4-27	5-05	5-60	6-37	5-60	6-37
28				4-40**N**	6-08	6-08	6-04	6-04
29	4-11	4-13	4-06**L**	4-07				5-31**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Dec

Aug	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1							1L	1L	50	156	220
4								77	79	163	17
5								3	12	116	88
6							133	101		147	91
7							2	265	152	211	255
8							8	3	22	21	412
11							106	21	26	104	461
12						1L		309H	15	1,454H	172
13						400H	500H	200	255	259	148
14							10	250	415H	252	860H
15								6	45	30	177
18									2	15	
19					60				1L	240	471
20					57L		150		36	353	210
21					157H						
22										3L	22
25						10			1	304	90
26							60	10		408	715
27									14	228	468
28									10	9	130
29								15	3	121	3L
TOTAL					274	411	970	1,261	1,138	4,594	5,010

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	24	3,509	1,593	249L	61	391				6,255
4	392	1,066	485L	1,384	138	40				3,841L
5	1,074	2,585	2,619	1,997	786	41		1L		9,322
6	729	3,316	3,611	1,653	135	151			1L	10,068
7	1,990H	5,688H	5,326H	2,935	54L	4L				16,882
8	690	3,902	2,410	1,924	283	125				9,800
11	1,446	2,885	2,727	2,529	2,396	110	3L			12,814
12	1,134	1,736	4,388	2,345	2,280	849				14,683
13	251	1,837	2,832	2,959	5,944H	66				15,651
14	145	787	906	1,263	603	739	15			6,245
15	13L	671	1,451	611	329	668		1		4,002
18	351	1,130	1,293	1,196	1,391	2,569	5			7,952
19	678	3,351	1,663	2,320	2,543	4,129	1,792			17,248
20	430	735	2,622	1,804	1,785	1,752	674	28		10,636
21	754	1,378	1,525	1,383	3,570	4,341	449	17	58H	13,632
22	518	1,118	1,958	4,496	3,994	4,857H	1,125		2	18,093
25	538	1,253	1,918	2,117	5,056	4,022	53	1	16	15,379
26	1,169	1,168	3,260	3,407	3,235	3,521	455	23	20	17,451
27	631	1,235	2,773	3,458	5,475	4,055	2,735H	1	1	21,074H
28	1,598	1,655	2,865	5,215H	3,010	2,314	1,240		1	18,047
29	942	585L	1,391	1,780	2,088	2,501	259	330H		10,018
TOTAL	15,497	41,590	49,616	47,025	45,156	37,245	8,805	402	99	259,093

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Aug	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	8**H**	18**H**	45**H**	85**H**	70**L**	181**L**	683	2,764	1,425	1,750**L**	2,804
4	8	18	45	85	70	181	683	2,687**L**	1,350**L**	1,863	2,602
5	8	18	45	85	70	181	683	2,690	1,362	1,869	2,649
6	8	18	45	85	70	181	610**L**	2,791	1,362	2,011	2,600**L**
7	8	16	45	85	70	181	610	2,841	1,464	2,028	2,649
8	8	18	45	85	70	181	713	2,842	1,486	2,038	2,681
11	8	18	45	85	70	181	819	2,860	1,485	2,078	2,826
12	8	18	45	85	70	182	819	2,865	1,475	2,282	2,977
13	8	18	45	85	70	582	1,319	3,064**H**	1,728	2,230	2,886
14	8	18	45	85	70	582	1,329	2,814	1,743	2,481	2,795
15	8	18	45	85	70	582	1,328	2,820	1,778	2,496	2,934
18	8	18	45	85	70	582	1,328	2,820	1,777	2,511	2,934
19	8	18	45	85	127	582	1,328	2,820	1,778	2,516	3,020
20	8	18	45	85	158	582	1,328	2,820	1,797	2,506	2,627
21	8	18	45	85	315**H**	582	1,328	2,820	1,797	2,506	2,627
22	8	18	45	85	315	582	1,328	2,820	1,797	2,509	2,627
25	8	18	45	85	315	592**H**	1,328	2,820	1,798	2,398	2,707
26	8	18	45	85	201	592	1,388**H**	2,820	1,798	2,578	3,021
27	8	18	45	85	201	592	1,388	~~2,820~~	1,808	2,661	3,277**H**
28	8	19	45	85	201	592	1,388	2,820	1,811**H**	2,662	3,207
29	8	18	45	85	201	592	1,388	2,820	1,810	2,677**H**	3,216

Aug	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	3,618**L**	20,272	14,788	8,192**L**	2,665	1,798	409**L**	300**L**	28	61,903**L**
4	3,745	20,977	14,567	8,529	2,678	1,808	409	300	28	62,633
5	3,993	22,387	14,447	9,128	2,552	1,800	409	301	28	64,705
6	4,051	23,796	14,249**L**	9,516	2,526	1,756	409	301	27**L**	66,412
7	4,904	24,538**H**	16,847	10,072	2,506	1,746**L**	409	301	27	71,349
8	4,953	23,552	16,747	10,039	2,387**L**	1,871	409	301	27	70,453
11	4,908	22,675	16,744	10,577	4,663	1,947	412	301	27	72,729
12	4,800	21,825	16,867	11,021	5,933	2,499	409	301	27	74,508
13	4,720	20,992	16,108	10,896	8,896	2,452	409	301	27	76,836
14	4,825	21,368	16,154	10,651	9,027	2,440	409	301	27	77,172
15	4,818	21,353	16,078	10,587	8,960	2,679	409	302	27	77,377
18	4,857	21,150	16,192	10,203	7,634	4,675	412	302	27	77,630
19	5,333	19,589	16,319	10,441	8,354	6,695	2,139	302	27	81,526
20	5,392	19,340	17,365	11,109	8,693	7,153	2,408	330	27	83,791
21	6,062	19,327**L**	17,702	11,302	8,112	8,451	2,518	347	73	86,025
22	6,265	20,070	17,969	13,124	8,513	8,640	2,924	347	75**H**	90,061
25	6,727	20,689	18,049	13,287	10,695	9,381	2,942	348	73	94,305
26	6,936	20,215	17,172	13,075	11,388	9,996	3,092	350	73	94,851
27	6,896	20,310	18,032	13,013	12,915	10,574	5,272	351	74	100,340
28	7,401	20,262	18,788	14,427**H**	13,807	10,930	5,690**H**	351	75	104,568
29	8,235**H**	20,284	18,867**H**	14,263	14,115**H**	11,451**H**	5,436	582**H**	75	106,168**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Aug	87Mar Strike 82.00				87Mar Strike 84.00				87Mar Strike 86.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-57N	1-09	1-13H	1-06	1-13	1-20	1-30H	1-20	1-28
4				0-52N				1-08N				1-22N
5				0-60N				1-18N				1-36N
6				1-00N				1-21N				1-42N
7				0-55N				1-10N				1-29N
8	0-43	0-43H	0-39	0-39				0-52N				1-02N
11				0-32N				0-43N	0-57	0-57	0-56	0-56
12				0-33N	0-40	0-43	0-40	0-43				0-55N
13				0-23N	0-38	0-38	0-32	0-32	0-55	0-55	0-44	0-44
14				0-24N				0-33N				0-44N
15				0-24N				0-33N				0-43N
18				0-23N				0-32N				0-40N
19	0-20	0-20	0-19	0-19				0-25N				0-33N
20				0-18N				0-24N				0-32N
21	0-20	0-20	0-19	0-19				0-26N				0-34N
22				0-19N				0-30N	0-36	0-39	0-36	0-39
25	0-20	0-20	0-17	0-17	0-27	0-27	0-26L	0-26				0-34N
26	0-16	0-16	0-13L	0-13				0-19N	0-30	0-30	0-26L	0-26
27				0-16N				0-23N	0-32	0-34	0-32	0-34
28				0-16N				0-22N				0-31N
29	0-13	0-14	0-13	0-14				0-20N				0-29N

Aug	87Mar Strike 88.00				87Mar Strike 90.00				87Mar Strike 92.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				1-59N	2-18	2-32	2-18	2-27	3-00	3-15	3-00	3-09
4				1-47N				2-18N	3-09	3-09	3-00	3-00
5				2-03N	2-34	2-41	2-34	2-41				3-22N
6				2-07N	2-50	2-50H	2-50	2-50	3-25	3-33	3-25	3-33
7	1-60	1-60H	1-60	1-60	2-50	2-50	2-28	2-28	3-35	3-35H	3-10	3-10
8				1-23N				1-54N	2-62	2-62	2-26	2-26
11				1-09N				1-36N	2-07	2-07	2-05	2-05
12	1-08	1-09	1-08	1-09				1-35N	2-05	2-05	2-05	2-05
13	1-00	1-00	0-58	0-58				1-16N	1-60	1-60	1-44	1-44
14	0-54	0-56	0-54	0-56	1-14	1-18	1-14	1-18	1-37	1-45	1-37	1-45
15				0-53N	1-18	1-18	1-15	1-15				1-41N
18	0-60	0-60	0-51	0-51	1-24	1-28	1-09	1-09	1-43	1-43	1-40	1-40
19	0-48	0-46	0-45	0-45	1-03	1-03	0-62	0-62				1-25N
20	0-46	0-46	0-43	0-43				0-59N	1-25	1-25	1-20	1-20
21				0-45N				1-00N	1-20	1-25	1-20	1-25
22	0-50	0-52	0-50	0-52	1-05	1-10	1-05	1-10	1-40	1-45	1-38	1-40
25				0-47N	1-11	1-11	1-04	1-04	1-30	1-30	1-29	1-29
26	0-45	0-47	0-37L	0-37	0-60	0-60	0-53L	0-53				1-12N
27				0-47N	0-62	1-00	0-60	1-00	1-17	1-25	1-17	1-25
28				0-41N	1-00	1-00	0-61	0-61	1-18	1-25	1-18	1-20
29				0-37N				0-54N	1-11	1-11	1-11L	1-11

Aug	87Mar Strike 94.00				87Mar Strike 96.00				87Mar Strike 98.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				3-62N				4-58N				5-55N
4				3-52N	5-00	5-00H	4-45	4-45				5-43N
5				4-17N				5-16N				6-16N
6	4-22	4-27H	4-22	4-27				5-27N				6-29N
7				4-00N				4-58N				5-58N
8				3-08N				3-61N				4-50N
11				2-47N	3-40	3-40	3-32	3-32				4-20N
12	2-34	2-46	2-34	2-46	3-32	3-32	3-28	3-28	4-05	4-12H	4-04	4-12
13				2-18N				2-60N				3-42N
14	2-15	2-19	2-15	2-19	2-47	2-60	2-47	2-60	3-34	3-43	3-34	3-43
15				2-15N	2-52	2-52	2-49	2-52				3-39N
18				2-08N	2-56	2-56	2-48	2-48				2-30N
19				1-56N				2-30N				3-05N
20				1-51N	2-18	2-20	2-18	2-20	2-60	3-00	2-60	3-00
21				1-60N	2-25	2-35	2-25	2-35	3-06	3-10	3-02	3-10
22	2-05	2-14	2-05	2-12	2-62	2-62	2-56	2-56	3-44	3-44	3-37	3-37
25	2-08	2-08	2-00	2-00				2-41N				3-23N
26	1-55	1-55	1-44	1-44				2-14N	3-11	3-11	2-53L	2-53
27				1-59N	2-33	2-35	2-20	2-35	3-05	3-18	3-05	3-18
28	1-59	1-59	1-45	1-52	2-30	2-30	2-16	2-27	2-59	3-05	2-59	3-05
29	1-37	1-40	1-36L	1-38	2-06	2-12	2-06L	2-11				2-54N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				7-07**N**				8-28**N**				9-55**N**
4				6-55**N**				8-11**N**				9-40**N**
5				7-34**N**				8-58**N**				10-23**N**
6				7-49**N**				9-13**N**				10-46**N**
7				7-10**N**				8-33**N**				9-62**N**
8				5-57**N**				7-07**N**				8-27**N**
11				5-23**N**				6-35**N**				7-55**N**
12				5-16**N**				6-30**N**				7-50**N**
13				4-38**N**				5-45**N**				6-63**N**
14				4-44**N**				5-52**N**				7-04**N**
15				4-38**N**				5-44**N**				6-63**N**
18				4-28**N**				5-39**N**				6-57**N**
19	3-60	4-00	3-60	4-00				5-03**N**				6-15**N**
20	4-00	4-00	3-45	3-54	4-48	4-56	4-48**L**	4-56				6-01**N**
21	4-06	4-07	3-54	4-07	5-05	5-07**H**	5-05	5-07				6-25**N**
22	4-40	4-40**H**	4-38	4-38				5-43**N**				6-61**N**
25				4-21**N**				5-26**N**				6-44**N**
26	4-00	4-05	3-43	3-43				4-45**N**				5-56**N**
27	3-55	4-15	3-53	4-15				5-24**N**				6-40**N**
28	4-05	4-05	3-50	3-60				5-05**N**				6-18**N**
29	3-36	3-50	3-36**L**	3-48				4-42**N**				5-52**N**

Put volume of sales Reported in contracts—Future 87Mar

Aug	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1		4			150**H**								154
4			200**H**			100		2					302
5					5								5
6					7	6	1**L**						14
7				1**L**	1**L**	1**L**							3**L**
8	1**L**					2							3
11			2			100		3					105
12		1**L**		100**H**		201	1	100	25				428**H**
13		3	1**L**	1		1			1**L**				7
14	1			100	5	205**H**	4	101	1				417
15					1			13					14
18				1	6	1		4					12
19	2			2	1		1			50			56
20				2		11		31	1	58	1**L**		104
21	2					2		6	2	22	25**H**		59
22			4	2	1	24	14	2	29				76
25	1	10**H**			1	2	5						19
26	10		1	2	2		15		81**H**	3**L**			114
27			2		3	1		1**L**	1	303**H**			311
28					10	2	2	94	2	8			118
29	24**H**					10	22**H**	131**H**		11			198
TOTAL	41	18	210	211	193	669	65	488	143	455	26		2,519

Put open contracts Reported in contracts—Future 87Mar

Aug	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	1**L**	131**L**	453**H**	103**L**	295**L**	94**L**	207**L**	112**L**	22**L**	70**L**	10**L**	25**H**	1,523
4	1	131	338	103	295	144	207	113	22	70	10	25	1,459**L**
5	1	131	338	103	300	144	207	113	22	70	10	25	1,464
6	1	131	338	103	305	147	207	113	22	70	10	25	1,472
7	1	131	338	103	305	146	207	113	22	70	10	25	1,471
8	2	131	338	103	305	147	207	113	22	70	10	25	1,473
11	2	131	338	103	305	246	207	116	22	70	10	25	1,575
12	2	132	336**L**	203	305	447	208	216	47	70	10	25	2,001
13	2	135	337	204**H**	305	448	208	216	48	70	10	25	2,008
14	3	135	337	187	308	447	209	184	49	70	10	25	1,964
15	3	135	337	187	308	447	209	174	49	70	10	25	1,954
18	3	135	337	187	308	448	209	175	49	70	10	25	1,956
19	5	135	337	185	308	448	209	171	49	70	10	25	1,952
20	5	135	337	185	308	449	209	202	50	127	11	25	2,043
21	7	135	337	185	308	450	209	203	51	129	36**H**	25	2,075
22	7	135	341	187	309**H**	474	223	205	73	129	36	25	2,144
25	8	145**H**	341	187	309	476	228	205	73	129	36	25	2,162
26	18	145	342	187	309	476	233	204	124	132	36	25	2,231
27	18	145	342	187	309	476	233	205	124	433	36	25	2,533
28	18	145	342	187	309	478	234	298	125**H**	433	36	25	2,630
29	42**H**	145	342	187	309	488**H**	253**H**	350**H**	125	434**H**	36	25	2,736**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 78.00				**87Jun Strike 80.00**			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
4								
5								
6								
7								
8								
11								
12								
13								
14								
15								
18								
19								
20								
21								
22								
25								
26								
27								
28								
29	0-16	0-16**H**	0-16**L**	0-16	0-19	0-19**H**	0-19**L**	0-19

Put volume of sales Reported in contracts—Future 87Jun

Aug	**78.00**	**80.00**	**TOTAL**
1			
4			
5			
6			
7			
8			
11			
12			
13			
14			
15			
18			
19			
20			
21			
22			
25			
26			
27			
28			
29	1**H**	8**H**	9**H**
TOTAL	1	8	9

Put open contracts Reported in contracts—Future 87Jun

Aug	**78.00**	**80.00**	**TOTAL**
1			
4			
5			
6			
7			
8			
11			
12			
13			
14			
15			
18			
19			
20			
21			
22			
25			
26			
27			
28			
29	1**H**	6**H**	7**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 70.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 72.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 74.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 76.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5	0-01	0-01	0-01**L**	0-01
8				0-01**N**
9				0-01**N**
10				0-01**N**
11	0-02	0-02	0-02	0-02
12	0-04	0-04**H**	0-04	0-04
15				0-02**N**
16				0-02**N**
17				0-02**N**
18				0-02**N**
19				0-02**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 78.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0-01**N**
3	0-01	0-02	0-01**L**	0-02
4	0-01	0-01	0-01	0-01
5	0-02	0-02	0-02	0-02
8				0-02**N**
9				0-02**N**
10				0-02**N**
11	0-03	0-04	0-03	0-04
12	0-05	0-05**H**	0-05	0-05
15				0-04**N**
16				0-04**N**
17				0-03**N**
18	0-02	0-03	0-02	0-03
19	0-04	0-04	0-04	0-04
22	0-02	0-02	0-02	0-02
23				0-02**N**
24	0-01	0-01	0-01	0-01
25				0-01**N**
26				0-01**N**
29	0-01	0-01	0-01	0-01
30	0-01	0-01	0-01	0-01

86Dec Strike 80.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-01		0-01	0-01**L**	0-01	
3	0-05		0-05	0-04	0-04	
4	0-03		0-03	0-03	0-03	
5	0-05		0-05	0-04	0-05	
8	0-06		0-06	0-05	0-06	
9	0-05		0-05	0-05	0-05	
10	0-04		0-04	0-03	0-04	
11	0-05		0-07	0-05	0-07	
12	0-07		0-10	0-07	0-10	
15	0-07		0-07	0-07	0-07	
16	0-08		0-08	0-06	0-08	
17	0-06		0-06	0-04	0-04	
18	0-06		0-06	0-05	0-06	
19	0-13		0-13**H**	0-08	0-08	
22	0-08		0-08	0-05	0-05	
23					0-04**N**	
24	0-04	0-03	0-04	0-02	0-03	
25	0-03		0-03	0-03	0-03	
26					0-03**N**	
29	0-04		0-04	0-03	0-03	
30	0-01		0-01	0-01	0-01	

86Dec Strike 82.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					0-02**N**	
3	0-05		0-06	0-06	0-06	
4	0-05		0-05	0-04	0-05	
5	0-07		0-07	0-07	0-07	
8	0-08		0-08	0-07	0-08	
9	0-07		0-08	0-07	0-07	
10	0-06		0-06	0-05	0-06	
11	0-09		0-13	0-09	0-13	
12	0-14		0-20**H**	0-14	0-17	
15	0-14		0-14	0-10	0-11	
16	0-12		0-12	0-10	0-11	
17	0-10	0-09	0-10	0-06	0-07	
18	0-06		0-11	0-05	0-11	
19	0-12		0-19	0-12	0-13	0-14
22	0-10		0-11	0-09	0-09	
23	0-07		0-08	0-06	0-07	0-08
24	0-04		0-05	0-04	0-05	
25	0-05		0-06	0-05	0-06	
26	0-08		0-08	0-04	0-04	
29					0-05**N**	
30	0-04		0-04	0-03**L**	0-03	

86Dec Strike 84.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					0-03**N**	
3	0-06		0-10	0-05**L**	0-09	
4	0-09		0-10	0-08	0-08	
5	0-12		0-14	0-11	0-13	
8	0-15		0-16	0-14	0-15	
9	0-13		0-14	0-12	0-12	
10	0-13		0-13	0-09	0-10	
11	0-15		0-23	0-14	0-23	
12	0-20	0-18	0-31	0-18	0-26	
15	0-23	0-18	0-23	0-18	0-20	0-19
16	0-25		0-25	0-18	0-18	
17	0-16		0-16	0-10	0-12	0-11
18	0-09		0-17	0-09	0-16	
19	0-18	0-20	0-35**H**	0-18	0-25	
22	0-21	0-19	0-21	0-16	0-17	
23	0-13		0-18	0-10	0-16	
24	0-14		0-16	0-09	0-09	0-10
25	0-09		0-12	0-09	0-12	
26	0-14		0-15	0-09	0-09	
29	0-12		0-13	0-11	0-11	
30	0-10		0-10	0-05	0-05	0-06

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-05		0-06	0-05**L**	0-06	
3	0-38		0-16	0-08	0-15	
4	0-14	0-11	0-16	0-11	0-14	0-13
5	0-25		0-25	0-19	0-22	
8	0-25		0-27	0-21	0-27	
9	0-20		0-22	0-19	0-20	
10	0-19		0-19	0-16	0-17	
11	0-20		0-40	0-20	0-34	
12	0-30		0-50**H**	0-27	0-42	
15	0-31		0-34	0-31	0-33	0-32
16	0-37		0-36	0-28	0-28	
17	0-24		0-26	0-16	0-20	
18	0-16		0-31	0-16	0-30	0-31
19	0-33		0-48	0-33	0-38	0-42
22	0-33		0-37	0-29	0-29	
23	0-26		0-27	0-19	0-24	0-26
24	0-25		0-25	0-16	0-17	
25	0-15	0-16	0-21	0-15	0-20	
26	0-23		0-26	0-15	0-16	
29	0-27	0-23	0-27	0-18	0-19	
30	0-19		0-19	0-10	0-10	0-11

86Dec Strike 88.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-08		0-13	0-08**L**	0-13	
3	0-17		0-30	0-16	0-24	0-25
4	0-21		0-27	0-20	0-23	0-24
5	0-26		0-37	0-26	0-33	
8	0-37	0-39	0-43	0-35	0-43	
9	0-33		0-34	0-29	0-32	
10	0-32	0-31	0-32	0-25	0-26	
11	0-35	0-38	0-63	0-35	0-56	0-58
12	0-42		1-10	0-42	1-05	1-03
15	0-50		0-58	0-50	0-52	
16	0-57	0-59	0-59	0-45	0-45	
17	0-40		0-40	0-28	0-33	0-34
18	0-26		0-52	0-26	0-52	
19	0-54	0-52	1-12**H**	0-52	0-63	1-01
22	0-62	0-55	0-62	0-47	0-47	
23	0-40		0-47	0-32	0-42	0-43
24	0-45	0-42	0-45	0-28	0-29	
25	0-26		0-37	0-25	0-33	0-34
26	0-37	0-41	0-43	0-27	0-28	
29	0-46	0-40	0-46	0-30	0-32	0-31
30	0-28	0-31	0-31	0-17	0-18	0-17

86Dec Strike 90.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-15		0-23	0-13**L**	0-22	0-23
3	0-31	0-29	0-45	0-27	0-41	
4	0-36		0-42	0-32	0-38	
5	0-42		0-56	0-42	0-53	0-55
8	1-02	0-62	1-03	0-55	1-02	1-03
9	0-50	0-55	0-55	0-50	0-50	0-51
10	0-48	0-50	0-50	0-41	0-43	0-44
11	0-56		1-28	0-56	1-20	1-21
12	1-01	0-61	1-50**H**	0-61	1-35	1-39
15	1-20	1-14	1-22	1-11	1-13	1-15
16	1-21	1-26	1-28	1-04	1-08	1-05
17	1-03	1-00	1-03	0-46	0-53	0-55
18	0-45	0-47	1-17	0-45	1-17	1-14
19	1-25	1-17	1-50	1-17	1-35	1-39
22	1-29	1-25	1-34	1-12	1-12	1-14
23	0-59	1-00	1-11	0-55	1-03	1-06
24	1-05	1-01	1-06	0-44	0-48	0-50
25	0-45	0-41	0-61	0-40	0-54	0-55
26	1-02	0-62	1-04	0-44	0-47	0-46
29	1-07	1-04	1-07	0-49	0-53	0-52
30	0-45	0-52	0-52	0-30	0-31	0-32

86Dec Strike 92.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-22		0-38	0-22**L**	0-38	
3	0-44		1-05	0-42	0-63	
4	0-55	0-59	0-63	0-51	0-59	0-61
5	1-04		1-24	1-04	1-22	1-17
8	1-41	1-30	1-41	1-19	1-33	1-37
9	1-14	1-18	1-20	1-11	1-12	1-15
10	1-10	1-12	1-12	1-02	1-04	1-05
11	1-20	1-28	2-00	1-20	1-56	1-62
12	1-36	1-29	2-35	1-29	2-16	2-18
15	1-52	1-56	2-00	1-49	1-51	1-53
16	1-63	2-03	2-08	1-41	1-41	1-43
17	1-38	1-32	1-38	1-12	1-21	1-20
18	1-11	1-10	1-60	1-07	1-55	1-60
19	2-04	1-57	2-45**H**	1-57	2-25	2-23
22	2-14	2-05	2-19	1-52	1-53	1-56
23	1-33	1-38	1-54	1-24	1-42	1-45
24	1-43		1-46	1-09	1-13	1-10
25	1-08	1-03	1-32	1-01	1-20	1-21
26	1-32	1-42	1-43	1-07	1-12	1-10
29	1-51	1-42	1-51	1-19	1-22	1-20
30	1-15	1-11	1-15	0-52	0-54	0-52

86Dec Strike 94.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-38		0-59	0-35**L**	0-59	0-57
3	1-01	1-06	1-40	1-01	1-26	1-30
4	1-19	1-22	1-35	1-12	1-23	1-26
5	1-32		2-04	1-32	1-60	1-63
8	2-15	2-07	2-17	1-55	2-11	2-17
9	1-57	1-53	1-61	1-47	1-54	1-51
10	1-45	1-48	1-50	1-37	1-39	1-41
11	2-00	2-03	2-56	2-00	2-47	
12	2-18	2-08	3-32	2-08	3-10	
15	2-43	2-50	2-54	2-33	2-38	
16	2-49	2-54	2-63	2-24	2-26	2-28
17	2-15		2-17	1-55	2-02	2-01
18	1-46	1-49	2-48	1-46	2-48	2-46
19	2-62	2-58	3-47**H**	2-58	3-22	3-27
22	3-11	3-06	3-16	2-45	2-48	2-49
23	2-18	2-27	2-45	2-06	2-32	2-35
24	2-32		2-37	1-47	1-52	
25	1-46	1-44	2-16	1-30	2-00	2-03
26	2-26	2-24	2-30	1-47	1-54	1-51
29	2-34	2-28	2-34	1-63	2-03	2-01
30	1-54	1-53	1-55	1-22	1-26	1-23

86Dec Strike 96.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0-62		1-26	0-57**L**	1-22	1-25
3	1-41	1-45	2-23	1-38	2-03	2-06
4	1-62	1-58	2-17	1-50	1-62	2-01
5	2-22	2-18	3-00	2-18	2-46	2-50
8	3-10	3-00	3-10	2-42	3-10	3-04
9	2-45	2-41	2-48	2-34	2-37	2-40
10	2-28		2-37	2-22	2-25	2-24
11	2-59	2-56	3-55	2-56	3-45	3-48
12	3-05	2-61	4-33	2-61	4-18	4-20
15	3-45	3-48	3-51	3-30	3-35	
16	3-58		4-03	3-26	3-26	
17	3-17	3-11	3-17	2-48	2-60	
18	2-42		3-58	2-42	3-54	3-58
19	3-62	4-05	4-63**H**	3-62	4-40	4-43
22	4-23	4-20	4-33	3-52	3-57	3-54
23	3-27	3-30	3-56	3-05	3-40	
24	3-35		3-43	2-39	2-42	2-43
25	2-40	2-31	3-09	2-24	2-58	2-63
26	3-27	3-25	3-33	2-38	2-43	
29	3-38		3-38	2-61	3-01	2-62
30	2-51		2-51	2-03	2-05	2-03

86Dec Strike 98.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1-30	1-32	2-08	1-23**L**	2-08	2-04
3	2-26	2-30	3-16	2-24	2-55	2-61
4	2-45	2-47	3-07	2-33	2-53	2-54
5	3-27	3-13	3-54	3-13	3-45	3-47
8	4-20	4-09	4-20	3-41	4-10	
9	3-43	3-39	3-50	3-31	3-40	
10	3-28	3-35	3-36	3-25	3-27	
11	4-03	4-00	5-11	4-00	4-62	
12	4-05	4-04	5-54	4-04	5-31	5-37
15	4-50	4-60	5-02	4-50	4-51	
16	5-18		5-22	4-40	4-43	4-40
17	4-34		4-34	4-00	4-08	
18	3-55		5-12	3-55	5-12	
19	6-30		6-32**H**	6-01	6-08	
22	5-53	5-41	5-60	5-20	5-24	5-20
23	4-51		5-01	4-24	5-01	
24	5-00		5-06	3-52	3-52	
25	3-40		4-16	3-36	4-11	
26	4-45		4-45	3-54	3-54	
29	5-00		5-00	4-14	4-15	4-18
30	3-51		3-51	3-07	3-07	

86Dec Strike 100.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2-14		3-03	2-02**L**	2-60	
3	3-22	3-30	4-22	3-18	3-59	4-00
4	3-48	3-45	4-19	3-33	3-59	
5	4-26	4-25	5-03	4-25	5-00	4-61
8	5-40	5-20	5-40	4-63	5-32	
9	4-54		5-03	4-44	4-54	
10	4-55		4-55	4-39	4-42	
11	5-30	5-32	6-40	5-30	6-34	
12	5-34	5-35	7-12	5-34	7-04	
15	6-35	6-20	6-44	6-15	6-15	
16	6-26		6-41	6-06	6-06	
17	5-42		5-42	5-26	5-33	
18	5-19		6-52	5-19	6-48	6-52
19	7-50		8-28**H**	7-38	7-54	
22	7-27		7-39	6-57	6-57	
23	6-10		6-45	6-10	6-37	
24	6-43		6-43	5-14	5-14	
25	5-04		5-55	5-04	5-41	
26	6-05		6-05	5-17	5-17	
29	6-16		6-16	5-50	5-50	
30	5-00		5-00	4-28	4-28	

86Dec Strike 102.00

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	3-08		4-11	3-00**L**	4-08	
3	4-50		5-37	4-37	5-20	
4	5-04		5-37	4-58	5-14	
5	6-00		6-63	6-00	6-29	
8	7-14		7-14	6-31	7-02	
9	6-26		6-26	6-20	6-20	
10	6-09		6-09	6-08	6-08	
11	7-62		8-06	7-62	8-06	
12	7-48		8-52	7-25	8-52	
15	8-20		8-20	7-58	7-58	
16	8-04		8-31	7-47	7-47	
17	7-03		7-07	7-03	7-07	
18	6-57		8-33	6-57	8-33	
19	9-52		9-52**H**	9-41	9-41	
22	9-00		9-20	8-40	8-40	
23	8-00		8-17	8-00	8-17	
24	8-04		8-04	6-54	6-54	
25	6-31		7-32	6-31	7-16	
26	7-40		7-40	6-55	6-55	
29					7-31**N**	
30					6-00**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00				86Dec Strike 106.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2	4-25	5-32	4-12**L**	5-32				7-06**N**
3	6-04	7-02	6-04	6-51	8-44	8-44	8-27**L**	8-27
4	6-13	6-48	6-13	6-48				8-26**N**
5	8-04	8-12	7-60	8-06	9-50	9-54	9-50	9-54
8	8-31	8-46**H**	8-00	8-46				10-30**N**
9				7-62**N**				9-46**N**
10	7-51	7-51	7-50	7-50				9-36**N**
11				9-50**B**				11-36**B**
12				10-38**N**				12-30**N**
15				9-42**N**				11-32**N**
16				9-31**N**				11-20**N**
17				8-54**N**	10-47	10-54	10-39	10-43
18				10-23**N**	10-38	12-20	10-38	12-20
19				11-32**N**	13-37	13-37**H**	13-28	13-28
22				10-32**N**				12-26**N**
23				10-08**N**				12-05**N**
24				8-38**N**	10-46	10-46	10-30	10-30
25				8-63**N**				10-54**N**
26				8-40**N**				10-30**N**
29				9-17**N**				11-12**N**
30				7-46**N**				9-36**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Sep	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	HOLIDAY										
2							2L			49L	36L
3						65		10	122	749	782
4						45	155	147	293	447	1,166
5					260H	105	127		166	1,246	672
8							40	1L	162	2,834	1,413
9							163	104	108L	805	1,445
10							100	100	138	1,042	626
11					5L	80		569	288	1,241	3,914
12					115	100	298H	836H	1,191	2,267	6,133
15		8H					11	385	736	1,461	2,702
16							115	526	878	743	3,861
17							65	31	394	1,089	1,996
18						60	164	158	364	558	7,243H
19						160H	101	590	2,894H	3,580H	4,476
22						12L	82	214	1,222	2,801	3,887
23								85	680	1,566	2,656
24						100	39	26	612	576	3,941
25							10	221	478	1,173	2,010
26								41	211	1,279	3,815
29						100	122		175	1,402	3,539
30						50	11	144	318	2,643	2,018
TOTAL		8			380	877	1,605	4,188	11,430	29,551	58,331

Sep	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY									
2	1,165L	3,369	901L	2,510	3,390	2,268	456	506H		14,652L
3	6,553	5,225	7,772	12,645H	9,348H	6,265H	248	55	17	49,856
4	4,313	3,858	6,127	7,796	7,675	750	180	3L		32,955
5	5,199	3,774	9,400	12,635	3,523	1,124	2,237H	331		40,799
8	6,703	5,026	6,153	10,519	2,051	971	201	28		36,102
9	2,405	2,780L	6,974	2,422	833	417	1L			18,457
10	3,792	2,840	5,351	2,459	1,644	149	2	4		18,247
11	10,224	9,289	11,948	6,505	1,880	592	25			46,560
12	11,607	8,748	16,637H	5,876	2,127	490	82			56,507H
15	8,192	5,115	4,638	4,235	1,510	127	107			29,227
16	6,488	5,544	7,739	1,676	1,495	94	6			29,165
17	4,546	3,158	7,136	5,841	1,955	340	1		550H	27,102
18	7,396	9,409	8,282	3,385	130	84	36		146	37,415
19	12,280H	11,142H	8,641	3,352	952	1,301	57		350	49,876
22	6,204	6,071	1,362	833L	530	113	103			23,434
23	6,473	6,619	3,056	919	261	639	160			23,114
24	5,803	9,681	7,609	1,368	22L	29	1		2L	29,829
25	8,854	8,157	6,088	3,959	663	27	50			31,690
26	2,690	7,741	3,894	2,422	276	111				22,480
29	6,386	6,491	8,644	2,716	137	2L	5			29,719
30	2,453	5,590	8,260	5,821	152	51				27,511
TOTAL	129,726	129,627	146,612	99,914	40,554	15,944	3,958	927	1,065	674,697

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put open contracts Reported in contracts—Future 86Dec

Sep	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	HOLIDAY										
2	8H	18H	45H	85H	201L	592L	1,389L	2,820	1,810L	2,716L	3,231L
3	8	18	45	85	201	637	1,389	2,810L	1,881	3,374	3,908
4	8	18	45	85	201	657	1,439	2,951	2,094	3,561	4,313
5	8	18	45	85	345	752	1,519	2,930	2,069	3,940	4,277
8	8	18	45	85	345	752	1,542	2,931	2,106	5,485	5,286
9	8	18	45	85	345	752	1,636	2,980	2,196	5,650	4,946
10	8	18	45	85	345	752	1,713H	3,045	2,201	6,211	4,959
11	8	18	45	85	350H	767	1,618	3,044	2,304	6,999	6,491
12	8	18	45	85	325	667	1,562	2,962	2,591	7,581	10,323
15	8	18	45	85	325	667	1,567	3,161	2,785	8,716	10,965
16	8	18	45	85	325	667	1,467	3,490	2,897	8,915	12,195
17	8	18	45	85	325	667	1,509	3,495	2,972	8,684	12,779H
18	8	18	45	85	325	707	1,422	3,623	2,997	8,796	9,064
19	8	18	45	85	325	715	1,445	3,939	4,790	10,882	9,228
22	8	18	45	85	325	727	1,456	4,054	5,418	12,753	7,985
23	8	18	45	85	325	727	1,456	4,069	5,451	13,146	9,356
24	8	18	45	85	325	812	1,495	4,074	5,583	12,947	10,325
25	8	18	45	85	325	812	1,490	4,249	5,747	13,861	10,313
26	8	18	45	85	325	812	1,490	4,250H	5,652	14,010	10,480
29	8	18	45	85	325	907H	1,598	4,250	5,643	13,871	10,480
30	8	18	45	85	325	907	1,609	4,180	5,856H	14,688H	10,846

Sep	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY									
2	8,359L	20,606L	19,449L	15,263	14,407	11,794H	5,474	1,087	75L	109,429L
3	12,601	21,880	23,126	16,270	14,775	9,366	5,513H	1,105H	92	119,084
4	12,412	21,553	25,813	16,711	16,512H	9,093	5,482	1,105	92	124,145
5	12,320	20,778	25,356	20,874H	15,542	8,997	4,004	873L	75	124,807
8	12,009	20,705	25,266	20,128	14,763	8,879	3,936	898	75	125,262
9	11,315	20,826	26,526H	18,140	14,206	8,686	3,912	898	75	123,245
10	12,234	20,894	24,125	17,818	13,371	8,642	3,912	898	75	121,351
11	15,273	23,306	25,195	17,941	12,815	8,445	3,812	898	75	129,489
12	16,691	22,866	22,218	17,648	12,165	8,651	3,784	898	75	131,163
15	18,869	22,800	21,701	17,918	12,148	8,631	3,674	898	75	135,056
16	18,653	21,848	21,169	14,862	11,237	8,277	3,669	898	75	130,800
17	17,755	22,574	21,387	16,248	10,577	8,546	3,769	898	525H	132,866
18	18,453	24,988	22,030	16,057	10,594	8,594	3,733	898	479	132,916
19	19,689	23,761	21,867	17,387	10,193	8,421	3,712	898	302	137,710
22	20,585	24,068	21,715	16,912	9,713	7,819	3,813	898	302	138,699
23	21,598	25,452	20,260	16,733	9,641	7,673	3,858	898	302	141,101
24	21,370	27,066	21,331	16,042	9,638	7,676	3,608	898	300	143,646
25	23,692	29,172H	22,564	15,174	9,624L	7,662	3,583	898	300	149,622
26	24,317H	27,924	21,642	15,925	9,813	7,630	3,567	898	300	149,191
29	23,591	27,161	25,381	14,832	9,778	7,630	3,562L	898	300	150,363
30	23,141	28,737	26,049	13,929L	9,753	7,625L	3,562	898	300	152,561H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 80.00				87Mar Strike 82.00				87Mar Strike 84.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2								0-16N				0-23N
3					0-26	0-30	0-26	0-30				0-40N
4					0-24	0-30	0-24L	0-30	0-40	0-41	0-40L	0-40
5					0-38	0-38	0-38	0-36	0-54	0-54	0-54	0-54
8					0-40	0-44	0-40	0-44	0-61	0-61	0-61	0-61
9								0-35N	0-53	0-53	0-51	0-51
10								0-31N				0-45N
11								0-51N	1-00	1-05	1-00	1-05
12					0-54	0-58	0-54	0-58	1-10	1-16	1-10	1-16
15					0-50	0-52	0-50	0-52	1-03	1-11	1-03	1-07
16					0-53	0-53	0-50	0-50				1-04N
17								0-40N	0-62	0-62	0-54	0-54
18	0-30	0-34	0-30	0-34				0-50N				1-05N
19				0-44N	0-63	0-63H	0-63	0-63	1-33	1-35H	1-27	1-30
22	0-42	0-42H	0-40	0-40	0-63	0-63	0-56	0-56	1-11	1-11	1-11	1-11
23				0-36N	0-46	0-52	0-46	0-52	1-00	1-10	0-63	1-08
24				0-25N	0-43	0-43	0-32	0-32	1-01	1-03	0-53	0-53
25	0-27	0-29	0-27	0-29				0-42N	1-00	1-00	0-59	0-59
26				0-25N				0-39N				0-54N
29				0-32N				0-50N	1-04	1-04	1-04	1-04
30	0-24	0-24	0-24L	0-24	0-38	0-44	0-33	0-33	0-50	0-50	0-48	0-48

	87Mar Strike 86.00				87Mar Strike 88.00				87Mar Strike 90.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0-33N				0-50N				1-07N
3	0-50	0-53	0-50L	0-53				1-09N	1-22	1-42	1-22L	1-36
4	0-54	0-58	0-53	0-53	1-12	1-12	1-12L	1-12	1-33	1-42	1-33	1-38
5				1-07N	1-25	1-32	1-25	1-32				2-01N
8	1-15	1-16	1-08	1-16	1-41	1-44	1-41	1-44	2-21	2-21	2-07	2-20
9	1-07	1-07	1-04	1-04	1-32	1-34	1-31	1-31	1-62	2-04	1-62	2-00
10				0-61N	1-29	1-29	1-22	1-22	2-00	2-00	1-54	1-54
11	1-15	1-27	1-15	1-27	1-43	2-05	1-43	1-58	2-20	2-48	2-15	2-38
12	1-20	1-41	1-20	1-41	1-54	2-16	1-54	2-16	2-16	3-00	2-16	2-61
15	1-36	1-36	1-28	1-28	2-00	2-08	1-60	1-60	2-45	2-46	2-38	2-38
16	1-30	1-30	1-30	1-30				1-58N	2-46	2-59	2-35	2-35
17	1-20	1-20	1-10	1-11	1-54	1-54	1-38	1-38	2-32	2-32	2-10	2-12
18	1-13	1-35	1-13	1-32	1-45	2-06	1-44	2-06	2-05	2-47	2-05	2-47
19	1-41	2-04H	1-41	1-59	2-10	2-35H	2-10	2-34	3-30	3-33H	3-23	3-25
22				1-40N	2-30	2-30	2-12	2-12	3-14	3-14	2-56	2-56
23	1-23	1-31	1-22	1-31	1-52	2-06	1-52	2-03	2-35	2-56	2-27	2-45
24	1-42	1-42	1-10	1-10	2-12	2-12	1-36	1-36	2-45	2-45	2-07	2-08
25	1-10	1-21	1-10	1-21	1-37	1-48	1-37	1-48	2-08	2-25	2-08	2-22
26	1-27	1-27	1-12	1-12	1-63	1-63	1-38	1-38	2-31	2-37	2-07	2-07
29	1-33	1-33	1-24	1-26	2-00	2-08	1-59	1-61	2-50	2-50	2-34	2-35
30	1-20	1-20	1-03	1-03	1-57	1-57	1-30	1-30	2-25	2-25	1-60	1-60

	87Mar Strike 92.00				87Mar Strike 94.00				87Mar Strike 96.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	1-15	1-33	1-15L	1-33	1-55	2-07	1-55L	2-07				2-50N
3	1-58	2-10	1-58	2-07	2-37	2-53	2-30	2-53	3-11	3-47	3-10L	3-40
4	2-05	2-06	2-00	2-06	2-43	2-54	2-43	2-54	3-30	3-50	3-29	3-40
5	2-33	2-47	2-33	2-47	3-20	3-36	3-20	3-36	4-15	4-31	4-10	4-29
8	2-60	2-62	2-51	2-62	3-51	3-51	3-35	3-51	4-44	4-51	4-30	4-51
9	2-35	2-44	2-35	2-42	3-36	3-36	3-27	3-27	4-18	4-21	4-15	4-20
10				2-35N	3-24	3-28	3-18	3-18	4-08	4-15	4-01	4-12
11	2-63	3-33	2-63	3-25	3-55 3-54	4-20	3-50	4-20	5-07	5-20	5-07	5-19
12	3-10	3-58	3-10	3-53	4-56	4-56	4-45	4-55	5-44	6-00	5-44	6-00
15	3-35	3-35	3-25	3-25	4-44	4-44	4-19	4-19	5-32	5-38	5-20	5-20
16	3-41	3-44	3-24	3-24	4-25	4-25	4-19	4-19				5-22N
17	2-57	3-02	2-57	2-61	3-56	3-56	3-47	3-52	4-56	4-62	4-47	4-53
18	2-63	3-40	2-63	3-40	3-44	4-39	3-44	4-39	4-40	5-47	4-40	5-47
19	4-22	4-30H	4-17	4-17	5-25	5-36H	5-22	5-22	6-07	6-40H	6-07	6-38
22	3-52	3-56	3-48	3-48	5-12	5-12	4-40	4-47				5-54N
23	3-31	3-40	3-19	3-36				4-32N	5-48	5-48	5-38	5-38
24	3-45	3-45	2-51	2-51	4-24	4-24	3-39	3-39				4-35N
25	2-34	3-16	2-34	3-04	3-44	4-00	3-41	3-59	4-19	4-56	4-19	4-56
26	3-26	3-29	2-54	2-54	4-10	4-10	3-39	3-39	5-25	5-28	4-38	4-38
29	3-29	3-40	3-20	3-20	4-26	4-26	4-08	4-08	5-32	5-32	5-10	5-10
30	3-04	3-04	2-39	2-39	3-57	3-57	3-20	3-20	4-43	4-57	4-13	4-13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 98.00				87Mar Strike 100.00				87Mar Strike 102.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2	2-58	3-39	2-58**L**	3-39	3-54	4-41	3-54**L**	4-41				5-49**N**
3	4-10	4-38	4-10	4-36	5-29	5-47	5-29	5-47				7-02**N**
4	4-42	4-42	4-38	4-38	5-25	5-44	5-25	5-44				6-62**N**
5				5-34**N**	6-41	6-51	6-41	6-51	8-00	8-14	8-00**L**	8-14
8	5-40	5-58	5-32	5-58	6-52	7-11	6-52	7-11	8-16	8-37	8-16	8-37
9	5-15	5-24	5-15	5-21	6-32	6-37	6-32	6-37				7-61**N**
10				5-14**N**				6-28**N**				7-56**N**
11	6-38	6-38	6-38	6-38				8-00**N**				9-36**N**
12	7-02	7-17	6-55	7-17				8-47**N**	9-54	10-21**H**	9-43	10-21
15				6-35**N**				7-60**N**				9-29**N**
16	7-15	7-15	6-36	6-36	8-10	8-10**H**	7-60	7-60				9-29**N**
17				6-00**N**				7-21**N**				8-50**N**
18				7-00**N**				8-29**N**				10-04**N**
19	7-25	7-62**H**	7-25	7-62				9-32**N**				11-10**N**
22				7-07**N**				8-36**N**				10-07**N**
23	6-40	7-00	6-40	6-55				8-19**N**				9-55**N**
24				5-44**N**				6-62**N**	9-40	9-40	8-28	8-28
25	5-25	6-00	5-25	6-00				7-21**N**				8-53**N**
26	6-36	6-36	5-45	5-45				6-63**N**				8-29**N**
29				6-25**N**				7-50**N**				9-17**N**
30				5-11**N**				6-28**N**				7-55**N**

87Mar Strike 104.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	6-07	7-06	6-07**L**	7-06
3				8-28**N**
4				8-25**N**
5				9-46**N**
8				10-08**N**
9				9-28**N**
10				9-22**N**
11	9-62	11-13**H**	9-62	11-13
12				12-00**N**
15				11-03**N**
16				11-04**N**
17				10-26**N**
18				11-47**N**
19				12-57**N**
22				11-50**N**
23				11-31**N**
24				10-00**N**
25				10-27**N**
26				10-02**N**
29				10-58**N**
30				9-22**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	HOLIDAY													
2							85	1L		2	28		H	117L
3		4		4		126	24	1,205H	828	125H	3			2,319
4		1L	8	10		1L	131	2	11	1L	2L			167
5		2	101		2	3	2L	5	101		4	1L		221
8		3	3	345	41	10	65	254	105	3	50H	1		880
9			1L	1L	11	104	72	15	27	2	35			268
10				1	1L	301		21	35					359
11			10	11	65	1,317H	101	984	40	25			1	2,554
12		200H	2	31	50	150	46	22	42	23		12H		578
15		61	301	439	77	78	101	14	32					1,103
16		1		25		229	850	11		5	38			1,159
17			7	425	8	715	525	7	7					1,694
18	10H			400	156	800	40	6	495					1,907
19		1	23	268	3	261	476	11	199	5				1,247
22	1L	7	1		5	135	740	1						890
23	1	1	460H	460H	203	236	165		2L	5				1,533
24		180	305	3	104	308	102	86				1		1,089
25	4		11	201	164	460	50	338	2	16				1,246
26		24		61	21	65	343	37	1,181H	2				1,734
29			6	73	4,503H	201	1,506H	30	13	2				6,334H
30	1	92	100	2	2,725	500	200	121	241					3,982
TOTAL	17	577	1,339	2,760	8,139	6,000	5,624	3,171	3,361	216	160	15	2	31,381

Put open contracts Reported in contracts—Future 87Mar

Sep	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	HOLIDAY													
2		42L	145L	342L	187	309L	504L	253L	350L	98L	462	36L	26L	2,754L
3		46	145	346	187	435	517	1,207	938	223	462	36	26	4,568
4		45	145	348	187	436	637	1,209H	945	224H	463	36	26	4,701
5		47	246	348	188	350	628	1,015	909	177	459	37	26	4,430
8		44	249	422	203	353	688	1,162	909	176	506	38	26	4,778
9		46	250	422	206	453	726	1,162	909	173	538H	38	26	4,949
10		46	250	422	207	621	726	1,182	909	173	488	38	26	5,088
11		46	260	412	243	1,705	727	1,024	909	173	488	38	27H	6,052
12		246	258	428	246	1,732	762	1,023	899	185	488	50	27	6,344
15		245	557	682	185L	1,720	701	824	894	185	488	50	27	6,558
16		246	557	682	185	1,796	776	824	869	185	482	50	27	6,679
17		246	564	683	189	2,350	1,270	829	871	160	482	50	27	7,721
18	10L	246	564	956	246	2,908	1,310	829	1,208	160	482	50	27	8,996
19	10	246	568	1,071	244	3,063	1,540	828	1,186	161	482	50	27	9,476
22	11	253	569	1,071	244	3,017	1,600	828	1,181	161	482	50	27	9,494
23	11	252	919	1,281	355	3,053	1,712	828	1,172	164	457L	50	27	10,281
24	11	404	1,166H	1,283	431	3,147	1,753	849	1,172	164	457	51H	27	10,915
25	15	404	1,166	1,483	445	3,111	1,812	1,119	1,174	161	457	51	27	11,425
26	15	402	1,166	1,538H	434	3,082	1,944	1,108	1,873	163	457	51	27	12,260
29	15	402	1,160	1,496	3,502	3,197H	2,849	1,116	1,882H	165	457	51	27	16,319
30	16H	453H	1,160	1,494	3,526H	3,185	2,990H	1,089	1,718	165	457	51	27	16,331H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 78.00				87Jun Strike 80.00				87Jun Strike 90.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				0-18**N**				0-22**N**				
3				0-21**N**				0-27**N**				
4				0-25**N**				0-34**N**				
5				0-36**N**				0-52**N**				
8				0-43**N**				0-60**N**				
9				0-38**N**	0-56	0-56**H**	0-55**L**	0-55				
10				0-35**N**				0-51**N**				
11				0-50**N**				1-05**N**				
12				1-07**N**				1-20**N**				
15				0-55**N**				1-10**N**	3-49	3-49	3-45	3-45
16				0-51**N**				1-08**N**				3-43**N**
17				0-43**N**				0-62**N**				3-16**N**
18				0-52**N**				1-09**N**				3-52**N**
19				1-00**N**				1-25**N**	4-05	4-37**H**	4-05	4-25
22	0-62	0-62**H**	0-56**L**	0-56				1-14**N**	4-25	4-25	3-58	3-58
23				0-52**N**				1-08**N**				3-50**N**
24				0-41**N**				0-58**N**				3-09**N**
25				0-45**N**				0-62**N**	3-10	3-20	3-10**L**	3-20
26				0-45**N**				0-61**N**				3-10**N**
29				0-54**N**				1-08**N**				3-35**N**
30				0-39**N**				0-56**N**				2-59**N**

Put volume of sales Reported in contracts—Future 87Jun

Sep	78.00	80.00	90.00	TOTAL
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9		6**H**		6
10				
11				
12				
15			1**L**	1**L**
16				
17				
18				
19			10**H**	10**H**
22	1**H**		2	3
23				
24				
25			5	5
26				
29				
30				
TOTAL	1	6	18	25

Put open contracts Reported in contracts—Future 87Jun

Sep	78.00	80.00	90.00	TOTAL
1	**HOLIDAY**			
2	1**L**	6**H**		7
3	1	6		7
4	1	6		7
5	1	6		7
8	1	6		7
9	1	2**L**		3**L**
10	1	2		3
11	1	2		3
12	1	2		3
15	1	2	1**L**	4
16	1	2	1	4
17	1	2	1	4
18	1	2	1	4
19	1	2	10	13
22	2**H**	2	12	16
23	2	2	12	16
24	2	2	12	16
25	2	2	17**H**	21**H**
26	2	2	17	21
29	2	2	17	21
30	2	2	17	21

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 68.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 70.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 72.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3	0-01	0-01H	0-01L	0-01
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 74.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3	0-01	0-01H	0-01L	0-01
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 76.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 78.00

Oct	Open	High	Low	Close
1	0-01	0-01H	0-01L	0-01
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 80.00

Oct	Open	High	Low	Close
1				0-01N
2	0-02	0-02H	0-01L	0-01
3	0-01	0-01	0-01	0-01
6				0-01N
7	0-01	0-01	0-01	0-01
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 82.00

Oct	Open	High	Low	Close
1	0-03	0-03H	0-03	0-03
2	0-03	0-03	0-03	0-03
3	0-01	0-02	0-01L	0-02
6	0-01	0-02	0-01	0-02
7	0-02	0-02	0-01	0-01
8				0-01N
9				0-01N
10	0-01	0-01	0-01	0-01
13	0-01	0-01	0-01	0-01
14	0-01	0-01	0-01	0-01
15	0-02	0-02	0-01	0-01
16	0-01	0-01	0-01	0-01
17	0-01	0-01	0-01	0-01
20	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 84.00

Oct	Open	High	Low	Close
1	0-04	0-06H	0-04	0-05
2	0-05	0-05	0-04	0-05
3	0-03	0-03	0-03	0-03
6	0-03	0-03	0-03	0-03
7	0-02	0-03	0-02	0-02
8	0-03	0-03	0-02	0-02
9	0-02	0-02	0-02	0-02
10	0-01	0-03	0-01L	0-02
13	0-02	0-02	0-02	0-02
14	0-02	0-03	0-02	0-03
15	0-03	0-04	0-03	0-03
16	0-02	0-02	0-02	0-02
17	0-03	0-03	0-02	0-02
20	0-03	0-04	0-03	0-03
21	0-02	0-03	0-02	0-02
22	0-02	0-02	0-01	0-01
23	0-01	0-01	0-01	0-01
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Oct	Open		High	Low	Close	
1	0-09		0-11**H**	0-08	0-10	
2	0-10		0-11	0-09	0-10	
3	0-08	0-07	0-08	0-05	0-06	0-05
6	0-05		0-06	0-05	0-05	
7	0-05		0-06	0-04	0-04	
8	0-06		0-06	0-04	0-05	
9	0-06		0-06	0-03	0-04	0-05
10	0-05		0-06	0-04	0-04	
13	0-05		0-05	0-04	0-05	0-04
14	0-05		0-07	0-03	0-07	
15	0-08		0-09	0-06	0-06	
16	0-06		0-06	0-04	0-05	
17	0-07		0-07	0-04	0-04	
20	0-06		0-08	0-06	0-07	
21	0-05		0-06	0-04	0-05	
22	0-05		0-05	0-01**L**	0-02	
23	0-02		0-02	0-01	0-01	0-02
24	0-01		0-01	0-01	0-01	
27	0-01		0-01	0-01	0-01	
28	0-01		0-01	0-01	0-01	
29	0-01		0-01	0-01	0-01	
30					0-01**N**	
31					0-01**N**	

86Dec Strike 88.00

Oct	Open		High	Low	Close	
1	0-17	0-16	0-20**H**	0-14	0-16	
2	0-18		0-19	0-17	0-19	
3	0-11	0-13	0-13	0-10	0-10	0-11
6	0-10		0-11	0-08	0-10	
7	0-10		0-12	0-08	0-08	
8	0-10		0-13	0-07	0-09	
9	0-11		0-12	0-09	0-09	
10	0-09		0-10	0-09	0-10	0-09
13	0-10		0-10	0-09	0-09	
14	0-08		0-14	0-08	0-13	0-14
15	0-14	0-13	0-18	0-13	0-13	
16	0-13		0-14	0-10	0-13	0-14
17	0-14		0-14	0-11	0-11	0-12
20	0-14		0-17	0-14	0-16	
21	0-13		0-13	0-11	0-11	
22	0-12		0-12	0-05	0-05	
23	0-04		0-04	0-03	0-04	
24	0-03		0-03	0-02	0-02	0-03
27	0-03		0-03	0-01**L**	0-01	0-02
28	0-02		0-02	0-01	0-01	
29	0-02		0-03	0-01	0-01	
30	0-01		0-01	0-01	0-01	
31	0-01		0-01	0-01	0-01	

86Dec Strike 90.00

Oct	Open		High	Low	Close	
1	0-30	0-27	0-36**H**	0-25	0-29	0-30
2	0-32		0-35	0-28	0-34	0-35
3	0-26		0-26	0-19	0-19	
6	0-18		0-20	0-16	0-19	0-18
7	0-20	0-18	0-22	0-15	0-16	
8	0-20	0-21	0-24	0-15	0-19	0-20
9	0-22		0-23	0-18	0-19	0-18
10	0-19		0-22	0-16	0-18	
13	0-22	0-21	0-22	0-18	0-18	
14	0-19	0-18	0-29	0-16	0-28	0-29
15	0-26	0-28	0-35	0-26	0-26	0-27
16	0-25		0-27	0-21	0-26	0-27
17	0-29	0-28	0-31	0-23	0-24	
20	0-33	0-30	0-34	0-29	0-32	0-34
21	0-27	0-25	0-27	0-21	0-24	0-23
22	0-28		0-28	0-12	0-13	
23	0-12		0-12	0-07	0-07	0-08
24	0-07		0-08	0-06	0-07	0-08
27	0-07	0-08	0-08	0-05	0-05	
28	0-04		0-05	0-04	0-05	
29	0-06	0-05	0-06	0-03	0-03	
30	0-03		0-03	0-01**L**	0-02	
31	0-01		0-02	0-01	0-02	

86Dec Strike 92.00

Oct	Open		High	Low	Close	
1	0-49	0-51	0-59	0-42	0-52	0-50
2	0-55	0-58	0-58	0-49	0-57	
3	0-40	0-48	0-48	0-34	0-34	0-35
6	0-33	0-32	0-36	0-29	0-35	0-36
7	0-33	0-36	0-41	0-29	0-29	0-30
8	0-38		0-44	0-27	0-37	0-39
9	0-44	0-41	0-44	0-33	0-34	0-35
10	0-37	0-36	0-41	0-32	0-35	
13	0-42		0-42	0-37	0-39	0-38
14	0-38	0-34	0-55	0-31	0-53	0-55
15	0-50	0-55	1-01	0-49	0-51	0-49
16	0-47	0-46	0-53	0-42	0-52	0-53
17	0-57	0-55	0-57	0-45	0-47	0-49
20	1-02	0-62	1-04**H**	0-58	1-02	1-04
21	0-55	0-53	0-55	0-44	0-46	0-47
22	0-54	0-56	0-56	0-27	0-28	0-29
23	0-26	0-23	0-26	0-17	0-18	0-17
24	0-21	0-19	0-21	0-16	0-18	0-19
27	0-21	0-19	0-21	0-12	0-12	0-13
28	0-11	0-13	0-15	0-11	0-13	0-14
29	0-17	0-14	0-17	0-08	0-09	0-08
30	0-04	0-03	0-07	0-03**L**	0-06	0-05
31	0-05		0-06	0-03	0-04	

86Dec Strike 94.00

Oct	Open		High	Low	Close	
1	1-20	1-13	1-30	1-08	1-18	1-15
2	1-19	1-24	1-30	1-16	1-28	1-26
3	1-00	1-05	1-13	0-58	0-60	0-62
6	0-58		0-62	0-52	0-61	
7	0-60	0-61	1-05	0-52	0-54	0-52
8	1-02	1-04	1-10	0-50	1-00	1-03
9	1-08	1-06	1-12	0-60	0-61	0-63
10	1-01		1-10	0-61	1-01	1-00
13	1-16	1-10	1-16	1-04	1-06	1-04
14	1-05		1-34	0-58	1-34	1-31
15	1-30	1-34	1-48	1-20	1-20	1-22
16	1-20		1-35	1-13	1-32	1-35
17	1-32	1-42	1-42	1-22	1-25	1-28
20	1-50		1-58**H**	1-45	1-54	
21	1-42	1-36	1-43	1-21	1-24	1-21
22	1-45	1-40	1-45	0-57	0-57	0-60
23	0-55	0-51	0-55	0-38	0-40	0-41
24	0-48	0-45	0-48	0-38	0-42	
27	0-49	0-45	0-49	0-29	0-30	0-31
28	0-29	0-28	0-36	0-27	0-34	0-35
29	0-42	0-35	0-42	0-19	0-22	0-21
30	0-13	0-10	0-18	0-10	0-14	0-13
31	0-13	0-12	0-14	0-08**L**	0-11	0-10

86Dec Strike 96.00

Oct	Open		High	Low	Close	
1	1-58	1-60	2-16	1-50	2-00	
2	2-09		2-18	2-00	2-15	2-12
3	1-48	1-46	1-57	1-30	1-39	1-38
6	1-30		1-41	1-22	1-37	1-39
7	1-38	1-36	1-53	1-26	1-26	1-28
8	1-46	1-48	2-00	1-21	1-49	1-46
9	1-62	1-55	1-62	1-38	1-41	1-42
10	1-50	1-44	1-62	1-43	1-51	1-49
13	2-03	2-00	2-03	1-50	1-56	1-50
14	1-52	1-50	2-34	1-41	2-30	2-32
15	2-28	2-32	2-53	2-15	2-15	2-17
16	2-13	2-18	2-37	2-10	2-31	2-37
17	2-34	2-43	2-50	2-24	2-30	2-27
20	3-00	2-62	3-09**H**	2-55	3-03	3-06
21	2-41		2-47	2-20	2-25	2-23
22	2-51		2-52	1-46	1-48	
23	1-43		1-43	1-19	1-22	
24	1-29		1-30	1-18	1-28	
27	1-37	1-34	1-37	1-03	1-07	1-08
28	1-03		1-16	0-61	1-15	1-13
29	1-26	1-20	1-26	0-46	0-53	0-51
30	0-36	0-28	0-45	0-28	0-35	0-33
31	0-32	0-30	0-38	0-24**L**	0-28	0-27

86Dec Strike 98.00

Oct	Open		High	Low	Close	
1	2-60		3-14	2-47	3-01	
2	3-05		3-20	3-03	3-18	
3	2-25		2-55	2-23	2-34	
6	2-30		2-37	2-18	2-37	
7	2-34	2-31	2-52	2-20	2-22	2-20
8	2-45		3-03	2-13	2-50	
9	3-01	2-63	3-05	2-42	2-44	
10	2-54		3-02	2-48	2-58	
13	3-18		3-18	2-60	2-60	
14	2-63		3-58	2-47	3-58	
15	3-50		4-11	3-36	3-36	
16	3-34		3-58	3-27	3-58	
17	3-59		4-07	3-52	3-56	
20	4-33	4-36	4-43**H**	4-32	4-38	
21	4-07		4-12	3-49	3-55	
22	4-00		4-00	2-63	3-00	3-01
23	2-27		2-42	2-27	2-31	
24	2-50		2-50	2-33	2-42	
27	2-51		2-51	2-09	2-09	2-10
28	2-05		2-27	2-03	2-27	2-26
29	2-38		2-40	1-38	1-47	1-49
30	1-07	1-13	1-34	1-01	1-14	1-10
31	1-10		1-26	1-00**L**	1-04	1-07

86Dec Strike 100.00

Oct	Open		High	Low	Close	
1	4-20		4-30	4-05	4-22	
2	4-32		4-44	4-28	4-42	
3	3-40		4-06	3-40	3-52	
6	3-43		3-51	3-43	3-51	
7	3-53		4-10	3-38	3-38	
8	4-08		4-24	3-29	4-09	
9	4-22		4-22	3-60	4-02	
10	4-10		4-31	4-10	4-23	
13	4-46		4-46	4-27	4-27	
14					5-36**N**	
15	5-43		5-43	5-10	5-10	
16	5-03		5-36	5-03	5-36	
17	5-45		5-45	5-36	5-36	
20	6-25		6-34**H**	6-18	6-26	
21	5-60		5-60	5-30	5-35	
22	5-43		5-43	4-42	4-42	
23	4-07		4-17	4-02	4-02	
24	4-07		4-19	4-07	4-19	
27	4-21		4-21	3-46	3-46	
28	3-39		4-00	3-37	4-00	
29	4-20		4-20	3-06	3-13	
30	2-25		2-52	2-02**L**	2-27	
31	2-42	2-43	2-43	2-18	2-22	

86Dec Strike 102.00

Oct	Open		High	Low	Close	
1	5-37		5-58	5-37	5-58	
2					6-18**N**	
3					5-22**N**	
6	5-15		5-24	5-15	5-24	
7					5-07**N**	
8	5-46		5-48	5-46	5-48	
9	6-00		6-00	5-42	5-42	
10	5-60		6-03	5-60	6-02	
13					6-07**N**	
14	6-48		7-24	6-34	7-24	
15	7-38		7-38	6-60	6-60	
16					7-26**N**	
17					7-28**N**	
20	8-19		8-24**H**	8-06	8-24	
21	7-52		7-52	7-25	7-25	
22	7-11		7-11	6-32	6-32	
23					5-52**N**	
24					6-09**N**	
27	5-55		5-55	5-31	5-31	
28	5-31		5-53	5-31	5-53	
29	6-03		6-03	4-54**L**	4-62	
30					4-03**N**	
31					4-02**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Oct	86Dec Strike 104.00				86Dec Strike 106.00			
	Open	High	Low	Close	Open	High	Low	Close
1				7-40**N**				9-28**N**
2				8-02**N**				9-58**N**
3				7-04**N**				8-60**N**
6	6-49	7-06	6-49	7-06				8-62**N**
7				6-54**N**				8-44**N**
8	7-33	7-35	6-54	7-35				9-27**N**
9	7-48	7-48	7-28	7-28				9-22**N**
10	7-48	7-56	7-48	7-56				9-53**N**
13				8-00**N**				9-58**N**
14				9-18**N**				11-16**N**
15				8-52**N**				10-50**N**
16				9-21**N**				11-20**N**
17				9-28**N**				11-28**N**
20				10-22**N**				12-22**N**
21				9-22**N**				11-22**N**
22				8-26**N**				10-26**N**
23	7-63	7-63**H**	7-47	7-47				9-46**N**
24				8-06**N**				10-06**N**
27				7-26**N**				9-26**N**
28				7-50**N**				9-50**N**
29				6-56**N**				8-56**N**
30	5-43	5-58	5-43**L**	5-58				7-54**N**
31	6-22	6-22	5-59	5-59				7-58**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Oct	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1						100	20L	8	461	2,695	3,674
2							201	22	91	1,233	3,284
3			25H	25H			218	669H	838	704	2,089
6				10L		69		210	1L	334	822
7							491	266	597	1,163	1,123
8									8	640	2,060
9						231H	692H		1,031H	1,226	2,131
10						50L	57	126	611	2,759	3,942
13								30		7L	97
14								244	163	1,159	1,163
15								11	117	285	2,411
16								128	5	3,000H	5,319H
17								110	137	278	1,678
20								1L	451	1,490	1,646
21								62	87	886	2,026
22									286	805	966
23									6	1,779	1,207
24										242	563
27										173	720
28										9	488
29										251	2,339
30										64	1,499
31								4	49	29	22L
TOTAL			25	35		450	1,679	1,891	4,939	21,211	41,269

Oct	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	5,877H	5,351	9,634	4,938	833	300	1,020H			34,911
2	4,048	3.857	5,732	4,089	404	132				23,093
3	4,926	6,474	11,483H	6,759	1,369	39				35,618
6	3,603	3,375	6,069	5,179	774	42	1L	1L		20,490
7	5,077	2,953	8,057	5,379	1,584	251				26,941
8	5,613	3,848	11,443	7,869	3,608	419	7	151H		35,666H
9	2,004	5,179	4,246	3,628	1,123	461	9	1		21,962
10	1,748	5,494	3,317	3,025	830	13	15	4		21,991
13	495L	1,212L	3,687	738L	82L	1L				6,349L
14	2,345	4,890	7,935	2,979	574		100			21,552
15	2,557	5,809	9,651	5,791	89	7	1			26,729
16	3,572	8.034H	9,732	3,469	1,510	34				34,803
17	5,372	5,391	7,313	2,248	625	3				23,155
20	4,258	5,761	2,669L	4,375	238	112	1			21,002
21	4,192	5,967	4,514	2,454	240	38	1			20,467
22	4,677	7,234	6,723	1,756	1,586	60	50			24,143
23	4,157	6,286	8,200	1,917	216	467H		25		24,260
24	1,391	4,366	4,563	2,475	458	5				14,063
27	2,365	2,130	4,250	4,037	1,199	22	1			14,897
28	1,727	3,123	4,126	2,536	713	10	121			12,853
29	1,541	3,116	8,540	6,124	1,889	43	100			23,943
30	2,134	3,182	5,922	9,731H	3,726	63		150		26,471
31	1,220	4,197	4,360	8,646	5,371H	124		1		24,023
TOTAL	74,899	107,229	152,166	100,142	29,041	2,646	1,427	333		539,382

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Oct	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
1	8**H**	18**H**	45**H**	85**H**	325**H**	868**H**	1,589	4,173	5,699	13,551**H**	11,036
2	8	18	45	85	325	868	1,570**L**	4,177	5,700	12,944	11,187
3	8	18	45	60	325	868	1,745	3,805	5,922	13,090	10,969
6	8	18	45	50**L**	325	799**L**	1,745	4,294**H**	6,422**H**	13,293	11,210
7	8	18	45	50	325	799	1,810**H**	3,773	5,571	12,807	10,744
8	8	18	45	50	325	799	1,786	3,753	5,569	12,258	9,446
9	8	18	45	50	325	799	1,786	3,753	5,548	12,053	9,445**L**
10	8	18	45	50	325	799	1,780	3,811	5,398	10,083	10,689
13	8	18	45	50	325	799	1,780	3,831	5,398	10,081	10,655
14	8	18	45	50	325	799	1,780	3,756	5,394**L**	10,141	11,108
15	8	18	45	50	325	799	1,780	3,747**L**	5,405	10,133	11,638
16	8	18	45	50	325	799	1,780	3,856	5,407	7,459	13,737
17	8	18	45	50	325	799	1,780	3,856	5,423	7,454**L**	14,002
20	8	18	45	50	325	799	1,780	3,855	5,710	7,796	14,662**H**
21	8	18	45	50	325	799	1,780	3,905	5,730	8,434	14,050
22	8	18	45	50	325	799	1,780	3,905	5,749	8,049	13,907
23	8	18	45	50	325	799	1,780	3,905	5,695	8,733	14,402
24	8	18	45	50	325	799	1,780	3,905	5,695	8,601	14,457
27	8	18	45	50	325	799	1,780	3,905	5,674	8,594	14,226
28	8	18	45	50	325	799	1,780	3,905	5,674	8,594	13,967
29	8	18	45	50	325	799	1,780	3,905	5,674	8,320	14,410
30	8	18	45	50	325	799	1,780	3,905	5,644	8,256	14,280
31	8	18	45	50	325	799	1,780	3,901	5,595	8,227	14,268

Oct	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	21,365**H**	30,044	27,323	15,395	9,700	7,555**H**	4,060	898**H**	300**H**	154,037
2	21,033	30,278**H**	27,514	16,559	9,540	7,555	4,060	898	300	154,664
3	19,716	29,712	27,048	16,204	10,245	7,553	4,055	898	300	152,586
6	20,411	29,221	25,891**L**	16,895	10,450	7,483	4,056	898	300	153,814
7	19,148	30,172	29,186	18,013	10,148	7,462	4,056	898	300	155,333**H**
8	19,279	28,803	26,783	18,738**H**	9,448	7,181	4,056	746	300	149,391
9	20,144	28,613	27,903	17,767	8,382	6,726	4,047	747	300	148,459
10	20,730	26,785	27,725	17,423	8,153	6,693	4,047	747	300	145,609
13	20,413	26,922	28,985	17,161	7,988	6,692	4,047	747	300	146,245
14	20,152	25,569	29,244	16,806	7,695	6,689	4,143**H**	747	300	144,769
15	20,237	24,574	26,862	15,918	7,703	6,686	4,143	747	300	141,118
16	20,827	25,136	29,511	15,358	7,676	6,686	4,043	747	300	143,768
17	19,125	24,485	29,988	15,004	7,444	6,652	4,043	747	1**L**	141,249
20	20,090	24,654	29,730	13,023	7,467	6,618	4,042	745		141,417
21	20,359	23,801	29,795	12,802	7,281	6,630	4,043	744		140,599**L**
22	20,119	25,084	29,856	13,079	7,137	6,588	4,043	744		141,285
23	18,618	26,862	32,315	12,363**L**	7,111	6,248	4,043	719		144,039
24	18,054	27,191	33,035	12,670	7,013**L**	6,209	4,043	719		144,617
27	18,174	25,691	33,769	13,080	7,358	6,182	3,999	689		144,366
28	17,746	25,494	33,958	12,972	7,223	6,185	3,999	689		143,431
29	17,243	25,179	32,934	13,363	7,396	6,171	3,923	689		142,232
30	17,127	26,354	34,195	16,583	8,791	6,167**L**	3,923	539		148,789
31	16,258**L**	23,747**L**	34,370**H**	18,088	10,593**H**	6,262	3,922**L**	538**L**		148,794

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 80.00

Oct	Open		High	Low	Close	
1	0-24		0-24	0-21	0-21	
2					0-23**N**	
3	0-25		0-25	0-22	0-22	
6	0-22		0-22	0-22	0-22	
7					0-22**N**	
8	0-22		0-24	0-22	0-23	
9	0-28		0-28	0-22	0-22	
10	0-24		0-24	0-22	0-22	
13					0-22**N**	
14	0-24		0-29**H**	0-24	0-29	
15					0-28**N**	
16					0-30**N**	
17	0-29		0-29	0-29	0-29	
20					0-31**N**	
21					0-22**N**	
22	0-20		0-20	0-18	0-18	
23					0-14**N**	
24	0-16		0-16	0-14	0-14	
27					0-11**N**	
28	0-12		0-12	0-12	0-12	
29					0-09**N**	
30	0-10		0-10	0-08**L**	0-08	
31					0-08**N**	

87Mar Strike 82.00

Oct	Open		High	Low	Close	
1					0-34**N**	
2					0-37**N**	
3					0-32**N**	
6	0-31		0-32	0-31	0-31	
7	0-34		0-34	0-32	0-32	
8	0-30		0-33	0-30	0-33	
9	0-40		0-40	0-33	0-33	
10	0-36		0-36	0-34	0-34	
13	0-36		0-36	0-34	0-34	
14	0-36		0-43	0-36	0-43	
15	0-45		0-45	0-41	0-41	
16					0-45**N**	
17	0-43		0-44	0-42	0-44	
20	0-46		0-48**H**	0-45	0-48	
21	0-39		0-40	0-36	0-36	
22	0-32		0-32	0-27	0-27	
23					0-23**N**	
24	0-24		0-25	0-24	0-25	
27	0-21		0-21	0-18	0-18	
28					0-19**N**	
29	0-20		0-20	0-15	0-15	
30					0-14**N**	
31	0-12	0-13	0-14	0-12**L**	0-14	

87Mar Strike 84.00

Oct	Open		High	Low	Close	
1	0-45		0-46	0-45	0-46	
2	0-47		0-50	0-47	0-50	
3	0-40		0-42	0-40	0-42	
6	0-42		0-42	0-41	0-41	
7	0-42		0-45	0-42	0-42	
8	0-42		0-45	0-42	0-45	
9	0-47		0-47	0-44	0-44	
10	0-49		0-49	0-49	0-49	
13	0-52		0-52	0-49	0-49	
14	0-52		0-58	0-50	0-58	
15	1-02		1-03**H**	0-57	0-57	
16	1-00		1-00	0-53	0-63	
17	0-60		0-62	0-60	0-60	
20	1-01		1-01	1-00	1-00	
21	0-52		0-55	0-51	0-51	
22	0-46		0-46	0-38	0-38	
23	0-37		0-37	0-33	0-34	
24	0-34		0-34	0-33	0-34	
27	0-36		0-36	0-28	0-28	
28	0-26		0-28	0-26	0-28	
29	0-29		0-29	0-24	0-24	
30	0-22		0-22	0-20**L**	0-20	
31	0-21		0-21	0-20	0-20	

87Mar Strike 86.00

Oct	Open		High	Low	Close	
1	1-00		1-01	0-63	1-01	
2	1-03		1-06	1-03	1-04	
3	0-54		0-60	0-54	0-55	
6	0-56		0-58	0-56	0-56	
7	1-01		1-01	0-58	0-58	
8	1-03		1-05	0-60	0-63	
9	1-04		1-05	0-62	0-62	
10	1-06		1-06	1-02	1-05	
13	1-08		1-08	1-05	1-05	
14	1-03		1-21	1-02	1-21	
15	1-23		1-33**H**	1-18	1-18	
16	1-17		1-23	1-13	1-23	
17	1-24	1-25	1-27	1-16	1-16	
20	1-30	1-29	1-30	1-23	1-25	
21	1-18		1-18	1-06	1-07	
22	1-17		1-17	0-57	0-57	0-58
23	0-53	0-54	0-54	0-46	0-49	
24	0-50		0-53	0-47	0-53	
27	0-51		0-51	0-42	0-43	
28	0-39		0-45	0-39	0-45	
29	0-46		0-47	0-36	0-36	
30	0-30		0-36	0-29	0-32	
31	0-31		0-33	0-28**L**	0-31	

87Mar Strike 88.00

Oct	Open		High	Low	Close	
1	1-21		1-32	1-21	1-27	
2	1-30		1-34	1-29	1-32	1-33
3	1-15		1-24	1-15	1-17	
6	1-15		1-17	1-13	1-16	
7	1-18		1-27	1-12	1-12	1-13
8	1-23		1-28	1-15	1-26	
9	1-31		1-32	1-21	1-22	
10	1-27		1-31	1-21	1-29	
13	1-35		1-35	1-29	1-29	
14	1-26		1-54	1-26	1-53	1-54
15	1-55		2-00**H**	1-46	1-46	
16	1-44		1-51	1-39	1-51	
17	1-55		1-55	1-46	1-46	1-48
20	1-55		1-60	1-54	1-57	
21	1-48		1-49	1-34	1-37	1-38
22	1-41		1-41	1-19	1-20	1-21
23	1-13		1-13	1-02	1-07	
24	1-07		1-11	1-03	1-11	
27	1-10		1-10	0-60	0-63	
28	0-61	0-62	1-02	0-59	1-02	1-00
29	1-03		1-04	0-52	0-54	
30	0-50		0-51	0-42**L**	0-47	
31	0-50	0-51	0-51	0-45	0-46	

87Mar Strike 90.00

Oct	Open		High	Low	Close	
1	1-57		1-59	1-55	1-55	
2	1-58		2-04	1-58	2-00	
3	1-38		1-44	1-38	1-43	
6	1-41		1-45	1-37	1-42	
7	1-51		1-54	1-40	1-40	
8	1-52		1-58	1-39	1-53	
9	2-00		2-00	1-52	1-53	
10	2-00		2-00	1-51	1-61	
13	2-12		2-12	1-58	1-58	
14	1-60		2-26	1-55	2-25	
15	2-28		2-35	2-16	2-16	
16	2-20	2-23	2-27	2-10	2-24	
17	2-30		2-31	2-16	2-18	2-16
20	2-39		2-41**H**	2-32	2-33	
21	2-23		2-23	2-05	2-10	
22	2-22		2-22	1-49	1-51	
23	1-42		1-42	1-31	1-32	
24	1-40		1-40	1-30	1-37	
27	1-41		1-41	1-24	1-24	
28	1-25		1-28	1-20	1-28	
29	1-36		1-36	1-13	1-15	
30	1-00		1-11	1-00**L**	1-05	
31	1-04		1-10	1-00	1-03	

87Mar Strike 92.00

Oct	Open		High	Low	Close	
1	2-30		2-37	2-25	2-32	
2	2-33		2-44	2-32	2-41	
3	2-12		2-23	2-12	2-17	
6	2-12		2-12	2-10	2-12	
7	2-11		2-26	2-10	2-10	
8	2-34		2-34	2-10	2-29	
9	2-34		2-36	2-22	2-24	
10	2-38		2-40	2-26	2-36	
13	2-41		2-47	2-33	2-33	
14	2-35		3-08	2-30	3-08	
15	3-12		3-22	2-61	2-62	2-61
16	2-60		3-08	2-52	3-08	
17	3-10		3-16	3-04	3-05	
20	3-25		3-25**H**	3-16	3-20	
21	3-05		3-07	2-51	2-55	
22	2-62		3-00	2-24	2-28	
23	2-25		2-25	2-04	2-07	
24	2-14		2-14	2-06	2-13	
27	2-18		2-18	1-59	1-61	
28	1-59		2-02	1-55	2-00	
29	2-11		2-11	1-43	1-45	
30	1-33		1-40	1-26**L**	1-33	
31	1-35	1-36	1-40	1-30	1-33	

87Mar Strike 94.00

Oct	Open		High	Low	Close	
1	3-20		3-23	3-13	3-13	
2	3-21		3-26	3-17	3-26	
3	2-58		2-61	2-55	2-58	
6	2-50		2-58	2-50	2-56	
7	2-61		3-09	2-52	2-52	
8	3-12		3-12	2-58	3-10	
9	3-20		3-20	3-08	3-08	
10	3-27		3-27	3-10	3-19	3-20
13	3-34		3-34	3-20	3-20	
14	3-13		4-00	3-09	4-00	
15	4-01	4-00	4-13	3-47	3-48	
16	3-52		3-63	3-45	3-63	
17	3-63		4-06	3-52	3-56	
20	4-18		4-18**H**	4-14	4-17	
21	3-62		4-00	3-43	3-43	
22	3-58		3-58	3-11	3-12	
23	3-00		3-06	2-45	2-52	
24	2-60		2-61	2-51	2-59	
27	2-53		2-55	2-37	2-41	
28	2-37		2-48	2-33	2-48	
29	2-57		2-57	2-20	2-24	
30	2-08		2-16	1-56**L**	2-03	
31	2-02		2-16	1-60	2-04	

87Mar Strike 96.00

Oct	Open		High	Low	Close	
1	3-59		4-16	3-59	4-04	
2	4-19		4-21	4-19	4-21	
3	3-48		3-63	3-40	3-49	
6	3-40		3-51	3-40	3-49	
7	3-45		3-62	3-41	3-41	
8	4-10		4-10	3-45	4-01	
9	4-08		4-10	3-61	3-61	
10	4-21		4-21	4-00	4-11	
13	4-26		4-26	4-12	4-12	
14	4-09		5-00	4-09	5-00	
15	5-00		5-02	4-49	4-49	
16	4-46		4-62	4-38	4-62	
17	5-04		5-04	4-59	4-59	
20	5-12		5-26**H**	5-12	5-26	
21	5-02		5-02	4-37	4-45	
22	4-48		4-48	4-08	4-08	
23	3-45		3-58	3-43	3-43	
24	3-50		3-55	3-47	3-53	
27	3-45		3-50	3-29	3-29	
28	3-31		3-40	3-29	3-40	
29	3-50		3-50	3-12	3-12	
30	2-58	2-55	3-05	2-39**L**	2-51	
31	2-45		3-02	2-43	2-54	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Oct	87Mar Strike 98.00					87Mar Strike 100.00				87Mar Strike 102.00			
	Open		High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	5-12	5-14	5-14	5-07	5-07				6-20**N**				7-45**N**
2					5-25**N**	6-30	6-50	6-29	6-43				8-06**N**
3	4-61		4-61	4-50	4-50	5-55	6-00	5-55	6-00				7-24**N**
6					4-50**N**	5-60	6-00	5-60	6-00				7-24**N**
7					4-40**N**				5-53**N**				7-13**N**
8	5-07		5-08	4-38	5-08	5-54	6-24	5-54	6-24				7-50**N**
9	5-10		5-10	4-63	4-63				6-17**N**				7-43**N**
10	5-22		5-22	5-16	5-16				6-33**N**				7-63**N**
13					5-17**N**				6-36**N**				8-02**N**
14					6-11**N**	6-49	7-41	6-49	7-41				9-11**N**
15	6-04		6-04	5-60	5-60				7-19**N**	9-25	9-25**H**	8-53	8-53
16	5-48		6-13	5-48	6-13				7-41**N**				9-13**N**
17	6-12		6-16	6-09	6-09				7-39**N**				9-10**N**
20	6-32		6-44**H**	6-32	6-44	7-58	8-14**H**	7-58	8-14				9-54**N**
21	6-00		6-00	6-00	6-00				7-25**N**				8-63**N**
22					5-15**N**				6-37**N**				8-08**N**
23	4-55		4-55	4-50	4-50				6-08**N**				7-39**N**
24	4-55		4-61	4-55	4-61				6-21**N**				7-54**N**
27	5-10		5-10	4-33	4-33				5-53**N**	7-54	7-54	7-18	7-18
28	4-23		4-46	4-23	4-46				6-04**N**				7-35**N**
29	5-00		5-00	4-11	4-11				5-26**N**				6-57**N**
30	3-35		3-58	3-35**L**	3-41	4-43	4-52	4-43**L**	4-52	7-34	7-34	6-10**L**	6-10
31	3-41		3-61	3-41	3-47	4-47	4-63	4-47	4-60				6-18**N**

87Mar Strike 104.00

Oct	Open	High	Low	Close
1				9-15**N**
2				9-43**N**
3	9-13	9-13**H**	8-54**L**	8-54
6				8-54**N**
7				8-43**N**
8				9-18**N**
9				9-13**N**
10				9-36**N**
13				9-40**N**
14				10-54**N**
15				10-28**N**
16				10-55**N**
17				10-54**N**
20				11-38**N**
21				10-42**N**
22				9-50**N**
23				9-15**N**
24				9-32**N**
27				8-56**N**
28				9-14**N**
29				8-31**N**
30				7-42**N**
31				7-51**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	1L		106	10	534	46	875	1L	276	2,010H				3,859
2	1		10	40	1,549	142	467	259	66		26			2,560
3	93H		100	175	353	82	215	1,108	493	25	41		1H	2,686
6	2	109	80	30	961	41L	5L	264	114		54			1,660
7		5	250	474	802	997	522	204	365					3,619
8	31	100	250	947	1,808	836	381	429	714	30	150			5,676
9	2	6	1L	112	1,260	62	918	560	256	6				3,183
10	1	100	6	496	809	1,050	540	436	83	5				3,526
13		5	25	7L	105L	121	39	516	160					978L
14	20	200	405	269	1,137	1,716	1,800	874	232		5			6,658
15		100	13	1,096	1,508	1,134	1,826	998	13	31		1L		6,720
16			310	669	1,324	1,896	1,468	499	305	1L				6,472
17	1	12	12	1,794	901	608	1,130	303	202	5				4,968
20		15	153	1,984	505	699	3,366	30	9L	1	1L			6,763
21		151	131	1,791	2,768H	1,529	3,938H	410	232	4				10,954H
22	1	102	11	2,028	1,030	2,221H	1,961	1,796H	1,326					10,476
23			2,056H	2,442	1,848	731	732	1,419	78	5				9,311
24	2	100	1,075	759	719	241	633	659	43	25				4,256
27		2	45	164	575	737	993	606	383	5		6H		3,516
28	20		450	2,400	1,845	472	700	197	764	31				6,879
29		644H	381	2,214	1,037	152	2,013	609	2,220	15				9,485
30	2	1L	230	3,082H	891	950	1,381	1,179	2,275H	707	160H	1		10,859
31		16	150	1,684	1,642	1,609	901	584	892	122	5			7,605
TOTAL	177	1,868	6,250	24,667	25,911	18,072	26,804	13,940	11,501	3,028	442	8	1	132,669

Put open contracts Reported in contracts—Future 87Mar

Oct	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	17L	453	1,266	1,495L	3,987L	3,141	3,469	1,090L	1,968L	2,158L	457L	51L	27	19,579L
2	17	453	1,266	1,531	5,040	3,083	3,710	1,129	1,993	2,158	462	51	27	20,920
3	105	343L	1,223L	1,523	5,382	2,913	3,553	2,176	2,058	2,170	501	51	26L	22,024
6	105	452	1,268	1,528	6,157	2,893L	3,434L	1,546	2,006	2,170	501	51	27	22,138
7	105	457	1,443	1,626	6,667	3,409	3,791	1,548	2,347	2,170	501	51	27	24,142
8	136	349	1,568	1,945	8,258	3,558	3,946	1,939	2,974	2,187	651	51	27	27,589
9	137	349	1,569	2,057	8,424	3,392	4,142	2,420	3,078	2,187	651	51	27	28,484
10	138	436	1,575	2,407	9,168	3,822	4,404	2,646	3,050	2,187	631	51	27	30,542
13	138	436	1,575	2,406	9,266	3,836	4,411	2,989	2,900	2,187	631	51	27	30,853
14	138	540	1,925	2,596	9,696	4,156	4,162	3,428	2,974	2,187	636	51	27	32,516
15	138	640	1,920	3,178	9,911	4,576	4,449	3,797	2,964	2,193	636	52	27	34,481
16	138	640	1,881	3,672	10,167	5,700	4,849	3,919	2,781	2,194	636	52	27	36,656
17	139	640	1,881	4,573	10,856	5,577	4,282	3,867	2,736	2,199	636	52	27	37,465
20	139	642	1,922	5,688	11,182	5,630	6,126H	3,868	2,537	2,200	635	52	27	40,648
21	139	784	2,051	6,453H	11,155	5,593	5,693	4,039	2,531	2,204	635	52	27	41,356
22	140	886	2,051	5,535	10,987	6,840	4,584	3,716	2,424	2,204	635	52	27	40,081
23	140	886	3,441	5,244	10,957	6,858	4,442	4,336	2,435	2,208	635	52	27	41,661
24	141H	986	3,435	5,377	11,539	6,954	4,441	4,617	2,435	2,232	635	52	27	42,871
27	141	986	3,436	5,508	11,960	7,405H	4,170	4,863	2,436	2,229	635	58	27	43,854
28	121	986	3,650	4,908	12,279	7,388	4,357	4,761	2,380	2,257	635	58	27	43,807
29	121	1,509H	3,957H	4,185	12,374H	7,394	5,031	4,937	3,831	2,270	635	58	27	46,329
30	123	1,509	3,934	4,087	12,275	7,399	5,480	5,444	5,368	2,963	785H	59	27	49,453H
31	123	1,504	3,843	3,804	11,725	7,294	5,592	5,491H	5,783H	3,065H	785	70H	28H	49,107

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 78.00				87Jun Strike 80.00				87Jun Strike 88.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-36**N**				0-51**N**				
2				0-38**N**				0-55**N**				
3				0-34**N**				0-48**N**				
6				0-33**N**				0-48**N**				
7				0-31**N**				0-45**N**				
8				0-35**N**				0-51**N**				
9				0-35**N**				0-50**N**				
10				0-36**N**	0-58	0-58**H**	0-50	0-51				
13				0-36**N**				0-52**N**				
14				0-45**N**				0-63**N**				
15				0-42**N**				0-60**N**				
16				0-47**N**				1-01**N**				
17				0-43**N**				0-63**N**	2-57	2-57	2-47	2-47
20				0-49**N**				1-04**N**	3-00	3-00**H**	2-62	2-62
21				0-38**N**				0-56**N**				2-35**N**
22				0-30**N**				0-46**N**				2-15**N**
23	0-28	0-28**H**	0-27	0-27	0-42	0-42	0-40	0-40	2-01	2-04	2-01	2-04
24				0-26**N**				0-41**N**	2-04	2-06	2-04	2-06
27				0-22**N**				0-34**N**				1-58**N**
28				0-23**N**				0-36**N**				1-62**N**
29	0-21	0-21	0-19	0-19				0-30**N**	1-60	1-60	1-44	1-44
30	0-20	0-20	0-16**L**	0-16	0-29	0-29	0-25**L**	0-25	1-30	1-30	1-29**L**	1-29
31				0-17**N**				0-28**N**				1-34**N**

	87Jun Strike 90.00				87Jun Strike 92.00				87Jun Strike 94.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				2-54**N**								
2	2-60	3-02	2-60	3-02								
3				2-43**N**								
6				2-44**N**								
7				2-38**N**								
8				2-54**N**								
9				2-50**N**								
10				2-60**N**					4-32	4-40	4-32	4-35
13	3-08	3-10	2-60	2-60								4-32**N**
14	3-04	3-29	3-04	3-29					4-32	5-18	4-32	5-18
15				3-19**N**					5-30	5-30**H**	5-05	5-05
16				3-35**N**	4-10	4-26**H**	4-10	4-26	5-00	5-22	4-58	5-22
17				3-33**N**				4-23**N**				5-18**N**
20	3-50	3-55**H**	3-46	3-46				4-43**N**				5-46**N**
21	3-14	3-22	3-14	3-22				4-09**N**	5-08	5-08	5-04	5-04
22	3-28	3-28	2-60	2-60				3-41**N**				4-30**N**
23	2-40	2-40	2-40	2-40	3-15	3-20	3-15	3-17	4-15	4-18	4-04	4-04
24	2-39	2-44	2-39	2-44				3-25**N**				4-14**N**
27				2-28**N**	3-16	3-16	3-08	3-08				3-60**N**
28				2-36**N**				3-15**N**	3-52	4-04	3-52	4-04
29	2-32	2-32	2-12	2-12				2-56**N**	4-05	4-05	3-30**L**	3-40
30	1-60	1-60	1-60**L**	1-60				2-35**N**				3-14**N**
31				2-04**N**	2-40	2-40	2-40**L**	2-40				3-17**N**

	87Jun Strike 98.00			
Oct	**Open**	**High**	**Low**	**Close**
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16	7-21	7-38**H**	7-21**L**	7-38
17	7-38	7-38	7-30	7-35
20				8-07**N**
21				7-20**N**
22				6-45**N**
23				6-12**N**
24				6-23**N**
27				5-60**N**
28				6-10**N**
29				5-35**N**
30				5-04**N**
31				5-08**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Jun

Oct	78.00	80.00	88.00	90.00	92.00	94.00	98.00	TOTAL
1								
2				4				4
3								
6								
7								
8								
9								
10		4**H**				1,650**H**		1,654**H**
13				9		1,100		1,109
14				5				5
15						201		201
16					10	104		114
17			2				34**H**	36
20			1**L**	12				13
21				1**L**		10		11
22			5	1				6
23	1**L**	1**L**	22**H**	14	6	20		64
24			5	19**H**				24
27					2**L**			2**L**
28						800		800
29	2**H**		5	5		6**L**		18
30	2	4	5	5		600		616
31					11**H**			11
TOTAL	5	9	45	75	29	4,491	34	4,688

Put open contracts Reported in contracts—Future 87Jun

Oct	78.00	80.00	88.00	90.00	92.00	94.00	98.00	TOTAL
1	2	2**L**		17**L**				21**L**
2	2	2		21				25
3	2	2		21				25
6	2	2		21				25
7	2	2		21				25
8	2	2		21				25
9	2	2		21				25
10	2	6**H**		21		1,350**L**		1,379
13	2	6		30		2,450		2,488
14	2	6		35		2,450		2,493
15	2	6		35		2,751		2,794
16	2	6		35	10**L**	2,800		2,853
17	2	6	2**L**	35	10	2,800	30**H**	2,885
20	2	6	2	38	10	2,800	30	2,888
21	2	6	2	39	10	2,810	30	2,899
22	2	6	7	39	10	2,810	30	2,904
23	1**L**	6	28	53	12	2,830**H**	30	2,960
24	1	6	34	55	12	2,830	30	2,968
27	1	6	33	55	14	2,830	30	2,969
28	1	6	33	55	14	2,815	30	2,954
29	3**H**	6	38**H**	80	14	2,820	30	2,971**H**
30	3	4	33	65**H**	14	2,770	30	2,919
31	3	4	33	60	19**H**	2,770	30	2,919

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Dec Strike 68.00				86Dec Strike 70.00				86Dec Strike 72.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**A**				0-01**A**				0-01**A**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 74.00				86Dec Strike 76.00				86Dec Strike 78.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**A**				0-01**A**				0-01**A**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 80.00				86Dec Strike 82.00				86Dec Strike 84.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**A**				0-01**A**				0-01**A**
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 86.00

Nov	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10	0-01	0-01H	0-01L	0-01
11				0-01N
12				0-01N
13				0-01N
14				0-01A
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 88.00

Nov	Open	High	Low	Close
3				0-01N
4	0-01	0-01H	0-01L	0-01
5				0-01N
6	0-01	0-01	0-01	0-01
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01A
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 90.00

Nov	Open	High	Low	Close
3	0-02	0-02H	0-01L	0-01
4	0-01	0-01	0-01	0-01
5	0-01	0-01	0-01	0-01
6	0-01	0-01	0-01	0-01
7	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11				0-01N
12				0-01N
13				0-01N
14				0-01A
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 92.00

Nov	Open		High	Low	Close	
3	0-03		0-03	0-02	0-02	0-03
4	0-03		0-03	0-02	0-02	
5	0-01		0-02	0-01L	0-01	
6	0-01	0-02	0-04H	0-01	0-02	0-04
7	0-04	0-03	0-04	0-01	0-02	
10	0-03	0-02	0-03	0-01	0-01	
11	0-01		0-01	0-01	0-01	
12	0-01		0-01	0-01	0-01	
13					0-01N	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	HOLIDAY					
28						

86Dec Strike 94.00

Nov	Open		High	Low	Close	
3	0-09	0-06	0-09	0-05	0-07	
4	0-09	0-08	0-09	0-05	0-06	
5	0-06		0-06	0-04	0-05	0-04
6	0-06		0-10	0-05	0-10	0-09
7	0-15	0-13	0-15H	0-07	0-11	0-12
10	0-14	0-15	0-15	0-05	0-06	0-05
11	0-05	0-03	0-05	0-03	0-03	0-04
12	0-03		0-04	0-02	0-02	
13	0-01		0-01	0-01L	0-01	
14	0-01		0-01	0-01	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	HOLIDAY					
28						

86Dec Strike 96.00

Nov	Open		High	Low	Close	
3	0-21	0-22	0-23	0-14	0-19	
4	0-20	0-23	0-23	0-16	0-18	0-17
5	0-17	0-16	0-19	0-14	0-15	0-14
6	0-17	0-18	0-35	0-16	0-33	0-30
7	0-50	0-45	0-52	0-30	0-40	0-43
10	0-56	0-52	0-58H	0-25	0-25	0-26
11	0-23		0-25	0-20	0-23	0-24
12	0-22	0-19	0-30	0-12	0-13	0-12
13	0-08	0-11	0-12	0-05	0-08	0-06
14	0-06	0-03	0-06	0-01L	0-01	
17						
18						
19						
20						
21						
24						
25						
26						
27	HOLIDAY					
28						

86Dec Strike 98.00

Nov	Open		High	Low	Close	
3	0-61		0-61	0-41	0-52	0-50
4	0-59	1-00	1-02	0-46	0-52	0-51
5	0-48		0-57	0-42	0-44	0-45
6	0-52	0-53	1-24	0-50	1-20	1-23
7	1-61	1-55	2-12	1-29	1-55	1-53
10	2-22	2-17	2-26H	1-39	1-40	
11	1-34		1-45	1-34	1-42	1-45
12	1-41		1-57	1-08	1-12	1-08
13	1-00		1-10	0-48	0-51	0-54
14	0-57		0-57	0-26L	0-30	0-31
17						
18						
19						
20						
21						
24						
25						
26						
27	HOLIDAY					
28						

86Dec Strike 100.00

Nov	Open	High	Low	Close	
3	1-55	2-03	1-39L	1-58	
4	2-10	2-16	1-49	1-59	
5	1-58	2-04	1-44	1-53	
6	2-02	2-59	2-02	2-56	2-59
7	3-26	3-61	3-08	3-47	
10	4-00	4-20H	3-30	3-30	
11	3-30	3-38	3-30	3-38	
12	3-21	3-35	3-03	3-03	
13	2-53	2-61	2-34	2-40	2-47
14	2-23	2-39	2-23	2-24B	2-26A
17					
18					
19					
20					
21					
24					
25					
26					
27	HOLIDAY				
28					

86Dec Strike 102.00

Nov	Open	High	Low	Close
3	3-21	3-33	3-21L	3-33
4	3-62	3-62	3-27	3-34
5				3-32N
6	3-55	4-48	3-51	4-48
7	5-22	5-48H	5-22	5-44
10				5-28N
11	5-19	5-38	5-19	5-38
12				5-02N
13	4-48	4-57	4-38	4-46
14	4-28	4-31	4-23	4-23
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 104.00					86Dec Strike 106.00				
Nov	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3				5-24**N**					7-22**N**	
4				5-26**N**					7-24**N**	
5				5-25**N**					7-24**N**	
6				6-46**N**					8-46**N**	
7				7-44**N**					9-44**N**	
10				7-28**N**					9-28**N**	
11				7-38**N**					9-38**N**	
12				7-02**N**					9-02**N**	
13				6-46**N**					8-46**N**	
14				6-24**B**	6-26**A**				8-24**B**	8-26**A**
17										
18										
19										
20										
21										
24										
25										
26										
27	**HOLIDAY**					**HOLIDAY**				
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Nov	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3										116	8
4										30	1L
5							34H		1,483H	170H	1
6										42	24
7											
10									2L	3L	
11										11	7
12										3	230H
13								1H			6
14										20	26
17											
18											
19											
20											
21											
24											
25											
26											
27	HOLIDAY										
28											
TOTAL							34	1	1,485	395	303

Nov	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	1,168H	1,517	5,329	7,828	8,389	493	303H			25,151
4	116	1,602	2,689	5,891	5,145	615	15			16,104
5	30	450	2,746	7,107	4,729	463	3			17,216
6	154	728	3,464	15,355	6,887	555	43			27,252
7	295	3,258H	12,418H	15,365H	9,080H	617H	118			41,151H
10	387	1,341	9,594	9,103	2,690	104	1L			23,225
11	19L	591	1,691	2,873L	314L	23	1			5,530L
12	130	310	3,496	13,205	4,788	13L				22,175
13	68	2,187	1,717	11,540	2,294	605	11			18,429
14	24	64L	957L	4,696	5,122	216	4			11,129
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										
TOTAL	2,391	12,048	44,101	92,963	49,438	3,704	499			207,362

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put open contracts Reported in contracts—Future 86Dec

Nov	68.00	70.00	72.00	74.00	76.00	78.00	80.00	82.00	84.00	86.00	88.00
3	8H	18H	45H	50H	325H	799H	1,780	3,901H	5,595H	8,124H	14,256
4	8	18	45	50	325	799	1,780	3,901	5,595	8,094	14,257H
5	8	18	45	50	325	799	1,798H	3,901	4,519	7,970L	14,256
6	8	18	45	50	325	799	1,798	3,901	4,519	8,071	14,216
7	8	18	45	50	325	799	1,798	3,901	4,519	8,071	14,216
10	8	18	45	50	325	799	1,764L	3,901	4,513	8,068	14,201
11	8	18	45	50	325	799	1,764	3,901	4,512L	8,057	14,194
12	8	18	45	50	325	799	1,764	3,901	4,514	8,045	13,964
13	8	18	45	50	325	799	1,764	3,900L	4,512	8,045	13,958L
14											
17											
18											
19											
20											
21											
24											
25											
26											
27	HOLIDAY										
28											

Nov	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	15,883H	23,016H	34,137	19,848L	13,883	6,424	4,146	538H		152,776
4	15,583	21,859	34,355	21,426	14,328	6,750H	4,146	538		153,857
5	15,565	21,899	34,916H	22,119	16,410H	6,639	4,149H	538		155,924
6	15,523	21,822	33,539	25,367	15,564	6,420	4,146	538		156,669H
7	15,435	21,026	32,720	22,164	12,449	6,244	3,506	117		147,411
10	15,636	20,581	33,377	20,218	10,751	6,245	3,502	116		144,118
11	15,585	20,330	32,795	19,919	10,840	6,134	3,300	113		142,689
12	15,458	20,123	32,156L	23,440	8,452	6,119	3,000	113		142,294L
13	15,395L	18,530L	32,253	27,738H	7,671L	5,723L	2,809L	1L		143,544
14										
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 76.00

Nov	Open	High	Low	Close
3				
4	0-02	0-02H	0-02L	0-02
5				0-02N
6				0-02N
7				0-02N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27	**HOLIDAY**			
28				0-01N

87Mar Strike 78.00

Nov	Open	High	Low	Close
3				
4	0-04	0-04H	0-04L	0-04
5				0-03N
6				0-04N
7				0-04N
10				0-03N
11				0-02N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27	**HOLIDAY**			
28				0-01N

87Mar Strike 80.00

Nov	Open	High	Low	Close
3				0-06N
4	0-07	0-08	0-05	0-05
5	0-06	0-06	0-05	0-05
6				0-07N
7	0-08	0-09H	0-08	0-08
10				0-06N
11				0-05N
12				0-03N
13				0-03N
14	0-03	0-03	0-02	0-02
17	0-01	0-02	0-01L	0-01
18				0-01N
19	0-01	0-01	0-01	0-01
20	0-01	0-01	0-01	0-01
21	0-01	0-01	0-01	0-01
24				0-01N
25	0-01	0-01	0-01	0-01
26				0-01N
27	**HOLIDAY**			
28				0-01N

87Mar Strike 82.00

Nov	Open		High	Low	Close	
3	0-12		0-12	0-10	0-10	
4	0-12		0-13	0-09	0-09	
5					0-08N	
6	0-10		0-12	0-10	0-12	
7	0-12		0-14H	0-12	0-13	
10	0-13		0-13	0-10	0-10	
11	0-08		0-08	0-08	0-08	
12	0-07		0-09	0-07	0-07	
13	0-06		0-06	0-06	0-06	
14	0-05		0-05	0-03	0-03	
17	0-04		0-04	0-02	0-02	
18	0-02		0-03	0-02	0-03	0-02
19	0-02		0-02	0-02	0-02	
20	0-02		0-02	0-02	0-02	
21	0-02		0-02	0-02	0-02	
24	0-01		0-01	0-01L	0-01	
25					0-01N	
26	0-01		0-02	0-01	0-01	0-02
27	**HOLIDAY**					
28					0-01N	

87Mar Strike 84.00

Nov	Open		High	Low	Close	
3	0-15		0-16	0-15	0-16	
4	0-18		0-19	0-16	0-16	
5	0-14		0-14	0-14	0-14	
6					0-18N	
7	0-20		0-21	0-18	0-20	
10	0-25		0-25H	0-16	0-16	
11	0-15		0-15	0-13	0-15	
12	0-14		0-14	0-12	0-12	
13					0-10N	
14	0-10		0-10	0-07	0-07	
17	0-07		0-07	0-05	0-05	
18	0-05		0-06	0-05	0-06	
19	0-05		0-06	0-04	0-04	
20	0-04		0-05	0-04	0-04	
21	0-04		0-05	0-03	0-03	0-04
24	0-03		0-03	0-03	0-03	
25	0-03		0-03	0-02L	0-03	
26	0-04		0-04	0-03	0-03	
27	**HOLIDAY**					
28	0-03		0-03	0-02	0-02	

87Mar Strike 86.00

Nov	Open		High	Low	Close	
3	0-31		0-31	0-23	0-25	
4	0-27		0-27	0-25	0-25	
5	0-24		0-24	0-23	0-23	
6	0-25		0-29	0-24	0-29	
7	0-38		0-38H	0-30	0-34	
10	0-38	0-35	0-38	0-28	0-28	
11	0-26		0-26	0-25	0-25	
12	0-24		0-24	0-20	0-20	
13	0-18		0-19	0-18	0-18	
14	0-17		0-17	0-13	0-15	0-14
17	0-13		0-13	0-08	0-09	
18	0-09		0-12	0-09	0-12	0-11
19	0-10		0-10	0-07	0-08	0-07
20	0-07		0-08	0-07	0-08	
21	0-07		0-07	0-06	0-06	0-07
24	0-06		0-06	0-05L	0-05	
25	0-05		0-06	0-05	0-06	
26	0-07	0-06	0-07	0-06	0-06	
27	**HOLIDAY**					
28	0-05		0-06	0-05	0-05	

87Mar Strike 88.00

Nov	Open		High	Low	Close	
3	0-43		0-43	0-35	0-40	
4	0-43		0-44	0-37	0-37	0-39
5	0-40		0-40	0-34	0-35	
6	0-39		0-47	0-38	0-47	
7	0-52	0-55	0-55	0-46	0-52	
10	0-61		0-61H	0-43	0-44	
11	0-39		0-42	0-38	0-41	
12	0-37		0-39	0-33	0-33	
13	0-30		0-32	0-28	0-31	
14	0-30		0-30	0-21	0-22	
17	0-22		0-24	0-15	0-16	
18	0-17		0-21	0-16	0-21	
19	0-17	0-18	0-18	0-13	0-14	
20	0-14		0-14	0-12	0-14	0-13
21	0-13		0-13	0-11	0-11	0-12
24	0-11		0-11	0-09	0-09	
25	0-08		0-11	0-08L	0-10	
26	0-11		0-12	0-10	0-11	
27	**HOLIDAY**					
28	0-10		0-11	0-10	0-11	

87Mar Strike 90.00

Nov	Open		High	Low	Close	
3	0-59		0-61	0-53	0-59	
4	1-00		1-01	0-55	0-58	
5	0-58		0-58	0-50	0-53	
6	0-59		1-07	0-55	1-06	
7	1-19		1-19	1-03	1-14	
10	1-17		1-20H	1-02	1-02	
11	1-01		1-01	0-57	1-00	
12	0-60		0-61	0-52	0-52	
13	0-50		0-51	0-46	0-49	
14	0-51		0-51	0-33	0-35	0-36
17	0-35		0-37	0-25	0-27	
18	0-29	0-30	0-34	0-27	0-34	
19	0-30	0-27	0-30	0-22	0-23	
20	0-25		0-25	0-20	0-22	0-24
21	0-21		0-22	0-18	0-20	
24	0-19		0-19	0-16	0-16	
25	0-15		0-20	0-15L	0-20	0-19
26	0-21		0-22	0-18	0-18	
27	**HOLIDAY**					
28	0-17		0-18	0-16	0-18	

87Mar Strike 92.00

Nov	Open		High	Low	Close	
3	1-30		1-30	1-14	1-23	
4	1-32		1-32	1-16	1-19	
5	1-16		1-16	1-10	1-14	
6	1-19		1-37	1-19	1-36	
7	1-53		1-53	1-33	1-50	
10	1-59		1-60H	1-34	1-34	
11	1-30		1-30	1-25	1-30	
12	1-27		1-31	1-17	1-17	
13	1-15		1-16	1-05	1-10	1-12
14	1-15		1-15	0-55	0-57	0-58
17	0-57		0-60	0-42	0-43	0-45
18	0-43	0-46	0-54	0-41	0-53	0-54
19	0-48		0-48	0-37	0-38	
20	0-40		0-41	0-33	0-36	0-38
21	0-36		0-37	0-30	0-36	0-34
24	0-32		0-32	0-27	0-28	0-27
25	0-25		0-34	0-25L	0-33	0-34
26	0-32		0-36	0-30	0-31	0-30
27	**HOLIDAY**					
28	0-29		0-31	0-28	0-29	0-31

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 94.00

Nov	Open		High	Low	Close	
3	1-55		1-57	1-48	1-55	
4	2-00		2-03	1-48	1-50	
5	1-52		1-52	1-43	1-47	
6	1-55		2-11	1-52	2-10	
7	2-32	2-36	2-36	2-10	2-30	
10	2-42		2-46**H**	2-11	2-11	
11	2-07		2-10	2-02	2-09	
12	2-07		2-09	1-55	1-55	
13	1-50		1-54	1-41	1-44	
14	1-49		1-49	1-21	1-22	
17	1-18		1-27	1-00	1-01	1-03
18	1-03	1-05	1-20	1-02	1-18	1-17
19	1-08		1-08	0-58	0-60	0-61
20	0-63	1-00	1-02	0-52	0-58	0-60
21	0-56		0-58	0-50	0-56	
24	0-52	0-51	0-52	0-44	0-46	0-45
25	0-42	0-41	0-56	0-40**L**	0-55	
26	0-56	0-54	0-60	0-50	0-51	0-50
27	**HOLIDAY**					
28	0-49		0-50	0-47	0-48	

87Mar Strike 96.00

Nov	Open		High	Low	Close	
3	2-38		2-38	2-24	2-38	
4	2-51		2-51	2-30	2-32	2-33
5	2-29		2-32	2-22	2-26	
6	2-34		2-62	2-34	2-60	2-62
7	3-23		3-31	3-00	3-22	
10	3-37		3-37**H**	3-03	3-03	
11	2-60		3-01	2-59	3-00	
12	2-58		3-03	2-41	2-41	
13	2-40		2-43	2-23	2-29	2-33
14	2-34	2-35	2-35	1-63	2-01	2-06
17	1-63	2-05	2-08	1-35	1-37	1-38
18	1-40	1-42	1-62	1-39	1-57	1-56
19	1-43	1-47	1-47	1-26	1-26	1-28
20	1-36	1-30	1-36	1-17	1-28	1-31
21	1-27		1-27	1-16	1-23	
24	1-17		1-18	1-07	1-07	
25	1-05	1-02	1-28	1-02**L**	1-23	1-24
26	1-27		1-33	1-16	1-18	
27	**HOLIDAY**					
28	1-16		1-17	1-12	1-15	1-14

87Mar Strike 98.00

Nov	Open		High	Low	Close	
3	3-40		3-40	3-13	3-25	
4	3-42		3-44	3-17	3-21	
5	3-15		3-22	3-12	3-17	
6	3-20		3-61	3-20	3-61	
7	4-32		4-34	4-05	4-29	
10	4-45		4-50**H**	4-08	4-10	4-08
11	4-04		4-06	4-04	4-06	
12	3-58		4-11	3-44	3-44	
13	3-34		3-44	3-23	3-30	3-34
14	3-18		3-23	2-56	2-61	
17	2-60		3-04	2-18	2-22	
18	2-30		2-53	2-24	2-48	2-47
19	2-32		2-32	2-06	2-06	2-08
20	2-11	2-10	2-20	1-58	2-11	
21	2-04	2-00	2-10	1-59	2-04	2-06
24	2-00	1-59	2-00	1-45	1-48	1-53
25	1-40	1-43	2-12	1-38**L**	2-08	2-06
26	2-08	2-02	2-17	1-62	1-62	
27	**HOLIDAY**					
28	1-62		2-00	1-58	1-62	1-61

87Mar Strike 100.00

Nov	Open		High	Low	Close	
3	4-36		4-36	4-22	4-33	
4	4-50		4-50	4-24	4-28	
5	4-25		4-27	4-18	4-27	
6	4-40		5-11	4-40	5-11	
7	5-22		5-50	5-20	5-50	
10	5-60		5-60**H**	5-32	5-32	
11					5-31**N**	
12					5-01**N**	
13	4-56		4-56	4-49	4-49	4-53
14	4-35		4-38	4-10	4-10	
17	4-08		4-12	3-25	3-25	
18	3-36		3-58	3-29	3-58	
19	3-27		3-37	3-08	3-08	
20	3-17		3-20	2-60	3-16	
21	3-05		3-14	2-60	3-06	
24	2-60		2-62	2-44	2-44	
25	2-35	2-38	3-15	2-32**L**	3-11	
26	3-10		3-24	3-00	3-03	
27	**HOLIDAY**					
28	2-62		3-00	2-59	2-62	

87Mar Strike 102.00

Nov	Open		High	Low	Close	
3					5-52**N**	
4	5-62		6-00	5-46	5-48	
5					5-45**N**	
6	6-09		6-43**H**	6-09	6-43	
7					7-20**N**	
10					7-03**N**	
11					7-03**N**	
12					6-33**N**	
13	6-33		6-33	6-17	6-19	
14					5-34**N**	
17	5-21		5-25	4-41	4-44	
18	4-44		5-20	4-44	5-20	
19	4-53		4-53	4-23	4-23	
20	4-33		4-36	4-12	4-34	
21	4-17		4-30	4-17	4-23	
24	4-02		4-10	3-57	3-57	
25	3-45		4-33	3-45**L**	4-32	
26	4-47		4-47	4-20	4-20	
27	**HOLIDAY**					
28	4-18		4-20	4-18	4-20	

87Mar Strike 104.00

Nov	Open		High	Low	Close	
3					7-18**N**	
4					7-14**N**	
5	7-14		7-14	7-12	7-12	
6					8-15**N**	
7					8-63**N**	
10					8-45**N**	
11					8-48**N**	
12					8-07**N**	
13					7-62**N**	
14	7-46		7-46**H**	7-08	7-08	
17	6-56		6-56	6-10	6-12	
18					6-55**N**	
19					5-53**N**	
20					6-02**N**	
21	5-56		5-56	5-56	5-56	
24					5-22**N**	
25	5-51		6-04	5-51**L**	6-04	
26					5-55**N**	
27	**HOLIDAY**					
28					5-54**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Nov	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3				115	284	293	677	611	843	1,496	1,212	1,648	377			7,556
4	1H	1H	701H	1,295H	613	245	343	823	1,047	1,620	1,712	1,149	51	2		9,603
5			62		59	210	427	1,318	2,322	1,100	3,996	5,048	4	1L	1L	14,548
6				20		11	919	1,618	1,393	1,708	1,237	1,236	61	2		8,205
7			75	368	342	347	2,121	1,298	2,153	1,887	6,596	468	16			15,671
10			95	331	532	327	790	929	2,949	1,158	1,559	2,292	4			10,966
11				23	31L	4L	270	1,131	468	432L	247L	223L				2,829L
12			1L	17L	72	242	992	1,823	2,189	1,661	1,806	529				9,332
13				30		283	1,484	1,141	2,375	1,503	2,712	1,557	3L	10		11,098
14			3	711	600	1,038	2,676H	434L	3,567	1,864	3,560	1,464	1,919		1	17,837
17			404	478	1,050	907	2,048	2,552	5,957H	2,760	9,761H	3,634	1,936	45	1	31,533H
18			3	44	2,169H	502	2,249	5,286H	4,702	4,059	4,000	4,927	1,695	1		29,637
19			63	546	471	245	1,931	2,071	2,529	3,087	4,368	7,578H	1,013	1		23,903
20			69	73	85	36	325	2,497	4,298	5,610H	6,388	4,899	1,986	102H		26,368
21			30	151	1,208	1,255	1,377	3,174	1,648	1,726	3,000	2,292	1,930	12	10	17,813
24				969	969	177	263L	632	2,392	1,754	1,678	1,745	679	18		11,276
25			435	300	539	897	1,247	1,124	2,779	3,285	2,399	4,125	4,045H	3	50H	21,228
26				402	328	822	931	1,498	3,552	2,220	5,116	1,579	462	19		16,929
27	HOLIDAY															
28					401	1,365H	552	1,423	425L	495	980	2,189	70	10		7,910
TOTAL	1	1	1,941	5,873	9,753	9,206	21,622	31,383	47,588	39,425	62,327	48,582	16,251	226	63	294,242

Put open contracts Reported in contracts—Future 87Mar

Nov	76.00	78.00	80.00	82.00	84.00	86.[illegible]	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3			123L	1,494L	3,673	3,061	11,482L	6,94[illegible]	5,716L	5,921L	6,121L	4,457L	656L	70	28	49,745L
4	1H	1H	460	2,049	3,847	3,063	11,482	7,2[illegible]	6,187	6,498	6,609	5,433	657	60	27	53,574
5	1	1	419	2,049	3,898	2,656	11,571	7,941	6,964	7,060	9,203	6,658	659	59	26L	59,165
6	1	1	419	2,044	3,898	2,657	12,038	8,551	7,258	6,948	8,581	6,871	668	61	26	60,022
7	1	1	414	2,180	4,089	2,750	13,011	8,467	7,864	7,521	8,350	6,955	676	61	26	62,366
10	1	1	413	1,950	3,805	2,746	13,312	8,692	9,173	7,902	8,340	4,936	679	61	26	62,037
11	1	1	413	1,954	3,810	2,750	13,410	9,297	9,223	8,038	8,335	4,747	677	61	26	62,743
12	1	1	414	1,966	3,811	2,734	13,165	9,590	8,405	8,498	8,585	4,860	677	61	26	62,794
13	1	1	413	1,952	3,815	2,478L	13,576H	9,265	8,776	8,953	9,598	5,305	678	71	26	64,908
14	1	1	416	2,531	4,305	3,015	12,667	8,999	9,657	9,351	10,449	4,872	2,433	61	27	68,785
17	1	1	577	2,871	4,214	2,975	12,205	9,787	10,118	9,905	15,374	6,848	3,472	77	27	78,452
18	1	1	578H	2,884	4,144	2,930	13,002	10,343	10,648	10,625	16,523	8,500	3,346	53L	27	83,605
19	1	1	538	3,072	4,385	2,995	12,270	10,803	10,895	11,689	17,187	8,487	3,543	54	27	85,947
20	1	1	577	3,072	4,387H	2,990	12,309	11,054H	11,235	12,134	19,924	8,998	4,131	154	27	90,994
21	1	1	578	3,214H	4,233	3,164	12,185	10,780	11,199	12,454	19,926H	9,381	4,148	159	37	91,460
24	1	1	578	2,412	3,883	3,161	12,140	10,601	11,563H	12,250	18,239	9,745	4,304	173	37	89,088
25	1	1	492	2,136	3,883	3,414	12,145	10,804	11,271	12,585	18,330	11,432	6,343H	174H	87H	93,098
26	1	1	492	2,132	3,588L	3,416	11,943	10,947	11,197	12,733H	18,914	11,556	6,262	170	87	93,439
27	HOLIDAY															
28	1	1	492	2,132	3,888	4,298H	11,943	10,123	10,885	12,564	18,659	12,646H	6,286	170	87	94,175H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 78.00				87Jun Strike 80.00				87Jun Strike 84.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0-15N				0-24N				
4				0-15N				0-24N				
5				0-13N				0-22N				
6				0-16N	0-28	0-28H	0-28	0-28				
7				0-17N				0-29N				
10				0-16N				0-25N				
11				0-14N	0-21	0-22	0-21	0-22				
12				0-10N	0-20	0-20	0-15	0-15				
13				0-09N				0-14N				
14				0-07N				0-11N				
17				0-05N				0-09N				
18				0-06N				0-11N				
19				0-05N	0-12	0-12	0-10	0-10				
20				0-05N				0-09N				
21				0-05N				0-08N				
24				0-05N				0-08N				
25				0-06N				0-10N				
26				0-05N	0-11	0-11	0-08L	0-08	0-21	0-21H	0-18L	0-18
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0-05N				0-08N				0-18N

	87Jun Strike 86.00				87Jun Strike 88.00				87Jun Strike 90.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3								1-25N	1-52	1-57	1-52	1-57
4								1-22N	1-48	1-55	1-48	1-54
5					1-26	1-26	1-17	1-17	1-47	1-47	1-47	1-47
6					1-32	1-35	1-32	1-35				2-02N
7					1-49	1-49H	1-45	1-45	2-20	2-20H	2-13	2-13
10					1-41	1-41	1-30	1-30				2-01N
11								1-23N	1-59	1-59	1-56	1-56
12								1-13N	1-44	1-44	1-44	1-44
13	0-56	0-56H	0-52	0-52				1-09N	1-39	1-39	1-39	1-39
14				0-42N	1-03	1-03	0-60	0-60				1-23N
17	0-40	0-40	0-32	0-32				0-46N	1-20	1-20	1-04	1-04
18				0-39N				0-54N				1-14N
19				0-31N	0-53	0-53	0-46	0-46	1-10	1-10	1-03	1-03
20	0-31	0-35	0-29	0-31	0-45	0-49	0-44	0-46	1-00	1-08	0-63	1-04
21	0-30	0-30	0-29	0-29	0-44	0-44	0-42	0-42	1-00	1-00	1-00	1-00
24	0-27	0-27	0-26L	0-26	0-39	0-39	0-38L	0-38	0-62	0-62	0-57L	0-57
25				0-30N	0-42	0-44	0-42	0-44	1-00	1-02	1-00	1-02
26				0-27N				0-40N	0-61	1-00	0-61	0-61
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0-26N	0-40	0-40	0-38	0-38	0-60	0-60	0-58	0-59

	87Jun Strike 92.00				87Jun Strike 94.00				87Jun Strike 96.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				2-26N	3-03	3-03	3-03	3-03				
4				2-26N				3-01N				
5				2-18N				2-53N				
6	2-40	2-45	2-40	2-45				3-28N				
7				2-59N				3-42N				
10	2-55	3-02H	2-45	2-45	3-54	3-54H	3-31	3-31				
11				2-35N				3-18N				
12				2-20N	3-16	3-16	2-62	2-62				
13				2-10N	2-56	2-62	2-55	2-56				
14				1-53N				2-28N				
17	1-46	1-46	1-31	1-31				2-00N				
18	1-37	1-50	1-37	1-46	2-11	2-27	2-08	2-27				
19	1-39	1-39	1-29	1-29	2-05	2-05	1-62	1-62	2-50	2-50H	2-39	2-39
20	1-32	1-32	1-30	1-30				2-00N	2-40	2-45	2-40	2-42
21	1-20	1-27	1-20	1-27	1-60	1-60	1-50	1-57	2-35	2-40	2-31	2-40
24	1-19	1-19	1-15L	1-17	1-55	1-55	1-45L	1-45				[illegible]
25				1-30N	1-55	1-63	1-55	1-62	2-24	2-41	2-24L	[illegible]
26	1-30	1-30	1-25	1-25	1-60	1-60	1-57	1-57	2-40	2-40	2-32	2-32
27	HOLIDAY				HOLIDAY				HOLIDAY			
28	1-23	1-23	1-22	1-22	1-49	1-52	1-49	1-52	2-35	2-35	2-30	2-30

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 98.00				87Jun Strike 100.00				87Jun Strike 104.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	4-59	4-59	4-50	4-50								
4				4-50**N**								
5				4-40**N**								
6	5-09	5-24**H**	5-09	5-24								
7				5-53**N**								
10				5-37**N**								
11				5-30**N**								
12				5-00**N**								
13	4-55	4-55	4-50	4-50								
14				4-17**N**								
17	3-41	3-41	3-38	3-38								
18				4-05**N**								
19				3-27**N**	4-50	4-50**H**	4-33	4-33				
20				3-34**N**				4-41**N**				
21				3-27**N**				4-34**N**				
24	3-09	3-10	3-09**L**	3-10	4-16	4-16	4-14**L**	4-14				
25	3-23	3-37	3-23	3-36				4-45**N**	7-17	7-32**H**	7-17**L**	7-32
26				3-26**N**				4-32**N**				7-14**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28	3-29	3-29	3-20	3-20				4-27**N**				7-12**N**

Put volume of sales Reported in contracts—Future 87Jun

Nov	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	104.00	TOTAL
3						8		10		20			38
4						1**L**							1**L**
5					1**L**	60							61
6		1**L**			2		4			2			9
7					6	34							40
10					47**H**		8	2					57
11		4				1							5
12		8				10		100					118
13				10		1		620**H**		2			633
14													
17				1**L**	1	2	1**L**			25**H**			30
18							35	461					496
19		27**H**			1	142**H**	1	152	376		1**L**		700
20				65**H**	11	124	2		20				222
21				21	22	2	100**H**	517	503**H**				1,165**H**
24				10	5	84	55	8	8	10	10**H**		190
25					10	1		3	6	10		25**H**	55
26		20	29**H**			13	17	51	13			25	168
27	**HOLIDAY**												
28					2	2	6	1**L**	2**L**	1**L**			14
TOTAL		60	29	107	108	485	229	1,925	928	70	11	50	4,002

Put open contracts Reported in contracts—Future 87Jun

Nov	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	104.00	TOTAL
3	3**H**	4**L**			33**L**	68**L**	19**L**	2,780		40**L**			2,947
4	3	4			33	68	19	2,730		40			2,897**L**
5	3	4			33	128	19	2,730		40			2,957
6	3	5			33	128	23	2,730		40			2,962
7	3	5			33	129	23	2,730		40			2,963
10	3	5			58	129	23	2,730		40			2,988
11	3	9			58	130	23	2,729**L**		40			2,992
12	3	13			58	130	23	2,729		40			2,996
13	3	13		10**L**	58	130	23	2,854		40			3,131
14	3	13		10	58	130	23	2,854		40			3,131
17	3	13		11	58	131	24	2,854		65			3,159
18	3	13		11	58	131	53	3,315		65			3,649
19	3	40		11	58	180	52	3,465	375**L**	65	1**L**		4,250
20	3	40		71	69	294	52	3,465	395	65	1		4,455
21	3	40		92	90	296	150	3,972	898	65	1		5,607
24	3	40		102**H**	93	358**H**	204	3,980	906	65	11**H**		5,762
25	3	40		102	100	358	204	3,981	906	70**H**	11	25**L**	5,800
26	3	60**H**	29**H**	102	100	358	212**H**	3,981	915**H**	70	11	50**H**	5,891
27	**HOLIDAY**												
28	3	60	29	102	102**H**	358	212	3,982**H**	915	70	11	50	5,894**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Sep Strike 80.00				87Sep Strike 88.00			
Nov	Open	High	Low	Close	Open	High	Low	Close
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19					1-26	1-26**H**	1-23	1-23
20								1-23**N**
21								1-21**N**
24					1-16	1-16	1-13**L**	1-13
25					1-15	1-24	1-15	1-24
26								1-18**N**
27	**HOLIDAY**				**HOLIDAY**			
28	0-22	0-22**H**	0-22**L**	0-22				1-18**N**

Put volume of sales Reported in contracts—Future 87Sep

Nov	80.00	88.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19		1**L**	1**L**
20			
21			
24			
25		11**H**	11
26			
27	**HOLIDAY**		
28	26**H**		26**H**
TOTAL	26	12	38

Put open contracts Reported in contracts—Future 87Sep

Nov	80.00	88.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19		1**L**	1**L**
20		1	1
21		1	1
24		1	1
25		11**H**	11
26		11	11
27	**HOLIDAY**		
28	26**H**	11	37**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 76.00

Dec	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 78.00

Dec	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 80.00

Dec	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9	0-01	0-01**H**	0-01**L**	0-01
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 82.00

Dec	Open	High	Low	Close
1				0-01**N**
2	0-01	0-01	0-01**L**	0-01
3	0-01	0-02**H**	0-01	0-01
4	0-01	0-01	0-01	0-01
5	0-02	0-02	0-02	0-02
8	0-01	0-01	0-01	0-01
9	0-01	0-01	0-01	0-01
10	0-01	0-01	0-01	0-01
11	0-01	0-01	0-01	0-01
12	0-01	0-01	0-01	0-01
15	0-01	0-01	0-01	0-01
16				0-01**N**
17				0-01**N**
18				0-01**N**
19	0-01	0-01	0-01	0-01
22				0-01**N**
23				0-01**N**
24				0-01**N**
25	**HOLIDAY**			
26				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

87Mar Strike 84.00

Dec	Open		High	Low	Close	
1	0-04		0-04**H**	0-03	0-03	0-04
2	0-03	0-02	0-03	0-02	0-02	
3	0-02		0-03	0-02	0-02	
4	0-02		0-02	0-02	0-02	
5	0-03		0-03	0-03	0-03	
8					0-02**N**	
9					0-02**N**	
10	0-01		0-01	0-01**L**	0-01	
11	0-01		0-01	0-01	0-01	
12	0-02		0-02	0-01	0-02	
15	0-02		0-02	0-01	0-01	
16	0-02		0-02	0-01	0-01	
17					0-01**N**	
18					0-01**N**	
19	0-01		0-01	0-01	0-01	
22	0-01		0-01	0-01	0-01	
23					0-01**N**	
24					0-01**N**	
25	**HOLIDAY**					
26					0-01**N**	
29					0-01**N**	
30	0-01		0-01	0-01	0-01	
31	0-01		0-01	0-01	0-01	

87Mar Strike 86.00

Dec	Open		High	Low	Close
1	0-07	0-08	0-08**H**	0-07	0-07
2	0-06		0-06	0-05	0-05
3	0-04		0-05	0-04	0-05
4	0-05		0-05	0-04	0-04
5	0-04		0-07	0-04	0-07
8	0-06		0-06	0-05	0-05
9	0-05		0-05	0-04	0-04
10	0-03		0-03	0-03	0-03
11	0-03		0-04	0-03	0-03
12	0-04		0-04	0-03	0-03
15	0-03		0-04	0-03	0-03
16	0-03		0-04	0-03	0-03
17	0-02		0-02	0-02	0-02
18	0-01	0-02	0-02	0-01**L**	0-02
19	0-02		0-02	0-02	0-02
22	0-02		0-02	0-01	0-01
23					0-01**N**
24					0-01**N**
25	**HOLIDAY**				
26	0-01		0-02	0-01	0-01
29	0-01		0-01	0-01	0-01
30	0-02		0-02	0-02	0-02
31	0-02		0-02	0-02	0-02

87Mar Strike 88.00

Dec	Open		High	Low	Close	
1	0-12		0-13**H**	0-12	0-12	
2	0-11		0-11	0-08	0-08	
3	0-06		0-09	0-06	0-08	
4	0-08		0-08	0-06	0-07	
5	0-07		0-11	0-07	0-11	
8	0-10		0-12	0-07	0-07	0-08
9	0-07		0-07	0-06	0-07	
10	0-07		0-07	0-04	0-04	0-05
11	0-05		0-06	0-04	0-06	
12	0-07		0-07	0-05	0-06	
15	0-06		0-08	0-06	0-06	0-07
16	0-06		0-06	0-05	0-05	
17	0-04		0-05	0-04	0-04	
18	0-03		0-04	0-03	0-04	
19	0-04		0-04	0-03	0-04	
22	0-04		0-04	0-03	0-03	
23	0-03		0-03	0-02**L**	0-03	0-02
24	0-03	0-02	0-03	0-02	0-02	
25	**HOLIDAY**					
26					0-02**N**	
29	0-03		0-03	0-02	0-03	
30	0-04		0-04	0-04	0-04	
31	0-04		0-05	0-04	0-04	

87Mar Strike 90.00

Dec	Open		High	Low	Close	
1	0-21	0-23	0-23**H**	0-19	0-20	0-21
2	0-20		0-20	0-13	0-13	0-14
3	0-11		0-14	0-10	0-13	0-14
4	0-13		0-14	0-11	0-12	0-11
5	0-13		0-20	0-13	0-19	
8	0-18		0-20	0-13	0-14	
9	0-12		0-13	0-11	0-11	
10	0-11		0-12	0-08	0-08	0-09
11	0-10		0-13	0-09	0-12	
12	0-13		0-14	0-11	0-12	0-13
15	0-15		0-17	0-12	0-12	
16	0-12		0-12	0-10	0-11	0-10
17	0-10		0-10	0-08	0-09	
18	0-07		0-09	0-07	0-09	
19	0-10		0-10	0-07	0-07	
22	0-07		0-07	0-06	0-06	
23	0-06		0-06	0-05	0-05	
24	0-05		0-05	0-04**L**	0-05	
25	**HOLIDAY**					
26					0-04**N**	
29	0-05		0-07	0-05	0-06	
30	0-08		0-09	0-08	0-08	
31	0-08		0-09	0-08	0-09	

87Mar Strike 92.00

Dec	Open		High	Low	Close	
1	0-35	0-33	0-38**H**	0-33	0-33	0-35
2	0-31		0-32	0-22	0-23	
3	0-19		0-24	0-18	0-24	
4	0-21		0-24	0-18	0-19	0-20
5	0-20		0-32	0-20	0-32	0-31
8	0-30		0-34	0-22	0-24	0-22
9	0-22		0-23	0-20	0-22	
10	0-22		0-22	0-16	0-16	0-17
11	0-17		0-24	0-16	0-22	0-23
12	0-23		0-25	0-19	0-23	0-22
15	0-28		0-30	0-22	0-22	0-23
16	0-21		0-22	0-18	0-21	
17	0-20		0-20	0-16	0-17	
18	0-14		0-18	0-14	0-17	
19	0-17		0-17	0-14	0-14	
22	0-14		0-15	0-12	0-12	
23	0-12		0-12	0-10	0-11	
24	0-11		0-11	0-10	0-10	0-11
25	**HOLIDAY**					
26	0-10		0-10	0-03**L**	0-09	
29	0-10		0-16	0-10	0-15	0-16
30	0-15		0-18	0-15	0-18	0-17
31	0-16		0-21	0-16	0-20	0-21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 94.00

Dec	Open		High	Low	Close	
1	0-56	0-57	0-61**H**	0-52	0-52	0-54
2	0-50	0-48	0-51	0-37	0-38	0-37
3	0-33	0-34	0-39	0-29	0-38	0-39
4	0-37		0-38	0-31	0-33	0-32
5	0-36		0-53	0-35	0-50	0-53
8	0-47		0-56	0-39	0-39	0-41
9	0-37	0-38	0-43	0-34	0-37	
10	0-36		0-38	0-28	0-28	0-30
11	0-31	0-30	0-41	0-29	0-38	0-39
12	0-43		0-45	0-32	0-39	0-40
15	0-49	0-46	0-53	0-40	0-40	0-41
16	0-38		0-38	0-32	0-37	
17	0-34		0-36	0-28	0-31	
18	0-27		0-33	0-23	0-31	
19	0-32	0-31	0-32	0-25	0-25	0-26
22	0-28		0-28	0-22	0-23	
23	0-20	0-21	0-22	0-18**L**	0-21	
24	0-19		0-20	0-18	0-19	0-20
25	**HOLIDAY**					
26	0-19		0-19	0-18	0-18	
29	0-20		0-27	0-20	0-26	0-27
30	0-28		0-33	0-28	0-32	0-31
31	0-30		0-38	0-29	0-38	

87Mar Strike 96.00

Dec	Open		High	Low	Close	
1	1-26	1-28	1-35**H**	1-22	1-23	1-25
2	1-14	1-17	1-19	0-60	0-61	0-60
3	0-55	~~0-53~~	0-60	0-49	0-60	
4	0-58		0-60	0-50	0-53	
5	0-55	0-58	1-20	0-55	1-20	1-16
8	1-15	1-12	1-27	0-62	1-01	0-62
9	0-63		1-05	0-57	0-62	
10	1-00	0-63	1-00	0-50	0-50	0-51
11	0-52		1-08	0-50	1-03	1-00
12	1-05	1-09	1-12	0-56	1-02	
15	1-20	1-15	1-24	1-02	1-05	1-04
16	0-59	0-61	1-01	0-55	1-00	0-60
17	0-60		0-61	0-52	0-54	0-53
18	0-47	0-45	0-56	0-45	0-54	0-53
19	0-55		0-56	0-45	0-45	0-46
22	0-49	0-50	0-51	0-38	0-39	
23	0-37		0-37	0-31**L**	0-35	0-36
24	0-34		0-34	0-32	0-34	
25	**HOLIDAY**					
26	0-33		0-33	0-32	0-33	
29	0-37	0-38	0-49	0-36	0-49	
30	0-52	0-54	0-58	0-51	0-55	
31	0-50	0-49	1-01	0-49	1-00	1-01

87Mar Strike 98.00

Dec	Open		High	Low	Close	
1	2-12	2-10	2-25**H**	2-03	2-05	
2	2-00		2-01	1-31	1-31	1-32
3	1-21	1-23	1-32	1-16	1-30	1-31
4	1-28		1-34	1-15	1-23	1-20
5	1-27	1-29	2-04	1-27	2-02	2-04
8	1-55	1-60	2-14	1-37	1-37	1-39
9	1-37		1-47	1-30	1-38	1-39
10	1-43	1-42	1-43	1-20	1-20	1-23
11	1-24	1-27	1-53	1-22	1-50	1-44
12	1-55	1-58	1-60	1-33	1-45	1-42
15	2-00	2-05	2-11	1-45	1-47	1-46
16	1-36		1-41	1-25	1-35	1-33
17	1-33	1-31	1-34	1-22	1-26	1-25
18	1-16	1-12	1-32	1-10	1-24	1-25
19	1-29		1-29	1-11	1-11	1-12
22	1-21	1-23	1-23	1-02	1-02	
23	1-00	0-62	1-00	0-54**L**	0-61	0-60
24	0-58		0-58	0-56	0-57	
25	**HOLIDAY**					
26	0-57		0-58	0-56	0-58	
29	1-00	1-01	1-23	1-00	1-20	1-23
30	1-26	1-29	1-38	1-24	1-32	1-30
31	1-24		1-46	1-23	1-42	1-46

87Mar Strike 100.00

Dec	Open		High	Low	Close	
1	3-14		3-34**H**	3-10	3-12	
2	2-60	3-01	3-01	2-25	2-28	2-25
3	2-11		2-23	2-00	2-20	2-22
4	2-15	2-16	2-22	2-00	2-06	2-08
5	2-14	2-11	2-63	2-11	2-63	
8	2-55		3-12	2-31	2-31	
9	2-32		2-39	2-22	2-33	
10	2-37		2-42	2-09	2-09	2-14
11	2-17		2-55	2-14	2-48	2-44
12	2-57		3-02	2-28	2-45	2-43
15	3-07		3-18	2-47	2-47	
16	2-33	2-31	2-36	2-19	2-30	
17	2-24		2-27	2-14	2-20	
18	2-04	2-03	2-24	2-00	2-21	2-18
19	2-21		2-26	1-62	2-00	1-62
22	2-16		2-16	1-51	1-52	1-51
23	1-52	1-51	1-52	1-32**L**	1-42	1-40
24	1-40		1-40	1-36	1-38	1-39
25	**HOLIDAY**					
26	1-39		1-41	1-37	1-40	
29	1-48		2-15	1-48	2-15	
30	2-26		2-40	2-25	2-32	
31	2-20		2-51	2-20	2-50	2-51

87Mar Strike 102.00

Dec	Open	High	Low	Close
1	4-50	4-50**H**	4-30	4-33
2	4-10	4-10	3-34	3-36
3	3-12	3-26	3-12	3-26
4	3-24	3-24	3-04	3-10
5	3-35	4-16	3-29	4-16
8	3-56	4-36	3-45	3-45
9	3-37	3-49	3-37	3-49
10	3-35	3-35	3-20	3-20
11	3-43	4-04	3-28	4-04
12	3-55	4-01	3-55	4-01
15	4-28	4-30	4-03	4-03
16	3-40	3-50	3-40	3-50
17	3-30	3-39	3-30	3-39
18	3-34	3-38	3-30	3-38
19	3-38	3-38	3-15	3-15
22	3-23	3-23	2-63	2-63
23	2-50	2-54	2-38**L**	2-50
24	2-46	2-48	2-43	2-44
25	**HOLIDAY**			
26	2-50	2-50	2-48	2-49
29	3-13	3-40	3-13	3-40
30	3-58	3-60	3-53	3-60
31	4-09	4-17	4-09	4-17

87Mar Strike 104.00

Dec	Open	High	Low	Close
1				6-05**N**
2				4-62**N**
3	4-46	4-52	4-46	4-50
4	4-46	4-46	4-29	4-29
5				5-55**N**
8	5-26	5-58**H**	5-09	5-09
9				5-16**N**
10				4-47**N**
11				5-42**N**
12				5-40**N**
15				5-42**N**
16				5-20**N**
17				5-10**N**
18				5-07**N**
19				4-48**N**
22				4-28**N**
23	4-15	4-16	4-04**L**	4-16
24				4-10**N**
25	**HOLIDAY**			
26				4-14**N**
29				5-16**N**
30				5-42**N**
31				6-01**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Dec	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1					15	16	147	1,493	2,741	1,189	2,772	3,552	258L	3		12,186
2				50	78	114	2,270	950	2,811	2,563	3,911	5,924	883	20		19,574
3				84	72	1,127	1,505	895	2,345	4,743	1,875	5,958	4,103	112	2L	22,821
4				118	47	52	1,394	625	770	5,451	4,859	6,968	3,883	139	18	24,324
5					55	1,420H	2,825	1,785	2,798	4,155	6,461H	9,287	4,874	30		33,690
8				1L	10	895	4,246H	3,081H	2,876	3,597	4,563	11,388H	5,630H	367H	101H	36,755H
9			1H	27			2,136	665	1,967	3,242	3,289	4,927	1,863	21		18,158
10				106	1L	56	684	1,003	1,126	1,298	2,945	4,029	1,236	1L		12,485
11				20	20	91	850	749	1,528	4,624	4,420	11,139	3,241	5		26,687
12				100	11	115	121	954	1,684	3,114	5,464	8,057	1,084	4		20,708
15					111	151	264	877	1,846	4,040	5,461	6,173	774	10		19,707
16				150H	338H	326	79	65	1,499	2,067	4,671	5,104	887	1		15,187
17						83	· 91	2,636	1,032	2,574	3,363	3,165	1,480	25		14,449
18						140	137	768	1,054	2,597	5,111	10,593	3,477	2		23,879
19				25	253	20	308	381	812	1,439	4,603	3,436	1,827	101		13,205
22					125	31	73	55	1,565	3,037	4,118	3,153	1,509	56		13,722
23							17L	137	974	2,321	4,606	4,889	4,621	209	2	17,776
24							20	80	212	691	2,305	685	525	102		4,620
25	HOLIDAY															
26						14		19L	58L	367L	460L	350L	336	11		1,615L
29						11L	545	578	534	3,640	6,113	6,375	3,661	13		21,470
30					100	29	129	71	4,995H	6,326H	3,909	8,279	4,622	72		28,532
31					261	165	105	86	2,943	4,012	4,236	4,270	1,413	27		17,518
TOTAL			1	681	1,497	4,856	17,946	17,953	38,190	67,087	89,515	127,701	52,187	1,331	123	419,068

Put open contracts Reported in contracts—Future 87Mar

Dec	76.00	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	1H	1H	492H	2,132L	3,883	4,296L	11,927H	10,867	11,464L	12,765	19,230L	13,532L	6,382L	173L	87L	97,232L
2	1	1	492	2,132	3,883	4,355	10,382	10,567	12,081	12,657L	20,093	14,569	6,664	175	87	98,139
3	1	1	492	2,216	3,930	4,811	10,077	11,170	13,434	13,151	19,736	15,720	7,648	232	88	102,707
4	1	1	492	2,290	3,952	4,777	9,667	11,289	12,937	13,843	20,196	16,323	9,439	369	106	105,682
5	1	1	492	2,290	3,990	5,363H	9,754	11,490	12,561	14,837	22,417	18,220	11,022	355	106	112,899
8	1	1	492	2,290	3,990	5,155	9,310	10,325	12,724	14,829	23,403	21,434	11,279	594	156	115,983
9	1	1	492	2,290	3,990	5,155	8,609	10,525	12,239	15,499	24,299	22,919	11,829	606	156	118,610
10	1	1	492	2,284	3,828L	5,147	8,196	10,879	12,298	15,472	24,638	22,870	12,625	587	156	119,474
11	1	1	492	2,284	3,848	5,169	7,657	10,587	13,150	15,492	24,367	26,105	12,958	587	156	122,854
12	1	1	492	2,284	3,848	5,103	7,690	11,417	14,012	16,393	24,647	25,515	12,727	591	156	124,877
15	1	1	492	2,284	3,829	5,232	7,552	11,909H	15,255	17,575	26,855	25,126	12,611	591	156	129,469
16	1	1	492	2,431H	4,194H	4,968	7,455	11,688	15,856	18,000	28,521	26,255	12,875	591	156	133,484
17	1	1	492	2,431	4,158	4,829	7,379	10,104	16,351	19,053	29,790	26,924	12,916	596	155	135,180
18	1	1	492	2,431	4,158	4,709	7,373	10,392	16,750	19,230	29,192	28,935	12,934	598	155	137,351
19	1	1	492	2,406	4,140	4,699	6,946	10,221	16,815	19,972	28,859	28,088	12,403	690	155	135,888
22	1	1	492	2,406	4,140	4,709	6,947	9,597	17,376	19,976	28,791	28,853	12,769	645	155	136,858
23	1	1	492	2,406	4,111	4,709	6,959	9,570	18,063	19,002	28,908	29,621	15,313H	636	157H	139,949
24	1	1	492	2,406	4,111	4,709	6,955	9,561	17,985	19,292	28,906	29,428	15,041	734	157	139,779
25	HOLIDAY															
26	1	1	492	2,406	4,111	4,709	6,955	9,561	17,993	18,717	28,866	29,056	14,990	725	157	138,740
29	1	1	492	2,406	4,111	4,708	6,743L	9,507	18,028	18,430	31,555	29,623	13,968	735H	157	140,465
30	1	1	492	2,406	4,111	4,708	6,767	9,454L	20,217	20,285	31,383	30,807H	14,252	704	157	145,745
31	1	1	492	2,406	4,111	4,697	6,859	9,519	22,316H	21,579H	32,449H	30,244	13,178	730	157	148,739H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 78.00

Dec	Open	High	Low	Close
1				0-05N
2				0-03N
3				0-03N
4				0-03N
5				0-04N
8				0-04N
9				0-04N
10				0-04N
11				0-04N
12				0-04N
15	0-07	0-07H	0-05L	0-05
16				0-05N
17				0-04N
18				0-04N
19				0-03N
22				0-02N
23				0-02N
24				0-02N
25	HOLIDAY			
26				0-02N
29				0-03N
30				0-02N
31				0-02N

87Jun Strike 80.00

Dec	Open	High	Low	Close
1				0-08N
2				0-06N
3				0-06N
4	0-06	0-06H	0-05	0-05
5				0-07N
8				0-06N
9				0-06N
10				0-06N
11				0-06N
12				0-06N
15				0-06N
16				0-06N
17				0-05N
18				0-05N
19				0-04N
22				0-03N
23	0-04	0-04	0-03L	0-03
24				0-03N
25	HOLIDAY			
26				0-03N
29				0-05N
30				0-05N
31				0-05N

87Jun Strike 84.00

Dec	Open	High	Low	Close
1				0-19N
2				0-14N
3				0-14N
4				0-12N
5				0-17N
8				0-15N
9				0-15N
10	0-14	0-14H	0-13	0-13
11	0-13	0-14	0-13	0-14
12				0-14N
15				0-15N
16				0-13N
17				0-13N
18				0-13N
19	0-12	0-12	0-11	0-11
22	0-12	0-12	0-12	0-12
23	0-10	0-10	0-10	0-10
24				0-09N
25	HOLIDAY			
26	0-08	0-09	0-08L	0-09
29				0-11N
30	0-12	0-12	0-12	0-12
31				0-12N

87Jun Strike 86.00

Dec	Open	High	Low	Close
1	0-31	0-31H	0-28	0-28
2	0-22	0-22	0-21	0-21
3				0-20N
4	0-21	0-21	0-20	0-20
5				0-27N
8				0-24N
9				0-24N
10	0-20	0-20	0-20	0-20
11	0-20	0-22	0-20	0-22
12	0-20	0-24	0-20	0-24
15	0-26	0-26	0-24	0-24
16	0-20	0-22	0-20	0-22
17	0-21	0-21	0-20	0-20
18				0-18N
19	0-17	0-17	0-17L	0-17
22				0-16N
23				0-15N
24				0-14N
25	HOLIDAY			
26				0-14N
29				0-18N
30				0-18N
31				0-18N

87Jun Strike 88.00

Dec	Open	High	Low	Close
1				0-40N
2	0-40	0-40	0-30	0-30
3	0-28	0-32	0-28	0-29
4	0-29	0-29	0-28	0-28
5				0-40N
8	0-38	0-43H	0-34	0-34
9				0-34N
10	0-30	0-30	0-30	0-30
11				0-35N
12	0-36	0-36	0-34	0-34
15	0-35	0-35	0-35	0-35
16	0-34	0-34	0-33	0-33
17	0-32	0-32	0-30	0-30
18	0-27	0-30	0-26	0-29
19	0-26	0-26	0-25	0-25
22	0-25	0-25	0-24	0-24
23	0-23	0-23	0-23	0-23
24	0-23	0-23	0-21	0-21
25	HOLIDAY			
26	0-20	0-20	0-20L	0-20
29				0-27N
30	0-30	0-30	0-29	0-29
31	0-26	0-31	0-25	0-31

87Jun Strike 90.00

Dec	Open	High	Low	Close
1	1-03	1-03H	0-63	0-63
2	0-61	0-61	0-48	0-48
3	0-46	0-46	0-46	0-46
4	0-44	0-44	0-40	0-41
5	0-47	0-59	0-47	0-59
8	0-54	0-59	0-52	0-53
9	0-52	0-52	0-52	0-52
10	0-50	0-50	0-46	0-46
11	0-48	0-51	0-48	0-51
12				0-50N
15	0-57	0-57	0-53	0-53
16				0-50N
17				0-45N
18	0-45	0-45	0-43	0-43
19	0-41	0-41	0-40	0-40
22	0-40	0-40	0-37	0-37
23	0-35	0-35	0-32L	0-33
24				0-31N
25	HOLIDAY			
26	0-33	0-33	0-33	0-33
29	0-44	0-44	0-43	0-43
30	0-45	0-45	0-45	0-45
31	0-41	0-47	0-41	0-47

87Jun Strike 92.00

Dec	Open	High	Low	Close
1				1-27N
2	1-10	1-10	1-06	1-06
3	1-00	1-03	1-00	1-03
4	1-03	1-03	0-57L	0-61
5	1-02	1-18	1-02	1-18
8	1-20	1-25H	1-08	1-08
9	1-11	1-12	1-09	1-10
10	1-08	1-08	1-02	1-02
11				1-12N
12	1-07	1-15	1-07	1-13
15	1-21	1-23	1-14	1-14
16				1-07N
17				1-03N
18	0-60	1-01	0-60	1-00
19				0-57N
22				0-54N
23				0-52N
24				0-48N
25	HOLIDAY			
26				0-49N
29	0-63	1-00	0-62	1-00
30				1-04N
31				1-07N

87Jun Strike 94.00

Dec	Open	High	Low	Close
1	2-05	2-05H	1-59	1-59
2				1-33N
3	1-25	1-29	1-25	1-29
4	1-22	1-22	1-16	1-20
5	1-31	1-52	1-31	1-52
8	1-56	2-00	1-38	1-38
9	1-42	1-43	1-40	1-41
10	1-42	1-42	1-30	1-30
11	1-35	1-45	1-34	1-45
12	1-50	1-50	1-39	1-44
15	1-58	1-58	1-46	1-46
16				1-36N
17				1-33N
18				1-29N
19	1-21	1-21	1-17	1-17
22				1-15N
23	1-10	1-14	1-10L	1-12
24				1-06N
25	HOLIDAY			
26				1-07N
29	1-15	1-26	1-15	1-26
30	1-37	1-38	1-32	1-32
31	1-28	1-40	1-25	1-40

87Jun Strike 96.00

Dec	Open	High	Low	Close
1	2-37	2-39	2-37	2-39
2				2-05N
3	1-60	2-00	1-57	2-00
4	1-57	1-57	1-48	1-53
5	2-03	2-32	2-01	2-32
8	2-20	2-46	2-12	2-12
9	2-18	2-18	2-15	2-16
10	2-14	2-14	2-01	2-01
11	2-05	2-22	2-05	2-22
12	2-30	2-32	2-16	2-22
15	2-48	2-48H	2-24	2-24
16	2-15	2-20	2-11	2-13
17				2-08N
18	1-61	2-02	1-59	2-02
19	2-02	2-02	1-53	1-53
22	2-04	2-06	1-51	1-51
23	1-50	1-50	1-39L	1-44
24				1-38N
25	HOLIDAY			
26				1-40N
29	1-52	2-01	1-52	2-01
30	2-15	2-15	2-07	2-11
31	1-63	2-19	1-63	2-19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 98.00				87Jun Strike 100.00				87Jun Strike 102.00			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				3-33**N**				4-42**N**				
2	3-22	3-22	2-52	2-52	3-56	3-56	3-56	3-56				
3	2-45	2-48	2-39	2-48	3-35	3-47	3-35	3-47				
4	2-36	2-36	2-26	2-34	3-46	3-46	3-30	3-30				
5	2-49	3-21	2-47	3-21	3-46	4-31**H**	3-46	4-31				
8	3-18	3-43**H**	2-62	2-62				4-02**N**				
9	3-04	3-04	3-00	3-02				4-07**N**				
10	3-04	3-04	2-50	2-50	3-50	3-50	3-50	3-50				
11	3-00	3-10	2-60	3-10				4-18**N**				
12				3-10**N**				4-19**N**				
15	3-35	3-35	3-14	3-14				4-22**N**				
16	3-00	3-04	3-00	3-00	4-10	4-10	4-05	4-05				
17	2-57	2-60	2-57	2-59	3-61	4-00	3-60	4-00				
18	2-40	2-55	2-40	2-51	3-48	3-54	3-48	3-54	4-56	5-06	4-51	5-06
19	2-51	2-51	2-35	2-35				3-36**N**	5-10	5-10	4-50	4-50
22	2-48	2-50	2-31	2-31				3-28**N**				4-41**N**
23	2-22	2-27	2-20	2-27	3-25	3-25	3-18	3-20	4-32	4-32	4-31**L**	4-31
24	2-23	2-23	2-18**L**	2-18				3-11**N**				4-24**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				2-19**N**	3-12	3-16	3-12**L**	3-16				4-27**N**
29	2-38	2-52	2-38	2-52	3-35	3-59	3-35	3-59				5-15**N**
30	3-01	3-01	2-60	3-00	4-11	4-11	4-07	4-07	5-34	5-35	5-32	5-33
31	2-53	3-11	2-53	3-11	4-20	4-20	4-20	4-20	5-22	5-50**H**	5-22	5-50

87Jun Strike 104.00

Dec	Open	High	Low	Close
1				7-28**N**
2				6-28**N**
3				6-17**N**
4				6-00**N**
5				7-16**N**
8				6-43**N**
9				6-52**N**
10				6-25**N**
11				7-03**N**
12				7-06**N**
15				7-10**N**
16				6-51**N**
17				6-46**N**
18				6-35**N**
19				6-12**N**
22				6-00**N**
23				5-55**N**
24				5-49**N**
25	**HOLIDAY**			
26				5-52**N**
29				6-47**N**
30				7-03**N**
31				7-24**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put volume of sales Reported in contracts—Future 87Jun

Dec	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1				11		9		17	2L					39
2				1L	58	122	30			6				217
3					41	1L	7	5	34	4	2			94
4		2L		1	1L	18	76H	10	35	1,234H	5			1,382
5						5	58	2	26	111	2			204
8					1	203H	1L	2,407H	14	305				2,931H
9						1	52	12	5	18				88
10			5	1	6		1	23	504	501	1L			1,042
11			1L	2		11		67	8	7				96
12				1	2		12	1L	6					22
15	15H			1	6	25	5	27	2	52				133
16				2	29				127	3L	30			191
17				4	26					101	171H			302
18					67H	2	63		123	155	60	1,000H		1,470
19			100H	52H	1	49		5	8	4		442		661
22			1		1	50			1,261H	6		260		1,579
23		21H	99		1	5		51	8	40	1	1L		227
24					1	5						1		7L
25	HOLIDAY													
26			1		2	1				15	3			22
29						8	3	4	2	176	54			247
30			1		60	5		122	64	155	20	1,000		1,427
31					63	10		36	125	144	20	500		896
TOTAL	15	23	208	76	366	530	308	2,789	2,354	3,037	369	3,204		13,279

Put open contracts Reported in contracts—Future 87Jun

Dec	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	3L	60L	29L	111L	102L	367H	212L	3,996L	915L	70	11L		50H	5,926L
2	3	60	29	111	158	366	238	3,997	915	69L	11		50	6,007
3	3	60	29	111	199	367	234	3,997	947	71	12		50	6,080
4	3	61H	29	111	165	367	310	3,997	972	1,075	13		50	7,153
5	3	61	29	111	165	363	299	3,997	996	1,093	13		50	7,180
8	3	61	29	111	166	164	300	6,288	986	1,193	13		50	9,364
9	3	61	29	111	166	165	313	6,296	981	1,208	13		50	9,396
10	3	61	34	111	167	164	314	6,320	1,050	1,708	14		50	9,996
11	3	61	35	113	167	172	314	6,362	1,047	1,708	14		50	10,046
12	3	61	35	113	167	172	314	6,363	1,039	1,708	14		50	10,039
15	18H	61	35	113	167	172	315	6,364	1,039	1,760	14		50	10,108
16	18	61	35	113	177	172	315	6,364	1,039	1,761	41		50	10,146
17	18	61	35	117	192	158	315	6,364	1,039	1,762	158		50	10,269
18	18	61	35	117	259	160	335	6,364	1,159	1,912	218	1,000	50	11,688
19	18	61	134	151H	260	164	335	6,367	1,164	1,912	218	1,361	50	12,195
22	18	61	135H	151	261	175	335	6,367	1,630	1,907	218	1,501H	50	12,809
23	18	61	135	151	261	162	335	6,366	1,632	1,909	219	1,501	50	12,800
24	18	61	135	151	261	154L	335	6,366	1,634	1,909	219	1,501	50	12,794
25	HOLIDAY													
26	18	61	135	151	262	155	335	6,366	1,629	1,909	219	1,501	50	12,791
29	18	61	135	151	262	163	338H	6,366	1,629	1,910	269H	1,501	50	12,853H
30	18	61	134	151	252	166	338	6,367	1,652	1,960H	249	654L	50	12,054
31	18	61	134	151	263H	178	338	6,368H	1,759H	1,959	229	1,054	50	12,562

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-BOND FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Sep Strike 78.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	**HOLIDAY**			
26				
29	0-09	0-09**H**	0-09**L**	0-09
30				0-10**N**
31				0-10**N**

87Sep Strike 80.00

Dec	Open	High	Low	Close
1				0-24**N**
2	0-21	0-21**H**	0-21**L**	0-21
3				0-21**N**
4				0-18**N**
5				0-23**N**
8				0-21**N**
9				0-21**N**
10				0-19**N**
11				0-20**N**
12				0-20**N**
15				0-21**N**
16				0-19**N**
17				0-18**N**
18				0-16**N**
19				0-15**N**
22				0-15**N**
23				0-14**N**
24				0-13**N**
25	**HOLIDAY**			
26				0-13**N**
29				0-16**N**
30				0-17**N**
31				0-18**N**

87Sep Strike 88.00

Dec	Open	High	Low	Close
1				1-21**N**
2	1-08	1-08	1-04	1-04
3				1-03**N**
4	0-62	0-62	0-62	0-62
5	1-06	1-20**H**	1-06	1-20
8				1-08**N**
9				1-10**N**
10				1-0[illegible]**N**
11				1-11**N**
12	1-15	1-15	1-11	1-11
15				1-11**N**
16				1-05**N**
17				1-03**N**
18				1-02**N**
19				0-60**N**
22	0-60	0-60	0-56**L**	0-56
23				0-54**N**
24				0-53**N**
25	**HOLIDAY**			
26				0-53**N**
29				0-62**N**
30	1-00	1-03	1-00	1-02
31	1-00	1-06	i-00	1-06

87Sep Strike 94.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	**HOLIDAY**			
26				
29				
30	2-35	2-36**H**	2-35**L**	2-36
31				2-43**N**

Put volume of sales Reported in contracts—Future 87Sep

Dec	78.00	80.00	88.00	94.00	TOTAL
1					
2		9**H**	1**L**		10
3					
4			15**H**		15**H**
5			4		4
8					
9					
10					
11					
12			1		1**L**
15					
16					
17					
18					
19					
22			5		5
23					
24					
25	**HOLIDAY**				
26					
29					
30	10**H**		3	2**H**	15
31			3		3
TOTAL	10	9	32	2	53

Put open contracts Reported in contracts—Future 87Sep

Dec	78.00	80.00	88.00	94.00	TOTAL
1		26**L**	11**L**		37**L**
2		35**H**	12		47
3		35	12		47
4		35	26		61
5		35	26		61
8		35	26		61
9		35	26		61
10		35	26		61
11		35	26		61
12		35	27		62
15		35	27		62
16		35	27		62
17		35	27		62
18		35	27		62
19		35	27		62
22		35	32		67
23		35	32		67
24		35	32		67
25	**HOLIDAY**				
26		35	32		67
29		35	32		67
30	10**H**	35	35	2**H**	82
31	10	35	38**H**	2	85**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	U.S. Treasury Note futures Chicago Board of Trade
Basic trading unit	U.S. Treasury notes with $100,000 face value
Deliverable grade	U.S. T-notes, maturing no less than 6½ years and not more than 10 years from date of delivery
Delivery method	Federal Reserve book entry wire transfer system; invoice adjusted for coupon rates and maturity
Price quotation	Full points and thirty-seconds of a point
Minimum fluctuation	1/32 of a point, or $31.25 per contract
Daily price limit	96/32 ($3,000 per contract) above or below the previous day's settlement price
Last trading day	Eighth to last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	TY

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	92-24		93-01	92-17	92-22	92-23
3	92-13		92-26	92-11	92-23	92-22
6	92-18		92-27	92-18	92-19	
7	93-01		93-15	92-27	93-13	93-14
8	93-14	93-13	93-20**H**	92-03	92-09	92-08
9	91-21	91-24	91-28	91-00	91-18	91-20
10	91-10	91-11	91-26	91-04	91-07	91-05
13	90-12	90-13	90-24	90-00**L**	90-00	90-03
14	90-24	90-21	90-26	90-12	90-21	90-22
15	90-30	90-27	91-18	90-23	91-09	91-10
16	91-21	91-22	91-23	90-30	91-13	91-15
17	91-21	91-20	92-04	91-19	91-23	91-24
20	90-20	90-19	91-22	90-19	91-21	91-22
21	92-00		92-04	91-19	91-26	91-27
22	92-08	92-09	92-09	91-15	91-17	91-18
23	91-21	91-20	91-27	91-13	91-26	91-27
24	91-19	91-17	91-30	91-17	91-27	91-28
27	92-09	92-10	92-20	92-04	92-19	92-20
28	93-02		93-07	92-23	93-05	93-06
29	93-07		93-12	92-25	92-26	92-27
30	93-01		93-02	92-22	92-25	92-26
31	92-25		93-10	92-24	93-00	92-31

June 1986

Jan	Open	High	Low	Close	
1	HOLIDAY				
2	91-24	92-04	91-23	91-26	
3	91-20	91-28	91-19	91-25	
6	91-27	91-30	91-23	91-24	91-23
7	92-00	92-18	92-00	92-18	
8	92-16	92-21**H**	91-10	91-14	91-13
9	90-29	91-00	90-07	90-22	90-23
10	90-19	91-01	90-09	90-11	
13	89-21	89-26	89-05**L**	89-05	89-07
14	89-22	89-29	89-19	89-26	
15	89-31	90-20	89-28	90-14	90-15
16	90-20	90-22	90-03	90-17	90-19
17	90-30	91-07	90-26	90-28	90-29
20	90-05	90-29	90-05	90-28	90-29
21	91-09	91-09	90-26	90-31	91-00
22	91-09	91-09	90-22	90-22	90-23
23	90-19	91-00	90-19	90-31	91-00
24	90-24	91-01	90-24	90-31	
27	91-10	91-25	91-09	91-24	91-25
28	92-07	92-11	91-29	92-10	92-11
29	92-10	92-16	91-31	91-31	92-00
30	91-30	92-07	91-29	91-30	91-31
31	91-30	92-15	91-30	92-08	92-07

September 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	91-06		91-06	90-31	91-00	
3	91-02		91-02	90-27	90-31	
6	91-01		91-04	90-29	90-29	
7	91-11		91-24**H**	91-11	91-24	
8	91-16		91-22	90-20	90-21	90-20
9	89-27		90-00	89-22	89-28	
10	89-24		90-08	89-16	89-18	
13	88-25		88-29	88-12**L**	88-12	88-14
14	89-04	89-05	89-05	88-28	89-01	
15	89-14		89-25	89-11	89-21	
16					89-25**N**	
17	90-03		90-06	90-02	90-03	90-04
20					90-03**N**	
21					90-07**N**	
22					89-30**N**	
23	90-02		90-07	89-30	90-06	90-07
24					90-07**N**	
27	90-28		91-00	90-28	91-00	
28	91-10		91-18	91-05	91-17	91-18
29	91-17		91-23	91-06	91-07	91-08
30					91-07**N**	
31	91-17		91-22	91-11	91-16	91-17

December 1986

Jan	Open	High	Low	Close	
1	HOLIDAY				
2				90-09**N**	
3				90-08**N**	
6	90-09	90-11	90-06	90-06	
7	91-01	91-04**H**	91-01	91-02	
8	90-26	90-31	89-30	89-31	89-30
9				89-04**N**	
10	89-01	89-17	88-26	88-27	
13	88-05	88-06	87-21**L**	87-22	87-23
14				88-10**N**	
15				88-30**N**	
16				89-02**N**	
17				89-13**N**	
20				89-12**N**	
21				89-16**N**	
22				89-07**N**	
23				89-16**N**	
24	89-15	89-18	89-12	89-17	
27				90-10**N**	
28				90-27**N**	
29				90-18**N**	
30				90-17**N**	
31	90-28	91-00	90-21	90-27	90-28

March 1987

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6	89-18	89-20**H**	89-15**L**	89-15
7				90-12**N**
8				89-09**N**
9				88-14**N**
10				88-05**N**
13				87-01**N**
14				87-20**N**
15				88-08**N**
16				88-12**N**
17				88-23**N**
20				88-22**N**
21				88-26**N**
22				88-17**N**
23				88-26**N**
24				88-27**N**
27				89-20**N**
28				90-05**N**
29				89-28**N**
30				89-28**N**
31				90-07**N**

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
1	HOLIDAY					
2	7,388	326	2			7,716
3	8,328	768	3			9,099
6	6,766	460	6	1**L**	1**H**	7,234
7	12,136	592	16	20**H**		12,764
8	22,008**H**	343	14	7		22,372**H**
9	20,117	1,875	38			22,030
10	13,242	1,760	79**H**	3		15,084
13	15,482	1,910	16	11		17,419
14	10,500	551	42			11,093
15	14,108	592	28			14,728
16	8,854	1,447				10,301
17	7,736	493	5			8,234
20	1,683**L**	318				2,001**L**
21	10,467	962				11,429
22	13,901	930				14,831
23	9,328	1,372	5			10,705
24	7,552	996		9		8,557
27	8,672	187**L**	1**L**			8,860
28	14,625	1,707	70			16,402
29	11,997	2,625**H**	32			14,854
30	10,190	1,804				11,994
31	10,604	1,391	16	12		12,023
TOTAL	245,684	23,609	373	63	1	269,730

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
1	HOLIDAY					
2	63,357	5,231	2,046	371**L**		71,005**L**
3	63,429	5,1[illegible]**L**	2,045	371		71,031
6	63,322**L**	5,279	2,044	371	1**H**	71,017
7	64,982	5,573	2,041	380**H**	1	72,977
8	64,965	5,657	2,039**L**	373	1	73,035
9	65,035	6,352	2,039	373	1	73,800
10	64,609	7,028	2,065	371	1	74,074
13	65,864	7,827	2,075	373	1	76,140
14	65,096	8,150	2,105	373	1	75,725
15	65,119	8,215	2,131	373	1	75,839
16	65,186	8,416	2,131	373	1	76,107
17	66,093	8,587	2,131	373	1	77,185
20	66,158	8,629	2,131	373	1	77,292
21	67,802	8,647	2,131	373	1	78,954
22	68,547	8,558	2,131	373	1	79,610
23	68,684	9,055	2,131	373	1	80,244
24	67,841	9,618	2,131	375	1	79,966
27	67,717	9,734	2,130	375	1	79,957
28	69,808**H**	10,368**H**	2,180	375	1	82,732**H**
29	68,289	9,774	2,207**H**	375	1	80,646
30	67,725	9,843	2,207	375	1	80,151
31	66,510	9,982	2,207	373	1	79,073

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Feb	Open		High	Low	Close	
3	93-08	93-07	93-15	93-03	93-15	93-13
4	93-30	93-28	94-03	93-23	93-27	93-29
5	93-26		94-00	93-10	93-12	93-11
6	93-13		93-13	92-25	93-00	93-01
7	92-01	91-31	92-19	91-20**L**	92-16	92-14
10	92-17	92-18	93-05	92-17	93-04	93-05
11	93-12	93-13	93-24	93-12	93-22	93-23
12	93-18		94-02	93-15	93-26	
13	94-03	94-02	94-09	93-29	94-09	94-07
14	95-01	94-30	95-12	94-19	95-11	95-10
17	**HOLIDAY**					
18	95-23	95-20	95-24	95-02	95-16	
19	94-29	94-28	95-24	94-28	95-00	95-01
20	95-01	95-00	95-10	94-27	95-09	95-10
21	96-00		96-20	95-27	96-15	96-16
24	96-19	96-18	97-22	96-10	97-08	97-09
25	96-28	96-27	97-06	96-27	97-01	97-00
26	96-26	96-24	97-13	96-24	97-13	97-11
27	98-09		99-09	97-27	98-24	98-23
28	100-10		100-16**H**	98-15	98-28	98-29

June 1986

Feb	Open		High	Low	Close	
3	92-10		92-23	92-10	92-22	92-23
4	93-03		93-13	93-00	93-05	93-06
5	93-00		93-08	92-19	92-20	92-19
6	92-20		92-21	92-02	92-08	92-09
7	91-05	91-03	91-28	91-00**L**	91-25	91-24
10	91-27		92-13	91-27	92-13	
11	92-22		93-01	92-22	92-31	93-00
12	92-28		93-10	92-24	93-03	93-02
13	93-15		93-18	93-06	93-18	93-17
14	94-08		94-20	93-29	94-19	
17	**HOLIDAY**					
18	95-03		95-03	94-12	94-27	
19	94-09	94-08	95-03	94-08	94-11	
20	94-14	94-13	94-20	94-06	94-19	94-20
21	95-14		95-30	95-07	95-26	95-27
24	96-02	96-03	97-04	95-21	96-20	
25	96-07	96-08	96-18	96-07	96-12	96-11
26	96-07		96-27	96-06	96-26	96-25
27	97-24	97-22	98-25	97-08	98-11	98-10
28	99-22	99-27	100-03**H**	98-00	98-16	98-15

September 1986

Feb	Open		High	Low	Close	
3	91-21		92-00	91-21	92-00	91-31
4	92-14		92-21	92-11	92-16	92-17
5	92-17		92-17	91-30	91-31	91-30
6	91-28		91-30	91-15	91-18	91-19
7	91-00		91-05	90-28**L**	91-02	
10	91-21		91-23	91-19	91-23	
11	92-08		92-11	92-04	92-11	
12	92-14		92-19	92-07	92-14	
13	92-28		92-29	92-19	92-29	92-28
14	93-14		93-31	93-12	93-30	
17	**HOLIDAY**					
18	94-00		94-09	93-25	94-07	
19	34-06		94-06	93-24	93-26	93-25
20	93-20		94-01	93-20	94-00	94-01
21	94-26		95-10	94-25	95-08	
24	95-08		96-15	95-08	96-04	96-02
25	95-27		96-01	95-22	95-26	95-25
26	95-29		96-09	95-28	96-09	
27	97-00		98-06	97-00	97-29	97-30
28	99-15		99-15**H**	97-22	98-02	98-03

December 1986

Feb	Open		High	Low	Close	
3	91-00		91-11	91-00**L**	91-11	91-10
4					91-29**N**	
5					91-12**N**	
6					90-31**N**	
7					90-14**N**	
10					91-03**N**	
11					91-24**N**	
12					91-27**N**	
13					92-09**N**	
14					93-11**N**	
17	**HOLIDAY**					
18					93-21**N**	
19	93-17		93-20	93-08	93-09	93-10
20					93-16**N**	
21					94-23**N**	
24					95-18**N**	
25	95-11		95-14**H**	95-07	95-10	
26					95-26**N**	
27					97-18**N**	
28					97-23**N**	

March 1987

Feb	Open		High	Low	Close	
3					90-22**N**	
4					91-11**N**	
5					90-26**N**	
6					90-12**N**	
7					89-27**N**	
10					90-16**N**	
11					91-06**N**	
12					91-09**N**	
13					91-23**N**	
14					92-25**N**	
17	**HOLIDAY**					
18					93-04**N**	
19					92-26**N**	
20					93-00**N**	
21					94-07**N**	
24	95-04		95-08**H**	95-00**L**	95-04	95-03
25					94-27**N**	
26					95-12**N**	
27					97-08**N**	
28					97-13**N**	

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	13,098	1,236	4	7**L**		14,345
4	15,211	2,126	40			17,377
5	16,063	2,586	50			18,699
6	13,183	2,525	27			15,735
7	18,441	1,890	2			20,333
10	10,606**L**	560**L**	39			11,205**L**
11	14,669	3,053	18			17,740
12	12,320	5,022	13			17,355
13	11,933	3,479	1**L**			15,413
14	14,102	2,408	2			16,512
17	**HOLIDAY**					
18	14,337	5,860	3			20,200
19	14,354	2,228	1,357	9**H**		17,948
20	13,483	4,246	177			17,906
21	16,186	7,164	136			23,486
24	20,965**H**	8,742	28		2**H**	29,737
25	20,602	12,981	566	7		34,156
26	15,317	9,724	1,659**H**			26,700
27	16,740	20,251**H**	905			37,896**H**
28	12,137	16,431	41			28,609
TOTAL	283,747	112,512	5,068	23	2	401,352

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	66,697**H**	10,445**L**	2,210**L**	373**L**	1**L**	79,726
4	65,321	10,828	2,210	373	1	78,733
5	65,343	11,386	2,250	373	1	79,353
6	63,687	11,846	2,250	373	1	78,157
7	66,186	12,535	2,250	373	1	81,345**H**
10	64,769	12,456	2,269	373	1	79,868
11	62,456	13,326	2,270	373	1	78,426
12	60,711	15,865	2,276	373	1	79,226
13	59,576	16,846	2,276	373	1	79,072
14	58,062	17,400	2,274	373	1	78,110
17	**HOLIDAY**					
18	57,664	17,846	2,272	373	1	78,156
19	55,579	18,544	3,534	381**H**	1	78,039
20	51,499	20,033	3,574	381	1	75,488**L**
21	54,374	21,891	3,576	381	1	80,223
24	49,589	24,195	3,578	381	3**H**	77,746
25	43,023	29,766	3,729	377	3	76,898
26	39,132	31,362	5,026	377	3	75,900
27	37,468	38,149**H**	5,080	377	3	81,077
28	33,848**L**	37,165	5,113**H**	377	3	76,506

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Mar	Open		High	Low	Close	
3	98-25	98-23	99-28	98-20	99-21	99-22
4	100-08	100-09	100-24	100-00	100-01	100-02
5	99-13		99-30	98-11	98-18	98-17
6	99-31		100-00	98-27	99-05	99-01
7	99-00		99-25	98-10**L**	99-19	99-20
10	100-07		101-03	100-00	100-28	100-29
11	101-09		101-18	100-30	101-03	
12	101-15		101-16	100-30	101-09	101-08
13	100-16		100-29	100-02	100-27	100-29
14	101-02		101-19**H**	101-02	101-04	101-05
17	101-13		101-13	100-22	100-27	100-28
18	100-06		101-07	99-31	100-10	100-08
19	100-03		100-22	100-01	100-18	100-15
20						
21						
24						
25						
26						
27						
28	**HOLIDAY**					
31						

June 1986

Mar	Open		High	Low	Close	
3	98-16	98-13	99-17	98-04	99-10	99-11
4	100-00		100-13	99-17	99-18	99-20
5	98-29	98-28	99-14	97-22	98-01	97-31
6	99-12	99-16	99-25	98-06	98-15	98-14
7	98-15		99-05	97-05**L**	99-00	99-01
10	99-14		100-19	99-10	100-15	100-13
11	100-25	100-23	101-05	100-13	100-19	100-17
12	101-00		101-03	100-08	100-22	100-20
13	100-02		100-10	99-13	100-07	100-09
14	100-28		101-02	100-11	100-19	100-17
17	100-28	100-25	100-30	100-02	100-07	100-08
18	99-22	99-20	100-20	99-08	99-20	99-21
19	99-12		100-04	99-11	99-31	100-00
20	100-02		100-14	100-01	100-06	100-07
21	100-13		100-20	99-23	99-23	99-25
24	100-09	100-11	100-23	100-04	100-20	100-22
25	100-22		100-30	100-13	100-22	100-23
26	100-27	100-29	101-08	100-27	101-05	101-08
27	102-04	102-02	102-05	101-24	102-00	102-01
28	**HOLIDAY**					
31	102-03	102-01	102-26**H**	101-29	102-25	102-23

September 1986

Mar	Open		High	Low	Close	
3	97-29		99-01	97-29	98-30	98-31
4	99-29		100-00	99-04	99-05	99-06
5	98-25		98-27	97-11**L**	97-16	97-15
6	99-00		99-05	97-25	97-30	97-31
7	97-31		98-16	97-31	98-16	
10	99-09		100-04	99-09	100-00	100-01
11	100-07		100-24	100-05	100-06	100-05
12	100-07		100-12	100-01	100-09	
13	99-10		99-28	99-05	99-27	
14	100-11		100-15	100-02	100-05	
17	100-07		100-07	99-20	99-26	
18	98-27		100-04	98-27	99-06	99-05
19	99-01		99-20	99-01	99-16	
20	99-24		99-28	99-20	99-23	
21	100-01		100-03	99-08	99-08	
24	99-28		100-05	99-26	100-02	100-05
25	100-04		100-10	99-28	100-04	100-05
26	100-17		100-20	100-10	100-20	
27	101-07		101-22	101-07	101-14	101-15
28	**HOLIDAY**					
31	101-26		102-08**H**	101-26	102-07	102-05

December 1986

Mar	Open	High	Low	Close	
3				98-20**N**	
4				98-25**N**	
5				97-02**N**	
6				97-17**N**	
7	97-25	98-02	97-25**L**	98-02	
10	99-05	99-24	99-03	99-20	99-22
11	100-00	100-03	99-27	99-28	
12	99-30	100-03	99-30	99-31	
13	99-00	99-18	98-28	99-16	
14				99-25**N**	
17	99-27	99-27	99-08	99-14	
18	98-19	99-23	98-16	98-25	98-24
19	98-29	99-04	98-25	99-04	99-03
20	99-08	99-12	99-07	99-09	
21				98-26**N**	
24				99-21**N**	
25	99-20	99-24	99-12	99-20	99-21
26				100-04**N**	
27				100-31**N**	
28	**HOLIDAY**				
31	101-15	101-24**H**	101-15	101-23	101-24

March 1987

Mar	Open	High	Low	Close
3				98-11**N**
4				98-14**N**
5				96-21**N**
6				97-04**N**
7				97-21**N**
10				99-09**N**
11				99-19**N**
12				99-22**N**
13				99-06**N**
14				99-15**N**
17				99-04**N**
18				98-14**N**
19				98-24**N**
20				98-29**N**
21				98-14**N**
24				99-08**N**
25				99-06**N**
26				99-22**N**
27				100-17**N**
28	**HOLIDAY**			
31				101-09**N**

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	9,765**H**	15,136	141			25,042
4	9,241	16,519	399			26,159
5	8,493	23,762**H**	306			32,561**H**
6	5,999	19,454	298			25,751
7	5,680	17,990	162	5		23,837
10	4,625	13,599	1,927**H**	152**H**		20,303
11	4,520	14,130	836	7		19,493
12	2,106**L**	13,850	789	24		16,769
13	4,295	13,976	149	55		18,475
14	3,923	17,069	137			21,129
17	3,361	12,302	174	1**L**		15,838
18	4,048	20,950	298	2		25,298
19	3,877	14,682	552	78		19,189
20		9,096	240	1		9,337
21		17,313	281			17,594
24		11,522	213			11,735
25		7,985**L**	210	1		8,196**L**
26		13,397	118**L**			13,515
27		17,364	521			17,885
28	**HOLIDAY**					
31		14,755	240	13		15,008
TOTAL	69,933	304,851	7 991	339		383,114

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	87Mar	TOTAL
3	31,267**H**	38,941	5,159**L**	377**L**	3**H**	75,747
4	29,382	38,916**L**	5,315	377	3	73,993
5	26,343	43,253	5,546	377	3	75,522
6	23,678	44,185	5,521	377	3	73,764
7	20,600	48,181	5,619	378	3	74,781
10	20,088	47,209	6,050	389	3	73,739
11	19,715	45,692	6,668	392	3	72,470
12	19,189	47,411	6,888**H**	416	3	73,907
13	17,892	49,075	6,883	416	3	74,269
14	16,664	51,658	6,850	416	3	75,591
17	14,530	54,299	6,850	416	3	76,098
18	13,539	56,460	6,747	416	3	77,165
19	10,776	56,256	6,735	416	3	74,186
20	10,776	56,129	6,850	416	3	74,174
21	10,751**L**	61,125	6,696	416	3	78,991
24	10,751	61,192	6,721	416	3	79,083
25	10,751	61,656	6,678	416	3	79,504
26	10,751	62,902	6,648	416	3	80,720**H**
27		63,227**H**	6,840	416	3	70,486
28	**HOLIDAY**					
31		59,071	6,797	426**H**	3	66,297**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close , In points and 32nds of a point

June 1986

Apr	Open		High	Low	Close	
1	103-10	103-08	104-06	102-20	102-24	102-20
2	102-00	102-03	102-30	101-15	102-27	102-28
3	103-02		103-07	102-07	102-11	102-07
4	102-10	102-11	102-24	101-23	101-23	101-26
7	101-16	101-15	102-13	101-09	101-26	101-24
8	102-20	102-16	103-08	102-11	103-04	103-06
9	103-27	103-26	104-03	103-06	103-18	103-17
10	103-11		103-31	103-04	103-16	103-15
11	103-29		103-29	102-30	102-31	103-01
14	103-13		103-28	103-08	103-28	103-26
15	103-27	103-29	103-30	103-06	103-13	103-14
16	104-18		105-08H	104-11	105-04	105-05
17	104-27	104-26	105-05	104-02	104-16	104-18
18	104-23		104-23	103-30	104-01	104-00
21	103-16	103-17	104-11	103-14	104-02	
22	104-09		104-14	102-16	102-18	102-20
23	101-22	101-26	102-15	101-09	101-23	101-24
24	101-28	101-30	101-30	100-28	101-02	101-00
25	101-07		101-12	100-18L	100-21	100-23
28	100-31	100-29	101-19	100-27	101-17	101-19
29	101-30	101-28	102-15	101-25	102-07	102-10
30	102-00		102-17	101-29	102-07	102-09

September 1986

Apr	Open		High	Low	Close	
1	102-28		103-19	102-02	102-05	102-02
2	101-16		102-10	101-03	102-08	102-10
3	102-16		102-18	101-22	101-26	101-22
4	101-29		102-03	101-08	101-10	
7	101-01		101-27	100-26	101-07	101-08
8	102-00		102-23	101-27	102-19	102-20
9	103-09		103-15	102-21	103-01	103-00
10	102-22		103-13	102-20	102-31	102-30
11	103-02		103-11	102-13	102-16	102-15
14	103-01		103-11	102-25	103-10	
15	103-11		103-11	102-24	102-28	
16	103-29		104-22H	103-29	104-19	104-20
17	104-08		104-20	103-22	103-31	103-30
18	104-00		104-04	103-12	103-12	103-13
21	102-30		103-24	102-29	103-16	
22	103-25	103-23	103-27	102-01	102-03	102-02
23	101-12		101-28	100-25	101-08	101-07
24	101-08		101-11	100-10	100-16	100-14
25	100-18		100-25	100-00L	100-03	100-04
28	100-12		101-00	100-11	100-30	101-00
29	101-11		101-26	101-07	101-22	
30	101-18		101-26	101-11	101-20	

December 1986

Apr	Open		High	Low	Close	
1					101-20N	
2	101-01		101-26	101-01	101-24	101-25
3	101-28		101-31	101-05	101-09	101-05
4					100-26N	
7	101-04		101-09	100-24	100-24	100-25
8	102-04		102-05	102-03	102-03	
9					102-16N	
10					102-14N	
11					101-31N	
14					102-26N	
15	102-10		102-22	102-10	102-10	
16					104-01N	
17					103-14N	
18	103-08		103-08H	102-25	102-28	102-26
21	102-16		103-03	102-16	102-31	
22	101-22		101-30	101-18	101-18	101-19
23	100-16		101-11	100-11	100-22	
24					99-28N	
25					99-18N	
28	100-02		100-13	99-25L	100-12	100-13
29					101-03N	
30	101-06		101-06	100-24	101-00	

March 1987

Apr	Open	High	Low	Close
1				101-06N
2				101-11N
3				100-24N
4				100-12N
7				100-12N
8				101-21N
9				102-00N
10				101-31N
11				101-16N
14				102-11N
15	102-01	102-06H	101-25L	101-25
16				103-16N
17				102-30N
18				102-10N
21				102-15N
22				101-03N
23				100-06N
24				99-11N
25				99-01N
28				99-26N
29				100-17N
30				100-12N

Volume of sales Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	32,956H	3,090			36,046H
2	14,791	243	34		15,068
3	9,070L	388	38		9,496L
4	12,023	1,609			13,632
7	12,956	420	14		13,390
8	19,090	211	24		19,325
9	19,153	245			19,398
10	13,923	245			14,168
11	12,343	741			13,084
14	10,570	288			10,858
15	14,036	333	59H	1H	14,429
16	20,218	167			20,385
17	24,814	1,220			26,034
18	11,480	385	7		11,872
21	11,197	675	30		11,902
22	28,456	4,356H			32,812
23	20,291	1,147	7		21,445
24	18,306	1,072			19,378
25	16,779	601			17,380
28	11,680	1,528	2L		13,210
29	14,871	153			15,024
30	13,218	91L	6		13,315
TOTAL	362,221	19,208	221	1	381,651

Open contracts Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	54,107	8,160	426	3H	62,696
2	56,384	8,251	460	3	65,098
3	56,029	8,162	425	3	64,619
4	56,201	8,043	425	3	64,672
7	57,618	8,020	415L	3	66,056
8	59,645H	8,041	437	3	68,126H
9	56,077	7,997	437	3	64,514
10	55,717	7,980	437	3	64,137
11	55,487	8,085	437	3	64,012
14	56,395	7,957	437	3	64,792
15	55,883	7,937L	457	2L	64,279
16	56,614	8,024	457	2	65,097
17	54,456	8,762	457	2	63,677
18	51,808	8,823	458	2	61,091L
21	51,904	9,026	483	2	61,415
22	53,561	9,123	483	2	63,169
23	52,446	9,137	483	2	62,068
24	54,076	9,460	483	2	64,021
25	51,760	9,771	483	2	62,016
28	51,700	10,151	483	2	62,336
29	51,315L	10,209	483	2	62,009
30	53,106	10,210H	486H	2	63,806

H = high L = low A = asked B = bid N = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

May	Open		High	Low	Close	
1	102-06	-	102-13**H**	101-17	101-18	101-20
2	101-13	101-11	101-13	100-29	101-03	101-04
5	101-04		102-05	100-27	102-03	101-30
6	102-00	101-31	102-08	101-21	101-24	101-23
7	101-08		101-14	101-00	101-10	101-11
8	101-25	101-24	101-25	101-13	101-22	101-21
9	100-22	100-21	101-14	99-30	101-03	101-02
12	100-03	100-04	100-13	99-20	99-31	99-20
13	98-25	99-15	100-21	98-25	100-13	100-14
14	100-26	100-27	101-00	100-00	100-08	100-06
15	100-01	100-00	100-15	98-28	99-09	99-06
16	98-20	98-24	99-02	98-04	98-07	98-06
19	98-15	98-14	99-00	98-06	98-07	98-06
20	97-15	97-13	99-01	97-12**L**	99-01	98-31
21	99-13	99-12	99-22	98-23	98-31	98-30
22	99-08	99-06	99-17	98-24	99-00	98-30
23	98-29	99-00	99-16	98-29	99-13	99-10
26	**HOLIDAY**					
27	99-30	99-27	100-02	99-24	100-01	100-02
28	100-05	100-06	100-12	99-25	99-27	99-28
29	99-17		99-17	98-02	98-08	98-05
30	97-30		98-17	97-21	97-22	97-24

September 1986

May	Open		High	Low	Close	
1	101-17		101-18**H**	100-29	100-31	
2	100-17		100-20	100-07	100-14	100-13
5	100-17		101-14	100-06	101-13	101-10
6	101-11		101-18	101-01	101-03	
7	100-20		100-24	100-12	100-22	
8	101-03		101-04	100-26	101-01	101-00
9	100-08		100-23	99-11	100-15	100-14
12	99-20		99-23	98-31	99-05	98-31
13	98-24		99-29	98-19	99-23	99-24
14	100-04		100-09	99-11	99-19	99-17
15	99-14		99-24	98-07	98-19	98-17
16	98-01		98-10	97-11	97-15	97-14
19	97-20	97-21	98-07	97-13	97-15	97-13
20	96-24		98-11	96-22	98-07	98-08
21	98-17		98-29	98-02	98-04	98-06
22	98-18	98-17	98-24	98-00	98-05	
23	98-05	98-08	98-23	98-05	98-17	98-20
26	**HOLIDAY**					
27	99-02		99-09	99-00	99-08	99-09
28	99-13	99-10	99-18	99-01	99-03	99-02
29	98-10	98-11	98-23	97-03	97-10	97-06
30	97-00	97-01	97-21	96-21**L**	96-23	96-27

December 1986

May	Open		High	Low	Close	
1					100-11**N**	
2					99-24**N**	
5					100-22**N**	
6					100-14**N**	
7	99-27		100-02**H**	99-25	100-01	
8					100-11**N**	
9					99-25**N**	
12					98-13**N**	
13	97-30		99-06	97-30	99-01	
14	99-17		99-17	98-22	98-29	98-27
15	98-08		98-13	97-22	97-29	97-27
16	96-31		97-09	96-23	96-23	
19	97-10		97-10	96-21	96-21	96-22
20					97-16**N**	
21	97-31		98-02	97-10	97-13	97-14
22	97-25		97-30	97-09	97-13	
23	97-24		97-30	97-19	97-27	
26	**HOLIDAY**					
27	98-05		98-17	98-05	98-17	
28	98-23		98-25	98-10	98-11	
29	97-21		97-21	96-16	96-16	
30	95-30		96-27	95-30**L**	96-01	

March 1987

May	Open	High	Low	Close
1				99-23**N**
2				99-04**N**
5				100-02**N**
6	100-02	100-09**H**	99-23	99-25
7	99-06	99-13	99-04	99-12
8				99-22**N**
9				99-04**N**
12				97-23**N**
13	97-08	98-16	97-08	98-09
14				98-04**N**
15				97-05**N**
16	96-10	96-30	96-00	96-00
19				95-30**N**
20				96-24**N**
21				96-22**N**
22	96-26	96-26	96-22	96-22
23				97-03**N**
26	**HOLIDAY**			
27	97-18	97-25	97-18	97-25
28	98-00	98-00	97-18	97-20
29	95-30	95-30	95-22	95-24
30	95-21	96-02	95-05**L**	95-10

Volume of sales Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	11,608	1,177			12,785
2	13,792	3,056			16,848
5	9,311	1,010			10,321
6	14,835	2,501		55	17,391
7	16,474	2,495	50	45	19,064
8	9,449	618**L**			10,067**L**
9	17,833	2,441			20,274
12	19,643	5,722			25,365
13	24,136**H**	8,632	19	52	32,839
14	14,422	4,031	6		18,459
15	22,223	3,345	5		25,573
16	18,700	6,920	35	101**H**	25,756
19	15,406	6,196	45		21,647
20	18,643	4,521			23,164
21	15,976	3,345	5		19,326
22	11,876	3,738	350	21	15,985
23	9,110**L**	4,496	99		13,705
26	**HOLIDAY**				
27	9,117	4,268	13	3**L**	13,401
28	16,002	8,496	146	50	24,694
29	12,976	18,802	2**L**	17	31,797
30	10,673	24,917**H**	677**H**	71	36,338**H**
TOTAL	312,205	120,727	1,452	415	434,799

Open contracts Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	53,930	10,922**L**	488	2**L**	65,342**L**
2	54,987**H**	11,599	488	2	67,076
5	54,335	12,282	488	2	67,107
6	52,609	12,990	488	50	66,137
7	52,727	13,743	538	52	67,060
8	52,155	13,912	538	52	66,657
9	53,006	15,090	538	52	68,686
12	53,569	16,725	538	52	70,884
13	49,022	21,047	537	100	70,706
14	47,854	22,372	537	100	70,863
15	49,348	23,859	537	100	73,844
16	48,677	26,773	539	200	76,189**H**
19	45,759	29,429	539	200	75,927
20	44,841	30,082	539	200	75,662
21	41,438	31,489	539	200	73,666
22	37,403	32,351	305	207	70,266
23	35,795	34,575	308	207	70,885
26	**HOLIDAY**				
27	32,244	36,644	301**L**	204	69,393
28	28,684	39,394	359	254	68,691
29	24,345	47,384	359	269	72,357
30	20,300**L**	53,177**H**	799**H**	270**H**	74,546

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close in points and 32nds of a point

June 1986

Jun	Open		High	Low	Close	
2	97-28		98-04	96-04	96-07	96-04
3	96-15		97-16	96-04	97-12	97-16
4	97-25	97-30	98-05	95-19L	95-30	95-29
5	96-07		97-08	95-30	96-25	
6	97-29		98-28	97-25	98-28	
9	99-10		99-10	97-00	97-12	97-08
10	97-15		97-27	97-04	97-24	
11	97-21		98-16	97-06	98-15	98-16
12	98-27		99-01	98-08	98-14	98-12
13	99-04		100-12	99-03	100-04	100-03
16	100-08		100-31	100-08	100-21	
17	100-30		101-02H	100-13	100-23	
18	100-17		101-01	100-16	100-23	
19	100-12		100-12	99-28	100-06	100-05
20						
23						
24						
25						
26						
27						
30						

September 1986

Jun	Open		High	Low	Close	
2	96-30	96-31	97-07	95-02	95-07	95-05
3	95-17	95-18	96-22	95-05	96-17	96-22
4	96-30	96-26	97-13	94-19L	95-01	95-03
5	95-07	95-10	96-12	95-02	95-27	95-29
6	97-02	97-03	97-28	96-29	97-28B	
9	98-08	98-04	98-12	96-00	96-15	96-07
10	96-13	96-19	96-29	96-02	96-24	96-25
11	96-22		97-20	96-05	97-18	97-17
12	97-23	97-24	98-08	97-10	97-15	97-18
13	98-06	98-04	99-17	98-01	99-09	99-10
16	99-12	99-13	100-09	99-09	99-30	99-28
17	100-09		100-14	99-20	99-30	100-00
18	99-31	100-00	100-11	99-23	99-30	99-28
19	99-19	99-18	99-20	98-19	98-19	98-24
20	98-18	98-20	100-02	98-14	99-29	99-28
23	99-23	99-20	100-15	99-20	100-12	100-10
24	100-20	100-17	100-26	100-09	100-17	100-18
25	101-00	101-01	101-16H	100-18	100-19	100-18
26	100-11		101-00	100-07	100-22	100-21
27	101-09		101-14	100-24	101-02	101-03
30	101-13	101-10	101-15	101-05	101-09	101-07

December 1986

Jun	Open		High	Low	Close	
2	95-20		95-21	94-10	94-11	
3	94-26		95-28	94-15	95-25	95-27
4	96-05		96-05	94-08L	94-08	
5	94-16		95-15	94-08	95-01	
6	96-08		97-01	96-04	97-01B	
9	97-06		97-12	95-10	95-16	
10	95-10		96-01	95-10	95-30	
11	95-28		96-24	95-12	96-22	96-23
12	96-29		97-08	96-22	96-22	
13	98-10		98-17	98-10	98-16	
16	98-21		99-16	98-19	99-05	
17	99-10		99-11	98-30	99-08	
18	99-13		99-13	99-02	99-05	
19	98-16		98-17	97-29	97-29	98-00
20	98-14		99-05	98-14	99-03	99-02
23	99-05		99-22	99-02	99-19	
24	100-00		100-01	99-19	99-26	
25	100-14		100-23	99-27	99-27	
26	99-18		100-07	99-18	99-31	99-30
27	100-18		100-21	100-02	100-13	
30	100-18		100-24H	100-17	100-19	100-18

March 1987

Jun	Open	High	Low	Close
2				93-17N
3				94-31N
4				93-14N
5				94-06N
6				96-06B
9	96-10	96-17	94-17L	94-22
10				95-04N
11				95-29N
12				95-28N
13				97-24N
16				98-13N
17				98-16N
18				98-13N
19				97-06N
20				98-11N
23				98-28N
24				99-03N
25	99-15	99-18	99-05	99-05
26				99-08N
27				99-23N
30	100-00	100-03H	99-29	99-30

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	10,196H	24,975	2,579H		37,750H
3	7,122	27,709	359		35,190
4	5,346	27,734H	4		33,084
5	4,913	21,177	432		26,522
6	2,361	15,395	228		17,984
9	4,100	20,803	573	21H	25,497
10	5,358	26,019	12		31,389
11	3,343	20,138	117		23,598
12	3,776	19,319	62		23,157
13	3,740	22,961	113		26,814
16	3,932	26,342	278		30,552
17	3,319	18,100	8		21,427
18	1,512L	14,354	107		15,973
19	2,197	16,298	2L		18,497
20		19,437	110		19,547
23		10,662	301		10,963
24		22,868	1,360		24,228
25		19,047	1,341	3L	20,391
26		9,902	706		10,608
27		7,892L	574		8,466L
30		8,108	603		8,711
TOTAL	61,215	399,240	9,869	24	470,348

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	19,021H	58,746L	2,169	270H	80,206H
3	16,247	60,654	2,098	270	79,269
4	14,513	60,600	2,097L	270	77,480
5	11,871	62,592	2,308	270	77,041
6	10,988	61,651	2,286	270	75,195
9	9,684	60,688	2,396	263L	73,031
10	7,866	66,077	2,384	263	76,590
11	7,590	68,216H	2,478	263	78,547
12	6,382	66,506	2,478	263	75,629
13	5,160	64,817	2,378	263	72,618
16	4,522	62,630	2,217	263	69,632
17	4,056	62,640	2,213	263	69,172
18	3,508	63,317	2,217	263	69,305
19	2,523	64,539	2,217	263	69,542
20	2,523	64,550	2,223	263	69,559
23	2,523	64,255	2,171	263	69,212
24	2,523	63,265	3,065	263	69,116
25	2,492L	64,024	3,472	266	70,254
26	2,492	62,909	3,519H	266	69,186
27		62,971	3,394	266	66,631L
30		63,056	3,342	266	66,664

H = high L = low A = asked B = bid N = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Jul	Open		High	Low	Close	
1	101-17	101-15	101-19	100-28	101-05	101-06
2	100-30	100-29	101-07	100-20	101-03	101-01
3	101-06	101-05	102-00	101-04	102-00	101-30
4	HOLIDAY					
7	102-00		102-02	101-17	101-18	101-17
8	101-05	101-03	101-05	100-17	100-27	100-28
9	101-03	101-04	101-21	100-29	101-21	101-18
10	101-20	101-19	101-30	101-09	101-16	101-17
11	101-07		101-29	101-03	101-17	101-18
14	101-19	101-20	101-31	101-10	101-26	101-28
15	101-30		102-20	101-30	102-20	102-18
16	102-12	102-16	102-28**H**	102-05	102-08	102-06
17	102-09	102-11	102-17	101-25	102-09	102-08
18	102-03		102-24	102-03	102-14	102-13
21	102-20	102-18	102-26	102-14	102-24	102-26
22	102-03	102-06	102-18	102-03	102-11	102-12
23	101-22	101-20	101-30	101-12	101-28	101-27
24	101-29		101-30	101-07	101-08	101-11
25	101-20	101-18	101-23	101-09	101-15	101-14
28	100-25	100-29	101-07	100-00**L**	100-06	100-00
29	100-14	100-17	101-08	100-13	101-05	101-02
30	101-00		101-12	100-29	101-10	101-09
31	101-15	101-11	101-30	101-09	101-27	101-26

December 1986

Jul	Open		High	Low	Close	
1	100-29		100-31	100-10	100-18	
2	100-08		100-18	100-02	100-13	
3	100-27		101-11	100-24	101-11	
4	HOLIDAY					
7	101-09		101-09	100-28	100-28	
8	100-12		100-14	99-29	100-05	100-06
9	100-13		101-00	100-08	101-00	100-30
10	101-02		101-07	100-21	100-27	
11	100-21		101-05	100-16	100-27	
14	100-26		101-08	100-21	101-04	101-05
15	101-12		101-29	101-12	101-29	101-28
16	101-22		102-04**H**	101-16	101-17	101-16
17	101-21		101-26	101-03	101-18	101-19
18	101-14		102-00	101-14	101-23	
21	102-00		102-04	101-25	102-03	102-04
22	101-19		101-28	101-15	101-23	101-22
23	101-02		101-07	100-23	101-06	101-05
24	101-08		101-08	100-17	100-17	100-19
25	100-29		101-00	100-20	100-25	100-24
28	100-02		100-16	99-10**L**	99-13	99-10
29	99-24		100-17	99-24	100-12	100-11
30	100-11		100-19	100-05	100-18	
31	100-24		101-05	100-18	101-03	101-02

March 1987

Jul	Open		High	Low	Close	
1					99-30**N**	
2					99-25**N**	
3					100-23**N**	
4	HOLIDAY					
7					100-08**N**	
8					99-17**N**	
9	100-05		100-10	100-04	100-09	
10	100-04		100-08	100-01	100-05	
11	100-13		100-15	99-27**L**	100-05	
14					100-14**N**	
15	100-27		101-08	100-24	101-07	
16					100-27**N**	
17					100-28**N**	
18					101-01**N**	
21	101-05		101-14**H**	101-05	101-13	101-14
22	100-26		101-07	100-25	101-02	101-01
23	100-12		100-16	100-02	100-16	
24					99-29**N**	
25					100-02**N**	
28					98-22**N**	
29					99-22**N**	
30					99-27**N**	
31					100-11**N**	

June 1987

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15	100-04	100-18**H**	100-02**L**	100-17
16				100-05**N**
17				100-06**N**
18				100-11**N**
21				100-23**N**
22				100-13**N**
23				99-26**N**
24				99-07**N**
25				99-12**N**
28				98-00**N**
29				99-00**N**
30				99-05**N**
31				99-21**N**

Volume of sales Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	TOTAL
1	12,561	670			13,231
2	9,328	128			9,456
3	8,169	74**L**			8,243
4	HOLIDAY				
7	11,084	242			11,326
8	20,218**H**	621			20,839**H**
9	13,427	758	1**L**		14,186
10	12,088	571	2		12,661
11	15,516	518	3		16,037
14	11,262	186			11,448
15	14,957	1,562**H**	2		16,521
16	14,643	296		2**H**	14,941
17	16,279	236			16,515
18	11,621	306			11,927
21	8,100	533	1		8,634
22	15,461	986	63**H**		16,510
23	19,149	1,519	14		20,682
24	16,782	221			17,003
25	7,521**L**	716			8,237**L**
28	15,378	806			16,184
29	17,523	1,295			18,818
30	10,717	748			11,465
31	14,225	659			14,884
TOTAL	296,009	13,651	86	2	309,748

Open contracts Reported in contracts

Jul	86Sep	86Dec	87Mar	87Jun	TOTAL
1	62,800	3,730	266**L**		66,796
2	63,519	3,741	266		67,526
3	63,663**H**	3,719**L**	266		67,648
4	HOLIDAY				
7	63,047	3,765	266		67,078
8	62,368	4.145	266		66,779
9	61,495	4,094	267		65,856
10	58,721**L**	4,346	266		63,333**L**
11	58,995	4,188	267		63,450
14	60,089	4,267	267		64,623
15	60,664	5,181	267		66,112
16	61,259	5,120	267	2**H**	66,648
17	62,811	5,066	267	2	68,146
18	62,151	5,052	267	2	67,472
21	58,778	5,167	267	2	64,214
22	61,249	5,821	266	2	67,338
23	61,870	6,231	270**H**	2	68,373
24	60,742	6,307	270	2	67,321
25	61,243	6,292	270	2	67,807
28	63,614	6,436	270	2	70,322
29	63,012	6,777	270	2	70,061
30	63,093	7,118**H**	270	2	70,483**H**
31	60,507	6,902	270	2	67,681

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Aug	Open		High	Low	Close	
1	101-28	101-29	102-04	101-20	101-31	102-03
4	101-23	101-24	102-06	101-22	102-02	102-03
5	101-13	101-16	101-30	101-11	101-23	101-24
6	101-25	101-26	101-31	101-06	101-06	101-08
7	100-25	100-23	101-25	100-23**L**	101-19	101-20
8	101-24	101-25	102-19	101-24	102-17	102-19
11	102-22	102-20	103-00	102-20	102-30	103-00
12	103-06	103-08	103-12	102-30	103-08	103-06
13	103-07		103-28	103-00	103-23	103-25
14	103-14		103-31	103-14	103-17	103-19
15	103-23		103-28	103-18	103-20	103-18
18	103-12	103-13	103-25	103-09	103-23	103-24
19	104-07	104-04	104-12	104-04	104-09	104-07
20	104-10	104-11	104-25	104-03	104-19	104-18
21	104-08	104-10	105-01	104-08	104-17	104-19
22	103-29	104-03	104-06	103-20	103-25	103-23
25	103-26	103-27	104-02	103-21	104-01	104-02
26	104-05	104-07	104-26	104-05	104-26	104-25
27	104-05	104-16	104-20	104-02	104-03	104-02
28	104-04	104-05	104-24	104-04	104-12	104-13
29	104-31		105-05**H**	104-23	105-00	104-31

December 1986

Aug	Open		High	Low	Close	
1	101-07		101-11	100-27	101-08	101-10
4	101-02		101-12	101-00	101-10	
5	100-27		101-03	100-24	100-30	
6	100-31		101-03	100-12	100-12	
7	99-28		100-30	99-28**L**	100-27	100-25
8	101-02		101-26	101-02	101-26	101-25
11	101-29		102-07	101-29	102-06	102-07
12	102-12		102-18	102-08	102-16	102-15
13	102-17		103-03	102-09	103-01	103-02
14	102-27		103-06	102-26	102-27	102-26
15	103-00		103-01	102-26	102-26	102-28
18	102-21	102-19	103-00	102-15	102-31	102-30
19	103-14		103-20	103-14	103-17	103-15
20	103-21		103-31	103-12	103-27	103-26
21	103-19	103-22	104-09	103-18	103-22	103-24
22	103-03	103-10	103-12	102-25	102-28	102-30
25	103-02	103-00	103-08	102-28	103-08	
26	103-09		104-01	103-09	104-00	103-31
27	103-20	103-23	103-27	103-10	103-11	103-10
28	103-12	103-15	104-00	103-12	103-20	103-21
29	104-12		104-15**H**	104-01	104-08	104-07

March 1987

Aug	Open		High	Low	Close	
1	100-16		100-19	100-07	100-17	100-19
4					100-19**N**	
5					100-06**N**	
6					99-20**N**	
7	99-16		100-05	99-16**L**	100-02	
8	100-11		101-04	100-11	101-02	
11	101-16		101-17	101-11	101-16	101-17
12	101-24		101-26	101-20	101-26	101-25
13	101-22		102-13	101-21	102-11	
14	102-12		102-16	102-04	102-05	102-04
15	102-09		102-09	102-04	102-04	
18					102-08**N**	
19	102-26		102-26	102-21	102-23	
20	103-00		103-03	102-18	103-00	
21	102-31		103-14	102-28	102-31	
22	102-16		102-19	102-02	102-04	
25					102-15**N**	
26	102-20		103-06	102-20	103-06	
27	102-30		103-00	102-16	102-16	
28	102-24		103-04	102-24	102-25	102-27
29	103-14		103-16**H**	103-09	103-14	103-13

June 1987

Aug	Open	High	Low	Close	
1				99-28**N**	
4				99-29**N**	
5				99-15**N**	
6				98-29**N**	
7				99-10**N**	
8				100-10**N**	
11				100-26**N**	
12				101-04**N**	
13	101-02	101-23**H**	101-02**L**	101-22	101-21
14				101-15**N**	
15				101-15**N**	
18				101-19**N**	
19				102-00**N**	
20				102-08**N**	
21				102-08**N**	
22				101-12**N**	
25				101-24**N**	
26				102-14**N**	
27				101-24**N**	
28				102-02**N**	
29				102-21**N**	

Volume of sales Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	TOTAL
1	10,382	1,053	9		11,444
4	7,705	111**L**			7,816**L**
5	13,390	566			13,956
6	16,546	1,033			17,579
7	16,203	991	50		16,244
8	14,553	1,361	98		16,012
11	12,883	1,122	80		14,085
12	24,890**H**	2,972	384		28,246**H**
13	15,794	1,064	517	25**H**	17,400
14	23,783	2,355	93		26,231
15	10,880	2,220	17		13,117
18	6,664**L**	1,220			7,884
19	14,468	2,809	589		17,866
20	16,437	3,592	872**H**		20,901
21	17,331	3,236	217		20,784
22	21,921	4,598	60		26,579
25	8,089	3,689			11,778
26	13,652	6,513	28		20,193
27	14,164	8,151	255		22,570
28	11,014	8,303**H**	51		19,368
29	6,861	6,211	5**L**		13,077
TOTAL	296,610	63,170	3,325	25	363,130

Open contracts Reported in contracts

Aug	86Sep	86Dec	87Mar	87Jun	TOTAL
1	60,217	6,946**L**	272**L**	2**L**	67,437
4	60,896	6,947	272	2	68,117
5	61,022**H**	7,086	272	2	68,382**H**
6	59,912	7,368	272	2	67,554
7	59,709	7,644	321	2	67,676
8	58,953	8,107	409	2	67,471
11	58,751	8,212	489	2	67,454
12	56,468	9,440	703	2	66,613
13	52,718	9,867	1,071	27**H**	63,683
14	50,001	10,454	1,095	27	61,577
15	48,247	11,238	1,100	27	60,612
18	47,456	11,666	1,100	27	60,249
19	45,207	12,537	1,330	27	59,101
20	46,025	14,071	1,820**H**	27	61,943
21	43,295	14,732	1,695	27	59,749
22	41,734	16,289	1,677	27	59,727
25	38,148	17,145	1,677	27	56,997
26	35,631	19,564	1,676	27	56,898
27	29,746	23,353	1,740	27	54,866
28	26,112	25,858	1,700	27	53,697**L**
29	25,020**L**	28,022**H**	1,700	27	54,769

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	104-21		105-00**H**	104-05	104-07	104-09
3	103-20	103-18	103-22	102-23	103-04	103-05
4	103-10		103-27	103-03	103-12	103-11
5	102-28		102-28	102-14	102-19	102-21
8	102-04		102-18	102-02	102-04	102-02
9	102-18	102-19	102-21	102-08	102-12	102-13
10	102-12		102-23	102-12	102-20	102-18
11	102-02		102-03	101-03	101-18	101-20
12	102-04		102-04	100-16**L**	101-01	101-03
15	101-17		101-24	101-14	101-20	101-21
16	101-13		101-26	101-07	101-20	101-21
17	101-27		102-10	101-27	102-10	
18	102-25		102-25	101-10	101-10	101-12
19	101-02		101-25	100-17	100-27	101-25
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	103-28	104-00	104-08**H**	103-10	103-14	103-12
3	102-25	102-18	102-29	101-25	102-09	102-11
4	102-13	102-15	102-30	102-06	102-17	102-16
5	101-26	101-25	102-03	101-14	101-20	101-21
8	101-00	101-01	101-21	101-00	101-02	101-00
9	101-16		101-23	101-08	101-13	101-12
10	101-14	101-18	101-22	101-10	101-16	101-18
11	100-26		101-02	100-00	100-16	100-15
12	101-06	101-11	101-12	99-08**L**	99-29	99-31
15	100-15	100-09	100-21	100-08	100-16	100-18
16	100-07	100-08	100-24	100-03	100-18	100-17
17	100-22		101-10	100-22	101-09	101-10
18	101-20		101-24	100-07	100-08	100-10
19	100-02		100-06	99-14	100-00	99-30
22	100-01	100-04	100-15	100-01	100-11	100-10
23	100-25		101-00	100-06	100-15	100-17
24	100-14	100-16	101-21	100-14	101-12	101-10
25	101-18	101-15	101-22	100-30	101-07	101-06
26	100-24	100-22	101-17	100-17	101-16	101-17
29	100-21	100-23	101-02	100-20	100-27	100-28
30	101-01		101-18	100-31	101-16	101-17

March 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	103-07		103-13**H**	102-17	102-19	102-20
3	101-26		101-27	101-02	101-16	
4	101-21		102-02	101-12	101-22	
5	101-06		101-07	100-23	100-26	
8	100-22		100-22	100-03	100-04	100-03
9	100-20		100-23	100-11	100-14	100-15
10	100-20		100-23	100-17	100-19	100-18
11	100-00		100-00	99-02	99-17	99-19
12	99-25		99-25	98-11**L**	98-28	98-30
15	99-10		99-19	99-10	99-14	99-15
16	99-09		99-16	99-09	99-15	
17	99-27		100-16	99-23	100-13	
18	100-20	100-19	100-22	99-10	99-11	99-12
19	99-04		99-06	98-17	99-00	99-01
22	99-13		99-16	99-07	99-13	99-12
23	99-26		100-01	99-09	99-18	99-19
24	99-19		100-21	99-17	100-13	
25	100-22		100-22	100-02	100-09	
26	99-24		100-21	99-21	100-20	100-19
29	99-26		100-04	99-25	99-29	99-30
30	100-07		100-20	100-03	100-19	100-20

June 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					101-27**N**	
3					100-24**N**	
4					100-30**N**	
5					100-01**N**	
8	99-30		99-30**H**	99-10	99-11	99-10
9	99-17		99-19	99-15	99-17	99-18
10					99-22**N**	
11	98-31		98-31	98-08**L**	98-19	98-20
12					97-31**N**	
15	98-11		98-16	98-11	98-16	
16					98-16**N**	
17	99-07		99-18	99-06	99-17	
18					98-16**N**	
19					98-04**N**	
22	98-11		98-16	98-11	98-16	98-15
23					98-21**N**	
24					99-16**N**	
25					99-12**N**	
26	99-18		99-24	99-18	99-24	99-22
29					99-02**N**	
30					99-24**N**	

September 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	97-15		97-20**H**	97-15**L**	97-20	97-19
23					97-25**N**	
24					98-20**N**	
25					98-16**N**	
26					98-29**N**	
29					98-07**N**	
30					98-29**N**	

December 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	96-20		96-25**H**	96-20**L**	96-25	96-24
23					96-30**N**	
24					97-25**N**	
25					97-21**N**	
26					98-03**N**	
29					97-13**N**	
30					98-03**N**	

Volume of sales Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	**HOLIDAY**						
2	7,662	11,382	11				19,055
3	7,432	19,866	36				27,334
4	5,273	14,098	2**L**				19,373
5	4,534	17,692	870				23,096
8	4,124	13,094	942	1**L**			18,161
9	4,384	14,218	949	1			19,552
10	5,019	16,812	298				22,129
11	5,210	27,769	1,670	2**H**			34,651
12	5,186	31,199**H**	3,911				40,296**H**
15	2,027**L**	10,872**L**	1,609	2			14,510
16	2,346	12,171	65				14,582
17	3,871	22,957	8,251**H**	2			35,081
18	3,684	20,285	624				24,593
19	7,745**H**	24,092	1,890				33,727
22		11,877	108	1	2**L**	1**H**	11,989
23		22,160	99				22,259
24		22,284	144				22,428
25		13,726	62				13,788
26		11,634	297	1			11,932**L**
29		17,145	104		12**H**		17,261
30		13,507	223				13,730
TOTAL	68,497	368,840	22,165	10	14	1	459,527

Open contracts Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	**HOLIDAY**						
2	22,614**H**	30,423**L**	1,694	27**L**			54,758
3	20,822	31,554	1,673**L**	27			54,076
4	19,526	31,630	1,673	27			52,856**L**
5	18,540	34,098	1,762	27			54,427
8	17,520	35,681	2,577	27			55,805
9	15,838	36,491	2,507	27			54,863
10	14,029	40,982	2,522	27			57,560
11	12,921	45,412	3,505	28			61,866
12	11,701	48,483	5,385	28			65,597
15	11,158	49,284	6,424	27			66,893
16	10,177	51,032	6,434**H**	27			67,670
17	9,470	51,665	3,123	29**H**			64,287
18	9,930	53,182	3,173	29			66,314
19	9,248	56,091**H**	3,669	29			69,037**H**
22	9,234**L**	54,021	3,667	29	2**L**	1**H**	66,954
23	9,234	51,957	3,640	29	2	1	64,863
24	9,234	49,896	3,569	29	2	1	62,731
25	9,234	50,939	3,570	29	2	1	63,775
26	9,234	49,050	3,677	29	2	1	61,993
29		52,534	3,630	29	14**H**	1	56,208
30		51,491	3,567	29	14	1	55,102

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Oct	Open		High	Low	Close	
1	101-23	101-21	101-30	101-13	101-22	101-24
2	101-18	101-20	101-21	101-14	101-16	101-18
3	102-09	102-15	102-21	102-06	102-16	102-17
6	102-21	102-24	102-28	102-20	102-24	102-22
7	102-25	102-26	102-27	102-14	102-25	102-26
8	102-17	102-18	102-30	102-10	102-12	102-10
9	102-03	102-04	102-20	102-03	102-20	102-19
10	102-15	102-14	102-16	102-05	102-09	102-10
13	101-30	102-03	102-03	101-22	102-01	101-31
14	101-30		102-09	101-05	101-06	101-05
15	101-05	101-08	101-16	100-30	101-14	101-16
16	101-16	101-18	101-19	101-07	101-09	101-08
17	101-04	101-03	101-09	100-31	101-06	101-07
20	100-18	100-22	100-26	100-18L	100-20	100-19
21	100-26	100-29	101-13	100-26	101-08	101-10
22	100-28	100-27	101-26	100-25	101-25	101-24
23	101-28		102-12	101-28	102-07	102-08
24	101-31	102-03	102-05	101-30	102-01	102-00
27	101-27	101-29	102-13	101-26	102-11	102-10
28	102-13	102-15	102-17	102-06	102-08	102-07
29	102-00	101-30	102-24	101-30	102-24	102-22
30	103-14		103-21H	102-25	103-05	103-06
31	103-06	103-07	103-12	102-27	103-02	103-03

March 1987

Oct	Open		High	Low	Close	
1	101-00		101-02	100-19	100-26	100-25
2	100-22		100-23	100-18	100-20	100-21
3	101-17		101-25	101-12	101-22	
6	101-27		102-00	101-26	101-28	101-27
7	101-31		102-00	101-21	101-30	101-31
8	101-22		102-02	101-15	101-16	101-15
9	101-14		101-25	101-13	101-24	101-25
10	101-17		101-19	101-10	101-16	101-14
13	100-31		101-04	100-28	101-04	101-03
14	101-10		101-13	100-10	100-11	100-10
15	100-10		100-22	100-05	100-22	100-20
16	100-24		100-24	100-14	100-15	100-14
17	100-08		100-14	100-08	100-14	100-13
20	99-30	99-31	99-31	99-26L	99-26	
21	100-09		100-18	100-05	100-14	100-13
22	100-02		100-31	100-02	100-29	
23	101-16		101-16	101-05	101-12	101-13
24	101-06		101-09	101-04	101-04	101-05
27	101-01		101-17	101-00	101-16	
28	101-19		101-21	101-11	101-13	101-12
29	101-06		101-30	101-06	101-30	101-29
30	102-20	102-22	102-26H	102-01	102-13	
31	102-14		102-18	102-03	102-10	

June 1987

Oct	Open	High	Low	Close	
1				99-30N	
2				99-26N	
3				100-28N	
6				101-02N	
7				101-04N	
8				100-20N	
9				100-30N	
10				100-21N	
13				100-10N	
14	99-16	99-16	99-16	99-16	
15	99-16	99-27	99-16	99-27	
16	99-25	99-28	99-20	99-20	
17				99-19N	
20	99-04	99-04	99-00L	99-00	
21	99-16	99-23	99-15	99-20	99-19
22				100-02N	
23	100-15	100-18	100-13	100-17	100-18
24				100-10N	
27				100-21N	
28				100-17N	
29	100-28	101-03H	100-28	101-02	101-03
30				101-18N	
31				101-15N	

September 1987

Oct	Open	High	Low	Close
1				99-03N
2				99-00N
3	100-02	100-03H	99-27	100-03
6				100-09N
7				100-11N
8				99-26N
9				100-04N
10				99-27N
13				99-16N
14	99-09	99-12	98-22L	98-22
15				99-02N
16				98-27N
17				98-26N
20				98-07N
21				98-26N
22				99-08N
23				99-23N
24				99-16N
27				99-27N
28				99-23N
29				100-08N
30				100-24N
31				100-21N

December 1987

Oct	Open	High	Low	Close
1				98-09N
2				98-07N
3				99-11N
6				99-17N
7				99-19N
8				99-01N
9				99-11N
10				99-02N
13				98-23N
14				97-29N
15				98-10N
16				98-03N
17				98-02N
20				97-15N
21				98-02N
22				98-16N
23				98-31N
24				98-24N
27				99-03N
28				98-31N
29				99-16N
30				100-00N
31				99-29N

Volume of sales Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	22,910H	295				23,205
2	9,387	61L				9,448
3	16,437	1,021		1H		17,459
6	12,461	397				12,858
7	11,661	138				11,799
8	17,687	1,003				18,690
9	12,440	1,122				13,562
10	8,168	452				8,620
13	3,971L	361				4,332L
14	13,450	728	1L	1		14,180
15	14,631	434	41			15,106
16	10,733	480	5			11,218
17	11,833	325				12,158
20	11,694	1,033	502H			13,229
21	12,110	698	2			12,810
22	16,019	154				16,173
23	13,343	141	2			13,486
24	6,289	1,467				7,756
27	8,894	640				9,534
28	15,249	1,057				16,306
29	18,887	2,405H	5			21,297
30	22,815	1,183				23,998H
31	10,456	2,185				12,641
TOTAL	301,525	17,780	558	2		319,865

Open contracts Reported in contracts

Oct	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	48,639L	3,563L	29L	14H	1H	52,246L
2	49,559	3,618	29	14	1	53,221
3	50,871	4,080	29	14	1	54,995
6	52,262	4,204	29	14	1	56,510
7	51,253	4,222	29	14	1	55,519
8	50,094	4,095	29	14	1	54,233
9	50,304	4,218	29	14	1	54,566
10	50,542	4,421	29	14	1	55,007
13	49,775	4,194	29	14	1	54,013
14	50,843	4,877	29	13L	1	55,763
15	51,240	4,805	69	13	1	56,128
16	52,181	5,152	74	13	1	57,421
17	54,499	5,244	74	13	1	59,831
20	55,455H	4,909	574	13	1	60,952
21	55,215	4,867	574	13	1	60,670
22	53,260	4,931	574	13	1	58,779
23	52,735	5,032	574	13	1	58,355
24	51,717	5,147	574	13	1	57,452
27	51,260	4,988	574	13	1	56,836
28	51,497	5,558	574	13	1	57,643
29	52,231	6,815	579H	13	1	59,639
30	50,805	7,202	579	13	1	58,600
31	52,902	8,102H	579	13	1	61,597H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Nov	Open		High	Low	Close	
3	103-07		103-20	103-07	103-11	103-12
4	103-03		103-14	103-01	103-08	103-07
5	103-08	103-09	103-13	103-04	103-09	103-08
6	103-00	103-02	103-03	102-20	102-22	102-21
7	102-06	102-01	102-15	102-01	102-10	102-08
10	101-31	101-28	102-14	101-28L	102-13	102-12
11	102-15		102-17	102-11	102-13	102-15
12	102-15	102-16	102-22	102-09	102-20	102-22
13	102-23	102-26	102-31	102-19	102-24	102-23
14	102-20		103-05	102-20	103-00	103-02
17	103-02	103-03	103-20	102-28	103-19	103-17
18	103-10	103-13	103-18	103-01	103-07	103-06
19	103-11	103-12	103-27	103-11	103-26	103-25
20	103-23		104-03	103-19	103-24	103-23
21	103-29	103-27	104-04	103-24	103-30	104-00
24	104-04	104-03	104-12	104-02	104-09	
25	104-12	104-08	104-16H	103-24	103-25	103-27
26	103-27	103-29	104-02	103-19	104-00	104-01
27	HOLIDAY					
28	104-00		104-04	103-31	104-04	104-02

March 1987

Nov	Open		High	Low	Close	
3	102-13	102-15	102-25	102-13	102-18	102-19
4	102-09		102-20	102-09	102-14	102-15
5	102-18		102-20	102-13	102-16	102-15
6	102-08		102-08	101-28	101-28	101-29
7	101-12		101-20	101-10	101-16	101-15
10	101-04		101-20	101-04L	101-19	101-18
11	101-23		101-24	101-18	101-20	
12	101-22		101-28	101-16	101-27	101-28
13	102-00		102-05	101-26	101-30	101-29
14	101-27		102-10	101-27	102-08	102-07
17	102-10		102-26	102-03	102-24	
18	102-20	102-19	102-21	102-05	102-10	
19	102-20	102-15	103-00	102-15	103-00	102-31
20	102-29		103-07	102-26	102-29	102-28
21	103-04		103-07	102-30	103-06	103-05
24	103-10		103-17	103-07	103-12	103-14
25	103-15	103-13	103-20H	102-27	102-30	102-29
26	103-00	103-01	103-04	102-23	103-02	103-03
27	HOLIDAY					
28	102-31		103-06	102-31	103-03	103-05

June 1987

Nov	Open	High	Low	Close	
3				101-23N	
4				101-19N	
5				101-20N	
6	101-08	101-10	101-01	101-02	
7				100-20N	
10	100-15	100-25	100-12L	100-25	
11				100-26N	
12	100-26	101-02	100-23	101-01	101-02
13				101-03N	
14	101-04	101-14	101-04	101-13	101-12
17				101-30N	
18	101-21	101-25	101-11	101-16	
19				102-04N	
20				102-02N	
21				102-10N	
24	102-18	102-20H	102-16	102-18	
25				102-02N	
26	102-02	102-08	102-00	102-05	102-08
27	HOLIDAY				
28	102-06	102-08	102-05	102-07	102-08

September 1987

Nov	Open	High	Low	Close
3				100-29N
4				100-25N
5				100-26N
6				100-08N
7				99-26N
10				100-00N
11				100-01N
12				100-08N
13				100-10N
14				100-20N
17				101-05N
18				100-23N
19				101-11N
20				101-09N
21				101-17N
24				101-25N
25				101-09N
26				101-14N
27	HOLIDAY			
28				101-15N

December 1987

Nov	Open	High	Low	Close
3				100-05N
4				100-01N
5				100-02N
6				99-16N
7				99-02N
10				99-08N
11				99-09N
12				99-16N
13				99-18N
14				99-28N
17				100-13N
18				99-31N
19				100-19N
20				100-17N
21				100-25N
24				101-01N
25				100-17N
26				100-22N
27	HOLIDAY			
28				100-23N

Volume of sales Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
3	15,616	3,228				18,844
4	12,063	1,922				13,985
5	14,879	2,865				17,744
6	17,506	1,696	10			19,212
7	15,259	1,441				16,700
10	12,303	1,785	13			14,101
11	1,668L	466L				2,134L
12	13,838	1,925	18			15,781
13	12,652	819				13,471
14	14,155	3,460	28			17,643
17	13,715	3,636				17,351
18	18,093	6,500	30			24,623
19	15,280	3,964				19,244
20	16,855	5,528				22,383
21	10,643	4,770				15,413
24	14,127	8,104	9			22,240
25	21,065H	10,945H				32,010H
26	11,368	7,392	46H			18,806
27	HOLIDAY					
28	3,706	2,656	5L			6,367
TOTAL	254,791	73,102	159			328,052

Open contracts Reported in contracts

Nov	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
3	50,328	9.434L	579	13H	1H	60,355L
4	52,045	10,134	579	13	1	62,772
5	52,098	10,919	579	13	1	63,610
6	53,101	11,535	579	13	1	65,229
7	53,151	12,047	579	13	1	65,791
10	53,515	12,671	592	13	1	66,792
11	53,175	12,780	592	13	1	66,561
12	53,931H	13,218	587	13	1	67,750H
13	51,690	13,632	587	13	1	65,923
14	50,451	15,081	587	13	1	66,133
17	47,727	16,720	587	13	1	65,048
18	44,622	19,344	564L	13	1	64,544
19	43,339	20,292	564	13	1	64,209
20	41,955	21,478	564	13	1	64,011
21	40,448	23,134	564	13	1	64,160
24	37,510	25,390	573	13	1	63,487
25	35,135	27,548	573	13	1	63,270
26	31,446	30,216	613H	13	1	62,289
27	HOLIDAY					
28	29,670L	31,316H	613	13	1	61,613

H = high **L** = low **A** = asked **B** = bid **N** = nominal

TEN-YEAR TREASURY NOTE FUTURES (6-1/2 to 10 years)

Futures prices Open, high, low, and close In points and 32nds of a point

	December 1986						March 1987						June 1987					
Dec	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	103-24		103-31	103-18**L**	103-31	103-30	102-27	102-29	103-02	102-21**L**	103-02	103-00	102-00		102-06	102-00**L**	102-05	102-06
2	104-04	104-02	104-25	103-31	104-25	104-23	103-02	103-04	103-30	103-00	103-30	103-29	102-08		103-03	102-06	103-01	103-03
3	105-00		105-06	104-24	104-25		104-10	104-04	104-10	103-26	103-27	103-29	103-13		103-13	103-01	103-01	
4	104-24		105-13**H**	104-24	105-07	105-08	103-27	103-28	104-17**H**	103-27	104-11	104-10	103-07		103-21**H**	103-06	103-16	103-15
5	105-01		105-01	104-10	104-10	104-12	104-08	104-05	104-08	103-12	103-12	103-14	103-00		103-00	102-16	102-16	102-17
8	104-16		104-28	104-09	104-28	104-27	103-16	103-17	104-00	103-10	103-29	103-31	102-19		103-02	102-16	103-01	
9	104-25		105-00	104-23	104-27	104-26	104-00	103-30	104-03	103-24	103-28	103-30	103-03		103-05	102-31	102-31	103-00
10	104-23		105-04	104-23	105-04	105-00	103-28		104-07	103-24	104-07	104-02					103-07**N**	
11	104-31		104-31	104-14	104-19	104-20	104-02	104-03	104-03	103-17	103-21	103-23	103-00		103-02	102-20	102-26	102-27
12	104-14		104-25	104-10	104-18	104-19	103-17	103-19	103-29	103-12	103-24	103-22	102-25		102-26	102-21	102-26	
15	104-06		104-18	104-04	104-17	104-16	103-10	103-09	103-23	103-07	103-20	103-19	102-14		102-25	102-12	102-22	
16	104-24		104-30	104-21	104-24	104-25	103-29	103-27	104-03	103-23	103-28	103-30	103-00		103-01	102-31	103-00	103-01
17	104-26		104-29	104-24	104-25		103-30		104-03	103-28	103-31	103-30					103-03**N**	
18	105-04		105-04	104-25	104-29	104-27	104-09	104-10	104-12	103-31	104-02	104-03	103-12		103-12	103-08	103-08	
19	104-27		105-02	104-26	104-31	104-29	104-02	104-03	104-09	104-01	104-05	104-07	103-10		103-11	103-07	103-10	
22							103-31	104-00	104-09	103-28	104-08	104-07	103-00		103-12	103-00	103-11	
23							104-11		104-16	104-07	104-14	104-12	103-18		103-19	103-14	103-17	
24							104-15		104-15	104-10	104-12	104-11	103-18		103-18	103-16	103-16	
25	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
26							104-12		104-12	104-05	104-10		103-10		103-15	103-10	103-15	
29							104-04	104-03	104-04	103-22	103-25	103-22	103-00		103-02	102-26	102-26	102-28
30							103-17	103-18	103-19	103-12	103-14	103-13	102-20		102-20	102-17	102-18	102-17
31							103-17	103-15	103-19	103-08	103-11	103-10	102-20		102-22	102-14	102-14	

	September 1987				December 1987			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				101-12**N**				100-20**N**
2				102-09**N**				101-17**N**
3	102-06	102-06**H**	102-06	102-06				101-14**N**
4				102-21**N**				101-29**N**
5				101-21**N**				100-29**N**
8				102-06**N**				101-13**N**
9	102-03	102-03	102-03	102-03				101-10**N**
10				102-11**N**				101-17**N**
11				101-31**N**				101-05**N**
12				101-31**N**				101-05**N**
15	101-19	101-30	101-17**L**	101-27	100-25	101-04**H**	100-23**L**	101-01
16				102-06**N**				101-12**N**
17				102-08**N**				101-14**N**
18				102-13**N**				101-19**N**
19				102-14**N**				101-20**N**
22				102-15**N**				101-21**N**
23				102-22**N**				101-28**N**
24				102-22**N**				101-28**N**
25	**HOLIDAY**				**HOLIDAY**			
26				102-21**N**				101-27**N**
29				102-02**N**				101-08**N**
30				101-23**N**	101-00	101-00	100-29	100-29
31				101-20**N**				100-26**N**

Volume of sales Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	14,709	11,471	317**H**			26,497
2	15,272**H**	17,005	5			32,282**H**
3	7,203	13,929	83	1**L**		21,216
4	4,835	14,917	127			19,879
5	4,360	16,736	290			21,386
8	6,044	17,788**H**	10			23,842
9	2,921	11,213	1**L**	1		14,136
10	5,339	9,819				15,158
11	3,056	15,476	18			18,550
12	2,015	15,487	1			17,503
15	701**L**	9,713	5	2**H**	1**L**	10,422
16	1,703	12,052	118			13,873
17	1,547	5,829				7,376
18	1,455	11,384	8			12,847
19	2,468	9,502	3			11,973
22		4,774	2			4,776
23		6,024	43			6,067
24		1,487	218			1,705
25	**HOLIDAY**					
26		919**L**	51			970**L**
29		6,745	148			6,893
30		10,513	113		5**H**	10,631
31		7,100	78			7,178
TOTAL	73,626	229,883	1,639	4	6	305,160

Open contracts Reported in contracts

Dec	86Dec	87Mar	87Jun	87Sep	87Dec	TOTAL
1	24,621**H**	36,568**L**	920**L**	13**H**	1**L**	62,123
2	20,445	41,145	925	13	1	62,529**H**
3	18,244	41,634	1,002	13	1	60,894
4	16,740	44,542	1,003	13	1	62,299
5	15,252	43,631	1,007	13	1	59,904
8	13,875	46,872	1,005	13	1	61,766
9	12,583	47,894	1,004	13	1	61,495
10	9,045	48,858	1,004	13	1	58,921
11	7,846	48,963	1,016	13	1	57,839
12	6,926	51,251	1,016	13	1	59,207
15	6,914	51,430	1,013	12**L**		59,369
16	5,856	52,576**H**	1,116	12		59,560
17	4,802	52,512	1,116	12		58,442
18	4,358	51,947	1,121	12		57,438
19	4,211	52,110	1,121	12		57,454
22	4,135	51,869	1,121	12		57,137
23	4,135	52,098	1,137	12		57,382
24	4,135	52,206	1,257	12		57,610
25	**HOLIDAY**					
26	4,135	52,324	1,307	12		57,778
29	3,935**L**	52,357	1,455	12		57,759
30		52,340	1,511	12	5**H**	53,868
31		52,125	1,551**H**	12	5	53,693**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Options on Treasury Note futures
Chicago Board of Trade

Basic trading unit	One $100,000 face value long-term Treasury note futures contract of a specified contract month
Description	The buyer or holder of a call has the right, but not the obligation, to assume a long T-note futures position prior to expiration at a specified strike or exercise price. The seller or writer of a call is obligated to assume an opposite short futures position on exercise. The buyer or holder of a put has the right, but not the obligation, to assume a short T-note futures position prior to expiration at a specified strike or exercise price. The seller or writer of a put is obligated to assume an opposite long T-note future position on exercise.
Strike price	Strike or exercise prices are set at integral multiples of two points ($2,000) per T-note futures contract.
Premium payment	Premiums must be paid in full by the clearing member to the Board of Trade Clearing Corporation and by each option customer to the commission merchant when the option is bought, or within a reasonable time period thereafter.
Price quotation	Increments of 1/64 of one percent of a $100,000 T-note futures contract, or $15.625 rounded upward to the nearest penny
Daily price limit	Premiums cannot fluctuate more than three points above or below the prior day's settlement; limits do not apply during the option's expiration month
Exercise	The buyer of a T-note futures option may exercise the option on any business day prior to expiration by giving notice to the Clearing Corporation by 8:00 p.m. The Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Clearing Corporation will establish a futures position with the buyer (long if the option is a call and short if the option is a put).
Last trading day	Options cease trading in the month prior to the delivery month of the underlying T-note futures contract. Options stop trading at 12:00 noon on the last Friday preceding, by at least five business days, the first notice day for the corresponding T-note futures contract.
Expiration	Unexercised options expire at 10 a.m. on the first Saturday following the last trading day. After the close of trading on the last day of trading, each open long option for which the exercise price is at least two points greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbols	TC calls TP puts

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				8-44N
3				8-44N
6				8-38N
7				9-28N
8				8-16N
9				7-38N
10				7-12N
13				6-04N
14				6-44N
15				7-20N
16				7-28N
17				7-48N
20				7-44N
21				7-54N
22				7-36N
23				7-54N
24				7-54N
27				8-40N
28				9-12N
29				8-54N
30				8-52N
31				9-00N

86Mar Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				6-44N
3				6-44N
6	6-46	6-46H	6-38L	6-38
7				7-28N
8				6-16N
9				5-40N
10				5-16N
13				4-08N
14				4-47N
15				5-22N
16				5-29N
17				5-48N
20				5-44N
21				5-54N
22				5-36N
23				5-54N
24				5-54N
27				6-40N
28				7-12N
29				6-54N
30				6-52N
31				7-00N

86Mar Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4-44N
3	4-37	4-49	4-37	4-45
6	4-51	4-52	4-39	4-39
7	5-04 5-06	5-28H	5-04	5-28
8				4-19N
9	3-28	3-42	3-28	3-42
10				3-21N
13				2-19N
14				2-54N
15	3-03	3-34	2-58L	3-26
16	3-36	3-36	3-06	3-32
17				3-51N
20	3-05	3-48	3-05	3-48
21				3-53N
22	3-40	3-43	3-40	3-40
23	3-54	3-57	3-40	3-57
24	3-62	3-62	3-57	3-57
27	4-14	4-42	4-14	4-42
28				5-13N
29				4-55N
30	4-61	5-00	4-53	4-53
31				5-00N

86Mar Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-52N
3	2-40	2-56	2-40	2-51
6	2-57	2-57	2-44	2-44
7	3-00	3-30	3-00	3-30
8	3-42	3-42H	2-26	2-26
9	1-62	1-62	1-32	1-58
10	1-50	2-02	1-40	1-40
13	1-08	1-13	0-62L	0-62
14	1-15	1-24	1-11	1-22
15	1-28	1-55	1-22	1-48
16	1-59	1-59	1-32	1-52
17	2-05	2-19	1-60	2-03
20	1-16	1-60	1-16	1-60
21	2-12	2-16	1-63	2-03
22	2-21	2-21	1-53	1-53
23	1-56	2-01	1-50	2-01
24	1-53	2-00	1-53	1-62
27	2-20	2-46	2-15	2-46
28	2-60	3-14	2-57	3-14
29	3-10	3-19	2-56	2-56
30	3-00	3-00	2-53	2-54
31	2-54	3-17	2-54	3-02

86Mar Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-23	1-31	1-19	1-19
3	1-09	1-20	1-09	1-18
6	1-15	1-19	1-12	1-12
7	1-26	1-47	1-23	1-47
8	1-47	1-51H	0-63	0-63
9	0-49	0-49	0-32	0-45
10	0-43	0-50	0-36	0-36
13	0-24	0-24	0-18L	0-18
14	0-29	0-34	0-22	0-31
15	0-34	0-46	0-30	0-42
16	0-50	0-50	0-33	0-43
17	0-54	0-59	0-50	0-52
20	0-25	0-47	0-25	0-47
21	0-55	0-57	0-47	0-50
22	0-61	0-61	0-37	0-37
23	0-42	0-45	0-34	0-45
24	0-38	0-43	0-38	0-42
27	0-52	1-00	0-51	1-00
28	1-17	1-29	1-11	1-29
29	1-23	1-34	1-13	1-13
30	1-19	1-19	1-12	1-12
31	1-12	1-29	1-12	1-18

86Mar Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-29	0-31	0-27	0-27
3	0-23	0-26	0-23	0-26
6	0-24	0-25	0-24	0-24
7	0-30	0-39	0-30	0-39
8	0-39	0-42H	0-18	0-18
9	0-12	0-13	0-08	0-12
10	0-10	0-12	0-09	0-09
13	0-05	0-06	0-04L	0-04
14	0-06	0-07	0-06	0-07
15	0-08	0-11	0-07	0-11
16	0-14	0-14	0-09	0-12
17	0-15	0-17	0-14	0-15
20	0-06	0-11	0-06	0-11
21	0-15	0-16	0-13	0-13
22	0-16	0-16	0-09	0-09
23	0-09	0-10	0-08	0-10
24	0-08	0-09	0-08	0-09
27	0-10	0-15	0-10	0-15
28	0-20	0-23	0-17	0-22
29	0-21	0-28	0-19	0-19
30	0-21	0-21	0-18	0-18
31	0-18	0-24	0-16	0-18

86Mar Strike 96.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-07	0-07	0-07	0-07
3				0-07N
6	0-05	0-06	0-05	0-05
7	0-06	0-10H	0-06	0-10
8	0-10	0-10	0-03	0-03
9				0-02N
10				0-02N
13	0-02	0-02	0-02	0-02
14				0-02N
15				0-03N
16	0-02	0-02	0-02	0-02
17	0-04	0-04	0-03	0-03
20				0-02N
21				0-03N
22				0-02N
23				0-02N
24	0-02	0-02	0-02	0-02
27	0-01	0-01	0-01L	0-01
28	0-03	0-03	0-02	0-03
29	0-03	0-03	0-02	0-02
30				0-03N
31				0-03N

86Mar Strike 98.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-02N
3				0-02N
6				0-02N
7				0-03N
8				0-01N
9				0-01N
10				0-01N
13	0-01	0-01H	0-01L	0-01
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Jan	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
1	**HOLIDAY**								
2					4	89	4		97
3			241		25	202			468
6		7**H**	625	224	4	153	7		1,020
7			390	23	63	245			721
8			90	85	7	313**H**	24		519
9			12	39	28	186			265
10				22	142	209			373
13				67	21	267	20	5**H**	380
14				350	1,348**H**	2**L**			1,700**H**
15			2**L**	106	248	35			391
16			2	157	347	17	2**L**		525
17				8	37	173	8		226
20			2	4	2**L**	25			33
21				2**L**	3	3			8**L**
22			695**H**	2	57	117			871
23			384	3	149	5			541
24			180	2	42	62	105**H**		391
27			200	509**H**	602	210	24		1,545
28			2	5	302	192	4		505
29				2	105	246	2		355
30			49	2	2	8			61
31				2	14	8			24
TOTAL		7	2,874	1,614	3,552	2,767	200	5	11,019

Call open contracts Reported in contracts—Future 86Mar

Jan	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
1	**HOLIDAY**								
2		9**H**	3,789**H**	4,247	4,285	1,777	84	55**H**	14,246**H**
3		9	3,678	4,247	4,310	1,779	84	55	14,162
6		2**L**	3,528	4,467	4,310	1,734	84	55	14,180
7		2	2,422	4,219	4,263**L**	1,879	84	55	12,924
8		2	2,212	4,206	4,265	1,871	74	55	12,685
9		2	2,200	4,239	4,289	1,967**H**	74	55	12,826
10		2	2,200	4,246	4,329	1,962	74	55	12,868
13		2	2,200	4,241	4,322	1,720	74	52**L**	12,611**L**
14		2	2,200	4,239	4,729	1,719	74	52	13,015
15		2	2,200	4,185	4,592	1,697	74	52	12,802
16		2	2,200	4,135	4,877	1,681**L**	72	52	13,019
17		2	2,200	4,129	4,912	1,750	71**L**	52	13,116
20		2	2,200	4,131	4,912	1,750	71	52	13,118
21		2	2,200	4,131	4,913	1,753	71	52	13,122
22		2	2,200	4,131	4,968	1,696	71	52	13,120
23		2	2,145	4,131	5,015	1,696	71	52	13,112
24		2	2,326	4,141	5,035	1,685	144**H**	52	13,385
27		2	2,153	4,631**H**	5,176	1,829	144	52	13,987
28		2	2,153	4,621	5,232**H**	1,732	123	52	13,915
29		2	2,142**L**	4,118**L**	4,725	1,714	122	52	12,875
30		2	2,142	4,118	4,625	1,716	122	52	12,777
31		2	2,142	4,118	4,624	1,716	122	52	12,776

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7-52N
3				7-50N
6				7-46N
7				8-36N
8				7-27N
9				6-50N
10				6-22N
13				5-20N
14				5-54N
15				6-29N
16				6-37N
17				6-58N
20				6-57N
21				7-00N
22				6-48N
23				7-00N
24				6-62N
27				7-48N
28				8-22N
29				8-00N
30				7-62N
31				8-14N

86Jun Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				5-53N
3				5-50N
6				5-46N
7				6-36N
8				5-29N
9				4-54N
10				4-31N
13				3-41N
14				4-08N
15				4-41N
16				4-47N
17				5-03N
20	4-26	5-01H	4-26L	5-01
21				5-09N
22				4-56N
23				5-06N
24				5-04N
27				5-50N
28				6-22N
29				6-01N
30				5-63N
31				6-15N

86Jun Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4-00N
3				3-60N
6	3-60	3-60H	3-57	3-57
7				4-41N
8				3-43N
9				3-10N
10				2-56N
13				2-16N
14				2-43N
15				3-06N
16	3-07	3-12	3-05	3-12
17				3-28N
20	2-56	3-26	2-56L	3-26
21				3-29N
22				3-14N
23	3-18	3-27	3-18	3-27
24				3-24N
27				3-63N
28				4-32N
29				4-12N
30				4-10N
31				4-24N

86Jun Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-29N
3				2-24N
6	2-24	2-24	2-23	2-23
7				2-61N
8				2-12N
9				1-52N
10				1-42N
13	1-23	1-34	1-15L	1-15
14	1-26	1-36	1-26	1-36
15	1-46	1-57	1-46	1-56
16	1-56	1-60	1-44	1-60
17	2-06	2-17	2-06	2-09
20	1-40	2-03	1-40	2-03
21	2-17	2-17	2-05	2-06
22	2-14	2-16	1-57	1-57
23	1-63	2-03	1-59	2-03
24	1-58	2-00	1-58	2-00
27	2-12	2-28	2-10	2-28
28	2-46	2-57H	2-38	2-57
29	2-52	2-57	2-39	2-39
30	2-35	2-44	2-35	2-39
31	2-41	2-56	2-41	2-50

86Jun Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1-19	1-23	1-19	1-19
3	1-14	1-15	1-10	1-15
6	1-15	1-17	1-15	1-16
7	1-22	1-42H	1-22	1-42
8				1-07N
9	0-58	0-58	0-47	0-58
10	0-61	0-61	0-50	0-54
13	0-44	0-50	0-41L	0-41
14	0-43 0-44	0-53	0-43	0-53
15	0-54	1-01	0-54	1-01
16	0-62	1-03	0-58	1-03
17	1-11	1-17	1-09	1-13
20	0-57	1-07	0-57	1-07
21	1-17	1-17	1-04	1-09
22	1-16	1-16	1-00	1-00
23	1-03	1-03	0-58	1-02
24	0-63	1-04	0-63	1-02
27	1-09	1-21	1-09	1-16
28	1-30	1-40	1-27	1-40
29	1-35	1-41	1-27	1-27
30	1-26	1-32	1-25	1-27
31	1-29	1-40	1-29	1-35

86Jun Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-39	0-40	0-36	0-36
3	0-34	0-36	0-33	0-35
6	0-35	0-35	0-35	0-35
7	0-38	0-50	0-38	0-50
8	0-50	0-50	0-29	0-29
9	0-20	0-25	0-20L	0-25
10	0-25	0-26	0-25	0-25
13	0-20	0-23	0-20	0-20
14				0-26N
15	0-27	0-32	0-26	0-32
16	0-29	0-32	0-28	0-32
17	0-38	0-41	0-38	0-40
20	0-27	0-35	0-27	0-35
21	0-41	0-41	0-36	0-36
22	0-40	0-40	0-31	0-31
23	0-32	0-33	0-31	0-33
24	0-31	0-32	0-31	0-32
27	0-34	0-40	0-34	0-40
28	0-46	0-51	0-44	0-51
29	0-50	0-54H	0-43	0-43
30	0-43	0-45	0-43	0-43
31	0-45	0-52	0-45	0-48

Call volume of sales Reported in contracts—Future 86Jun

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2					155	52	207
3					304	422H	726
6			15	15	529	300	859
7					235	330	565
8						50	50
9					2L	7	9L
10					800	50	850
13				204	77	2L	283
14				198	315		513
15				6	7	2	15
16			261H	650H	2	2	915H
17				3	103	3	109
20		50H	50	152	2	2	256
21					220		220
22				4	19	4	27
23			2L	2L	902H	2	908
24				3	402	2	407
27				2	123	2	127
28				151			151
29				4	503	349	856
30					315		315
31				4	264	8	276
TOTAL		50	328	1,398	5,279	1,589	8,644

Call open contracts Reported in contracts—Future 86Jun

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2		209H	219L	965L	1,792L	1,459L	4,644L
3		209	219	965	1,959	1,779	5,131
6		209	234	980	2,299	2,053	5,775
7		209	234	980	2,534	2,383H	6,340
8		209	234	980	2,534	2,333	6,290
9		209	234	980	2,534	2,333	6,290
10		209	234	980	2,835	2,333	6,591
13		209	234	1,169	2,835	2,333	6,780
14		209	234	1,282	3,150	2,333	7,208
15		209	234	1,287	3,155	2,333	7,218
16		209	495H	1,537	3,155	2,333	7,729
17		209	495	1,538	3,245	2,333	7,820
20		209	495	1,551	3,245	2,333	7,833
21		209	495	1,551	3,415	2,333	8,003
22		209	495	1,551	3,430	2,333	8,018
23		209	494	1,551	4,330	2,333	8,917
24		209	494	1,552H	4,730	2,333	9,318
27		209	494	1,552	4,851	2,333	9,439H
28		209	494	1,550	4,851	2,333	9,437
29		209	494	1,550	4,377	1,990	8,620
30		209	494	1,550	4,592	1,990	8,835
31		209	494	1,548	4,852H	1,990	9,093

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7-00N
3				6-62N
6				6-58N
7				7-48N
8				6-40N
9				5-59N
10				5-43N
13				4-52N
14				5-13N
15				5-54N
16				5-60N
17				6-18N
20				6-18N
21				6-21N
22				6-08N
23				6-21N
24				6-21N
27				7-02N
28				7-36N
29				7-16N
30				7-14N
31				7-32N

86Sep Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				5-10N
3				5-06N
6				5-03N
7				5-52N
8				4-55N
9				4-13N
10				4-01N
13				3-24N
14				3-47N
15				4-14N
16				4-19N
17				4-40N
20				4-40N
21				4-42N
22				4-31N
23				4-40N
24				4-40N
27				5-15N
28				5-47N
29				5-27N
30				5-25N
31				5-41N

86Sep Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				3-38N
3				3-33N
6				3-30N
7	3-54	4-07	3-54	4-07
8	4-05	4-05	3-18	3-18
9				2-49N
10				2-41N
13				2-13N
14	2-38	2-38	2-32L	2-32
15				2-57N
16				2-62N
17				3-14N
20				3-14N
21				3-15N
22				3-05N
23				3-13N
24				3-13N
27				3-43N
28				4-06N
29	4-08	4-08H	3-52	3-52
30				3-50N
31				4-01N

86Sep Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2-20N
3				2-14N
6				2-12N
7	2-36	2-45H	2-36	2-45
8	2-42	2-42	2-00	2-00
9				1-42N
10				1-40N
13				1-22N
14	1-41	1-41	1-37L	1-37
15				1-54N
16				1-59N
17				2-08N
20				2-08N
21				2-06N
22				1-63N
23				2-05N
24				2-05N
27	2-20	2-26	2-19	2-26
28				2-47N
29				2-32N
30				2-31N
31				2-43N

86Sep Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1-23N
3				1-18N
6				1-16N
7	1-36	1-40H	1-36	1-40
8	1-39	1-39	1-07	1-07
9				0-58N
10				0-58N
13	0-50	0-55	0-49L	0-50
14				0-59N
15	1-07	1-09	1-07	1-09
16				1-10N
17				1-20N
20				1-20N
21				1-18N
22				1-12N
23				1-16N
24				1-16N
27				1-29N
28				1-45N
29				1-34N
30				1-33N
31				1-40N

86Sep Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-48N
3				0-43N
6				0-42N
7				0-56N
8				0-36N
9				0-29N
10				0-30N
13				0-26N
14				0-33N
15				0-41N
16				0-41N
17				0-48N
20				0-48N
21				0-47N
22				0-44N
23				0-46N
24				0-46N
27				0-52N
28				0-62N
29				0-55N
30				0-54N
31				0-59N

Call volume of sales Reported in contracts--Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2							
3							
6							
7			10	5L	15		30
8			25H	25	15		65
9							
10							
13					65H		65
14			5L	5			10
15					5L		5L
16							
17							
20							
21							
22							
23							
24							
27				100H			100H
28				10			10
29			10				10
30							
31							
TOTAL			50	145	100		295

Call open contracts Reported in contracts—Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY						
2	5H	10H	10L	12L	15L	5H	57L
3	5	10	10	12	15	5	57
6	5	10	10	12	15	5	57
7	5	10	16	16	25	5	77
8	5	10	41	41	40	5	142
9	5	10	41	41	40	5	142
10	5	10	41	41	40	5	142
13	5	10	41	41	100	5	202
14	5	10	46H	46	100	5	212
15	5	10	46	46	102H	5	214
16	5	10	46	46	102	5	214
17	5	10	46	46	102	5	214
20	5	10	46	46	102	5	214
21	5	10	46	46	102	5	214
22	5	10	46	46	102	5	214
23	5	10	46	46	102	5	214
24	5	10	46	46	102	5	214
27	5	10	46	146	102	5	314
28	5	10	46	156H	102	5	324H
29	5	10	36	156	102	5	314
30	5	10	36	156	102	5	314
31	5	10	36	156	102	5	314

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Feb	86Mar Strike 84.00				86Mar Strike 86.00				86Mar Strike 88.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				9-28N				7-28N				5-28N
4				9-56N				7-56N				5-56N
5				9-22N				7-22N				5-22N
6				9-00N				7-00N	5-11	5-11H	4-56L	5-00
7				8-30N				6-30N				4-30N
10				9-08N				7-08N				5-08N
11				9-46N				7-46N				5-46N
12				9-52N				7-52N				5-52N
13				10-16N				8-16N				6-16N
14				11-20N				9-20N				7-20N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				11-32N				9-32N				7-32N
19				11-00N				9-00N				7-00N
20				11-20N				9-20N				7-20N
21				12-14N				10-14N				8-14N
24												
25												
26												
27												
28												

Feb	86Mar Strike 90.00				86Mar Strike 92.00					86Mar Strike 94.00			
	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close
3	3-10	3-30	3-10	3-30	1-25	1-37	1-24	1-37		0-19	0-25	0-19	0-25
4				3-58N	1-59	2-08	1-55	1-61		0-34	0-40	0-31	0-35
5				3-23N	1-57	1-63	1-35	1-35		0-34	0-35	0-24	0-24
6	3-22	3-22	2-59	3-02	1-28	1-31	1-08	1-15		0-22	0-22	0-14	0-16
7	2-09	2-37	1-60L	2-33	0-42	0-56	0-35L	0-55	0-53	0-07	0-08	0-05L	0-07
10	2-36	3-09	2-36	3-09	0-54	1-16	0-54	1-16		0-06	0-13	0-06	0-13
11	3-32	3-47	3-30	3-47	1-32	1-49	1-32	1-49		0-16	0-24	0-16	0-22
12	3-45	3-53	3-42	3-53	1-45	2-03	1-43	1-54		0-17	0-29	0-17	0-22
13	4-03	4-17	4-03	4-17	2-14	2-18	1-60	2-18		0-30	0-34	0-26	0-34
14	4-51	5-20	4-51	5-20	2-48	3-20	2-46	3-20		0-56	1-26	0-53	1-24
17	HOLIDAY				HOLIDAY					HOLIDAY			
18				5-32N	3-11	3-33H	3-11	3-32		1-30	1-35	1-14	1-34
19	5-49	5-49H	4-63	5-00				3-00N		1-05	1-46	1-03	1-05
20	5-03	5-20	4-63	5-20				3-20N		1-05	1-23	0-63	1-23
21				6-14N				4-14N		1-52	2-24H	1-52	2-13
24													
25													
26													
27													
28													

Feb	86Mar Strike 96.00				86Mar Strike 98.00			
	Open	High	Low	Close	Open	High	Low	Close
3				0-03N				0-01N
4	0-06	0-06	0-06	0-06				0-01N
5	0-05	0-05	0-03	0-03				0-01N
6	0-02	0-02	0-02L	0-02				0-01N
7				0-01N				0-01N
10				0-02N				0-01N
11				0-02N				0-01N
12	0-03	0-03	0-02	0-02				0-01N
13	0-03	0-04	0-03	0-04				0-01N
14	0-06	0-12	0-06	0-12				0-01N
17	HOLIDAY				HOLIDAY			
18	0-14	0-15	0-09	0-14				0-01N
19	0-07	0-18	0-07	0-07				0-01N
20	0-06	0-08	0-04	0-07				0-01N
21	0-15	0-30H	0-15	0-19				0-01N
24								
25								
26								
27								
28								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Mar

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				29	2L	13			44L
4					643	1,162H	2		1,807
5					222	107	2		331
6			395H	8L	152	57	2		614
7				322	1,427H	450	1L		2,200
10				12	708	23			743
11				97	157	138			392
12					1,099	205			1,304
13				341	597	1,142	152		2,232H
14				53	143	1,052	879		2,127
17	HOLIDAY								
18				430H	19	283	1,152		1,884
19				10		53	385		448
20				189		10L	120		319
21						60	1,163H		1,223
24									
25									
26									
27									
28									
TOTAL			395	1,491	5,169	4,755	3,858		15,668

Call open contracts Reported in contracts—Future 86Mar

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3		2H	2,142H	4,118H	4,613	1,711	122	52H	12,760H
4		2	2,142	3,996	4,374	896L	121	52	11,583
5		2	2,142	3,996	4,329	995	120	52	11,636
6		2	1,842	3,996	4,349	987	119	52	11,347
7		2	1,842	3,751	4,720H	1,002	118L	52	11,487
10		2	1,842	3,741	4,720	1,000	118	52	11,475
11		2	58L	3,741	4,691	999	118	52	9,661
12		2	58	3,741	4,019	1,073	118	52	9,063
13		2	58	3,415	3,832	1,881H	264	52	9,504
14		2	58	2,519	3,646	1,486	1,114	52	8,877
17	HOLIDAY								
18		2	58	2,219	3,648	1,405	2,178	52	9,562
19		2	58	2,219	3,333	1,297	2,541	52	9,502
20		2	58	463L	792L	1,296	2,669H	52	5,332L
21									
24									
25									
26									
27									
28									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 84.00				86Jun Strike 86.00				86Jun Strike 88.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				8-44N				6-45N	4-37	4-50	4-37L	4-50
4				9-10N				7-10N				5-13N
5				8-40N				6-40N				4-46N
6				8-16N				6-16N				4-26N
7				7-48N				5-50N				4-00N
10				8-26N				6-26N				4-33N
11				9-00N				7-00N				5-04N
12				9-06N				7-08N				5-11N
13				9-34N				7-34N				5-36N
14				10-38N				8-38N	6-41	6-41	6-41	6-41
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				10-54N				8-54N				6-55N
19				10-22N				8-23N				6-24N
20				10-40N				8-40N				6-41N
21				11-54N				9-54N				7-55N
24				12-40N				10-40N	8-00	9-01	8-00	8-40
25				12-24N	10-32	10-32H	10-24L	10-24	8-28	8-28	8-26	8-26
26				12-52N				10-52N				8-53N
27				14-22N				12-22N	10-06	10-23H	10-06	10-23
28				14-32N				12-32N				10-32N

	86Jun Strike 90.00				86Jun Strike 92.00				86Jun Strike 94.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	2-54	3-06	2-54	3-06	1-38	1-48	1-38	1-48	0-50	0-56	0-50	0-56
4	3-37	3-37	3-26	3-29	2-06	2-06	2-00	2-03	1-00	1-06	1-00	1-03
5	3-23	3-28	3-02	3-02	1-60	2-05	1-48	1-48	1-00	1-05	0-55	0-56
6	3-04	3-04	2-51	2-51	1-45	1-45	1-37	1-37	0-53	0-55	0-46	0-49
7	2-16	2-31	2-07L	2-30	1-16	1-23	1-08L	1-22	0-37	0-41	0-36L	0-40
10	2-33	2-56	2-33	2-56	1-24	1-37	1-24	1-37	0-42	0-47	0-42	0-47
11	3-11	3-19	3-08	3-19	1-50	1-55	1-49	1-55	0-55	0-58	0-49	0-58
12	3-10	3-24	3-10	3-24	1-50	1-62	1-50	1-60	0-52	0-62	0-51	0-60
13				3-47N	2-11	2-11	2-06	2-11	1-03	1-08	1-00	1-06
14	4-07	4-47	4-07	4-44	2-32	3-03	2-32	3-01	1-21	1-47	1-21	1-47
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				4-61N	3-25	3-25	3-14	3-18	1-53	1-62	1-38	1-56
19				4-33N	2-60	3-22	2-58	2-58	1-40	1-61	1-40	1-41
20	4-40	4-48	4-24	4-48	2-63	3-07	2-53	3-07	1-45	1-54	1-37	1-54
21				5-58N				4-08N	2-16	2-42	2-15	2-39
24	7-03	7-03	6-41	6-41	4-06	5-07	4-06	4-53	2-38	3-32	2-31	3-14
25	6-31	6-33	6-28	6-28	4-44	4-49	4-38	4-44	3-00	3-10	2-63	3-10
26	6-35	6-55	6-35	6-55	4-58	4-60	4-44	4-59	3-03	3-21	3-03	3-20
27	8-06	8-40H	8-06	8-26	6-17	6-44H	5-63	6-30	3-62	5-01	3-62	4-43
28				8-33N	6-39	6-39	6-17	6-38	5-60	5-60H	4-31	4-51

	86Jun Strike 96.00				86Jun Strike 98.00				86Jun Strike 100.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3												
4												
5												
6												
7												
10												
11												
12	0-25	0-26	0-25L	0-25	0-10	0-11	0-10L	0-11				
13	0-28	0-29	0-26	0-29				0-11N				
14	0-41	0-55	0-41	0-55	0-20	0-24	0-20	0-24				
17	HOLIDAY				HOLIDAY				HOLIDAY			
18	0-58	0-63	0-51	0-60				0-27N				
19	0-51	0-63	0-51	0-53	0-25	0-27	0-23	0-23				
20	0-54	0-59	0-51	0-59				0-26N				
21	1-10	1-30	1-10	1-30	0-38	0-47	0-36	0-47				
24	1-28	2-01	1-25	1-56	0-46	1-07	0-45	1-00	0-30	0-30	0-30L	0-30
25	1-48	1-56	1-45	1-56	0-56	1-00	0-56	1-00	0-30	0-32	0-30	0-32
26	1-53	2-00	1-44	2-00	0-63	1-03	0-61	1-03	0-31	0-33	0-31	0-33
27	2-22	3-15	2-22	3-08	1-22	2-02	1-22	1-52	0-50	1-09	0-50	1-03
28	4-23	4-23H	2-63	3-12	2-57	2-57H	1-47	1-63	1-50	1-57H	1-00	1-06

H = high   L = low   A = asked   B = bid   N = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3			2	7	274	4				287
4				3		1,262				1,265
5				112	127	785				1,024
6				2	2L	379				383
7				2	632H	3				637
10				1L		326				327
11				3	25	1,373				1,401
12				2	4	2,970H	100	600H		3,676H
13					159	44	47			250
14			1L	2	152	672	202	10L		1,039
17	**HOLIDAY**									
18					115	243	22			380
19					22	135	52	20		229L
20				6	2	156	186	20		370
21						465	39	76		580
24			2	2	507	582	165	147		1,405
25		1H	3	8	112	890	5L	124	146	1,289
26				146H	63	2L	1,647H	73	3L	1,934
27			14H	38	86	68	35	241	16	498
28					25	3	49	120	169H	366
TOTAL		1	22	334	2,307	10,362	2,549	1,431	334	17,340

Call open contracts Reported in contracts—Future 86Jun

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3		209H	494	1,553H	4,660	1,990L				8,906L
4		209	494	1,551	4,660	2,842				9,756
5		209	494	1,493	4,621	2,623				9,440
6		209	494	1,443	4,621	2,768				9,535
7		209	494	1,443	4,922	2,815				9,883
10		209	494	1,443	4,922	2,915				9,983
11		209	494	1,443	4,922	3,831				10,899
12		209	494	1,443	4,924	4,799	100L	600		12,569
13		209	494	1,443	4,927H	4,826	145	600		12,644
14		209	495H	1,443	4,927	5,330H	325	610		13,339H
17	**HOLIDAY**									
18		209	495	1,443	4,730	5,265	324	610		13,076
19		209	495	1,443	4,730	5,067	330	610		12,884
20		209	495	1,438	4,682	4,948	439	600		12,811
21		209	495	1,442	4,682	4,775	450	615		12,668
24		209	494	1,440	4,225	4,767	550	700		12,385
25		209	491	1,440	4,153	4,148	550	725H	146L	11,862
26		209	345	1,289	4,153	4,147	1,590	659	147	12,539
27		209	331	1,251L	4,139	4,136	1,555	630	163	12,414
28		209	316L	1,251	4,134L	4,135	1,596H	555L	297H	12,493

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				7-62**N**				6-03**N**				4-25**N**
4				8-32**N**				6-36**N**				4-52**N**
5				7-62**N**				6-04**N**				4-25**N**
6				7-36**N**				5-46**N**				4-06**N**
7				7-04**N**				5-17**N**				3-48**N**
10				7-45**N**				5-53**N**				4-10**N**
11				8-20**N**				6-24**N**				4-33**N**
12				8-28**N**				6-30**N**	4-45	4-46	4-45**L**	4-45
13				8-56**N**				6-58**N**				5-06**N**
14				9-60**N**				7-60**N**				6-01**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				10-14**N**				8-14**N**				6-20**N**
19				9-50**N**				7-50**N**				5-60**N**
20				10-02**N**				8-02**N**				6-11**N**
21				11-16**N**				9-16**N**				7-20**N**
24				12-08**N**				10-08**N**				8-09**N**
25	11-55	11-55	11-52	11-52	9-59	9-59	9-53**L**	9-53	7-62 -	7-62	7-55	7-55
26	11-44	12-18**H**	11-44**L**	12-18	10-03	10-20**H**	10-03	10-20	8-03	8-22**H**	8-03	8-22
27				13-60**N**				11-61**N**				9-63**N**
28				14-06**N**				12-05**N**				10-06**N**

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	2-53	2-58	2-53**L**	2-58				1-53**N**				1-04**N**
4				3-19**N**				2-07**N**				1-16**N**
5				3-00**N**	2-01	2-01	1-58	1-58				1-07**N**
6				2-49**N**				1-47**N**				0-63**N**
7				2-29**N**	1-29	1-31	1-29**L**	1-31				0-55**N**
10				2-52**N**				1-46**N**				0-63**N**
11				3-08**N**				1-62**N**				1-08**N**
12	3-08	3-12	3-08	3-12	1-62	2-01	1-62	2-01				1-10**N**
13				3-34**N**				2-17**N**				1-20**N**
14				4-20**N**				2-58**N**				1-51**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	4-34	4-36	4-34	4-36				3-10**N**				2-01**N**
19				4-19**N**				2-59**N**	1-55	1-55	1-53**L**	1-53
20				4-32**N**				3-07**N**				2-00**N**
21				5-33**N**	3-53	3-59	3-52	3-58				2-42**N**
24				6-15**N**	3-63	4-38	3-63	4-38				3-12**N**
25	6-08	6-08	6-04	6-04	4-30	4-30	4-26	4-26				3-04**N**
26	5-60	6-26**H**	5-60	6-26	4-41	4-45**H**	4-41	4-45	3-18	3-20**H**	3-18	3-20
27				8-00**N**				6-09**N**				4-32**N**
28				8-08**N**				6-20**N**				4-45**N**

	86Sep Strike 96.00				86Sep Strike 98.00				86Sep Strike 100.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20	1-11 1-06	1-13	1-05**L**	1-13								
21	1-30	1-43	1-30	1-43								
24	1-46	2-04	1-46	2-04								
25				1-63**N**	1-23	1-24	1-11**L**	1-18				
26	2-00	2-10**H**	1-60	2-10	1-15	1-22	1-14	1-22				
27				3-08**N**	1-57	2-05	1-55	2-02				
28				3-20**N**	2-55	2-55**H**	2-08	2-12	1-15	1-23**H**	1-13**L**	1-23

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3										
4				10						10L
5					80					80
6										
7					10					10
10										
11										
12			34H	600H	600H					1,234
13										
14										
17	**HOLIDAY**									
18				32						32
19						1,000H				1,000
20							191			191
21					37		185			222
24					5		50L			55
25	1L	2L	2L	2L	2L			1,175H		1,184
26	4H	8H	8	8	8	5L	1,101	770		1,912
27							2,000H	140		2,140H
28								101L	940H	1,041
TOTAL	5	10	44	652	742	1,005	3,527	2,186	940	9,111

Call open contracts Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	TOTAL
3	5H	10H	36	156L	102L	5L				314L
4	5	10	36	166	102	5				324
5	5	10	36	156	182	5				394
6	5	10	36	156	182	5				394
7	5	10	36	156	192	5				404
10	5	10	36	156	192	5				404
11	5	10	36	156	192	5				404
12	5	10	42H	610	792H	5				1,464
13	5	10	24	610	792	5				1,446
14	5	10	16	610	792	5				1,438
17	**HOLIDAY**									
18	5	10	16	642H	792	5				1,470
19	5	10	16	610	792	1,002H				2,435
20	5	10	16	610	792	1,002	191L			2,626
21	5	10	16	610	792	1,002	326			2,761
24	5	10	16	610	787	1,002	351			2,781
25	5	10	14	608	787	1,002	351	1,125L		3,902
26	5	10	12L	605	750	1,002	1,365H	1,845		5,594
27	5	10	12	605	750	1,002	1,365	1,845		5,594
28	5	10	12	605	750	1,002	1,365	1,910H	940H	6,599H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Mar	86Jun Strike 84.00				86Jun Strike 86.00				86Jun Strike 88.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				15-20**N**				13-20**N**				11-21**N**
4				15-39**N**				13-39**N**				11-39**N**
5				13-63**N**				11-63**N**				9-63**N**
6				14-30**N**				12-30**N**				10-30**N**
7				15-00**N**				13-00**N**				11-00**N**
10				16-26**N**				14-26**N**				12-26**N**
11				16-36**N**				14-36**N**				12-36**N**
12				16-42**N**				14-42**N**				12-42**N**
13				16-16**N**				14-16**N**				12-16**N**
14				16-36**N**				14-36**N**				12-36**N**
17				16-16**N**				14-16**N**				12-16**N**
18				15-42**N**				13-42**N**				11-42**N**
19				15-62**N**				13-62**N**				11-62**N**
20				16-14**N**				14-14**N**				12-14**N**
21				15-48**N**				13-48**N**				11-48**N**
24				16-42**N**				14-42**N**				12-42**N**
25				16-44**N**				14-44**N**				12-44**N**
26				17-14**N**				15-14**N**				13-14**N**
27				18-02**N**				16-02**N**				14-02**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				18-48**N**				16-48**N**				14-48**N**

Mar	86Jun Strike 90.00				86Jun Strike 92.00				86Jun Strike 94.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				9-23**N**				7-25**N**	5-32	5-32	5-29	5-32
4				9-39**N**				7-40**N**				5-48**N**
5				8-00**N**	6-09	6-09	6-06**L**	6-06				4-21**N**
6				8-30**N**	6-48	6-50	6-33	6-33	5-15	5-15	4-48**L**	4-48
7				9-00**N**	6-44	7-04	6-44	7-04	4-60	5-12	4-60	5-12
10				10-26**N**	7-54	8-28	7-54	8-28	6-04	6-30	6-04	6-30
11				10-36**N**				8-37**N**				6-40**N**
12				10-42**N**	8-43	8-44	8-43	8-44	6-48	6-48	6-46	6-46
13				10-16**N**	7-44	8-17	7-44	8-17				6-20**N**
14				10-36**N**	8-56	9-03**H**	8-37	8-37	6-60	6-60	6-41	6-41
17				10-16**N**	8-24	8-25	8-17	8-17				6-19**N**
18				9-42**N**	7-33	8-00	7-33	7-44	6-00	6-26	5-48	5-48
19				9-63**N**	7-32	8-03	7-32	8-02				6-03**N**
20				10-14**N**	8-22	8-22	8-14	8-14				6-16**N**
21				9-48**N**	8-28	8-28	7-50	7-50				5-51**N**
24				10-42**N**	8-40	8-42	8-40	8-42				6-43**N**
25				10-44**N**				8-44**N**				6-44**N**
26				11-14**N**				9-14**N**				7-14**N**
27				12-02**N**				10-02**N**	7-63	8-06**H**	7-63	8-02
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				12-48**N**				10-48**N**				8-48**N**

Mar	86Jun Strike 96.00				86Jun Strike 98.00				86Jun Strike 100.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	3-02	3-50	3-00	3-50	1-48	2-27	1-47	2-27	0-60	1-27	0-60	1-27
4	4-28	4-31**H**	4-02	4-02	2-51	2-59	2-38	2-38	1-47	1-53	1-33	1-33
5	3-10	3-10	2-48	2-52	2-26	2-26	1-38	1-38	1-23	1-23	0-52**L**	0-55
6				3-12**N**	2-40	2-45	1-61	1-61	1-33	1-33	1-07	1-07
7	3-08	3-34	2-36**L**	3-34	1-56	2-14	1-31**L**	2-14	1-02	1-16	0-52	1-15
10				4-44**N**	2-44	3-10	2-44	3-10	1-18	1-58	1-18	1-58
11				4-53**N**	3-27	3-27	3-15	3-15	2-04	2-18	1-59	1-59
12				4-58**N**				3-19**N**	2-11	2-11	1-57	2-00
13				4-35**N**	2-30	2-63	2-30	2-63	1-42	1-45	1-27	1-45
14				4-51**N**	3-22	3-27	3-12	3-12	1-55	2-06	1-55	1-60
17				4-30**N**				2-59**N**	2-02	2-02	1-36	1-43
18				3-61**N**	2-38	2-55	2-20	2-33	1-26	1-47	1-18	1-27
19				4-16**N**				2-47**N**	1-18	1-37	1-18	1-33
20				4-27**N**				2-53**N**	1-39	1-41	1-30	1-37
21				4-00**N**	2-47	2-47	2-28	2-28	1-43	1-43	1-21	1-21
24				4-48**N**				3-04**N**	1-31	1-44	1-29	1-44
25				4-49**N**				3-04**N**	1-47	1-47	1-38	1-44
26				5-15**N**	3-24	3-27	3-24	3-27	1-49	1-56	1-48	1-56
27				6-03**N**				4-09**N**	2-24	2-32	2-16	2-30
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				6-48**N**	4-44	4-51**H**	4-44	4-51	2-33	3-03**H**	2-33	3-03

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Jun Strike 102.00					86Jun Strike 104.00				86Jun Strike 106.00			
Mar	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3													
4	1-00	1-00	0-50	0-50		0-27	0-27	0-23	0-23				
5	0-45	0-45	0-24**L**	0-26					0-12**N**				
6	0-50	0-50	0-36	0-36		0-27	0-27	0-20	0-21				
7	0-34	0-44	0-26	0-43		0-18	0-22	0-13**L**	0-22				
10	0-50	1-09	0-50	1-05		0-27	0-40	0-27	0-35				
11	1-14	1-17	1-04	1-04		0-38	0-43	0-35	0-36	0-23	0-23**H**	0-17	0-17
12	1-15	1-15	0-63	1-05		0-41	0-41	0-30	0-33	0-21	0-21	0-15	0-16
13	0-53	0-60	0-46	0-60		0-26	0-28	0-23	0-28	0-12	0-13	0-12	0-13
14	1-01	1-08	0-63	0-63		0-35	0-36	0-32	0-32	0-15	0-16	0-15	0-15
17	1-06	1-06	0-53	0-55		0-33	0-33	0-24	0-24	0-09	0-09	0-08	0-08
18	0-46	0-55	0-37	0-45		0-18	0-25	0-17	0-19	0-08	0-08	0-08	0-08
19	0-42	0-50	0-42	0-46		0-16	0-21	0-16	0-19	0-08	0-08	0-08	0-08
20	0-49	0-51	0-44	0-49		0-23	0-23	0-21	0-21	0-08	0-08	0-08	0-08
21	0-53	0-53	0-35	0-35		0-21	0-21	0-14	0-14	0-04	0-04	0-03**L**	0-03
24	0-44	0-49	0-43	0-49		0-17	0-19	0-17	0-19	0-06	0-07	0-06	0-07
25	0-54	0-54	0-44	0-46		0-20	0-20	0-18	0-18				0-06**N**
26	0-51	0-57	0-50	0-57		0-19	0-21	0-19	0-21	0-07	0-07	0-06	0-06
27	1-11	1-18	1-08	1-16	1-17	0-28	0-36	0-28	0-36	0-10	0-10	0-10	0-10
28	**HOLIDAY**					**HOLIDAY**				**HOLIDAY**			
31	1-10	1-40**H**	1-10	1-40		0-32	0-46**H**	0-32	0-46	0-11	0-14	0-11	0-14

Call volume of sales Reported in contracts—Future 86Jun

Mar	**84.00**	**86.00**	**88.00**	**90.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**106.00**	**TOTAL**
3						423	22**L**	243	77				765
4					100			9	2,668**H**	500	1,000**H**		4,277**H**
5					330		26	38	1,189	40			1,623
6					20	220		533	1,095	2**L**	304		2,174
7					250	250	300**H**	709**H**	101	510	467		2,587
10					10	115		117	262	691	146		1,341
11								10	721	384	32	50	1,197
12					4**L**	2**L**			170	376	202		754
13					4			230	224	228	73	18	777
14					436**H**	165		40	255	108	24	25	1,053
17					44	50		4	47	362	26	275**H**	808
18					177	581**H**		2**L**	53	138	4	7	962
19					112				557	581	200	13	1,463
20					202				25**L**	27	6	1**L**	261**L**
21					106			502	682	474	2**L**	6	1,772
24					208				330	169	202	26	935
25					50				126	438	2		616
26								36	353	400	3	2	794
27						21			37	561	127	3	749
28	**HOLIDAY**												
31									551	743**H**	604	42	1,940
TOTAL					2,053	1,827	348	2,473	9,523	6,732	3,424	468	26,848

Call open contracts Reported in contracts—Future 86Jun

Mar	**84.00**	**86.00**	**88.00**	**90.00**	**92.00**	**94.00**	**96.00**	**98.00**	**100.00**	**102.00**	**104.00**	**106.00**	**TOTAL**
3		205**H**	316**H**	1,251**H**	4,134**H**	3,987**H**	1,570**H**	756	265**L**				12,484**L**
4		205	316	1,251	3,854	3,812	1,560	755**L**	2,014	500**L**	1,000**L**		15,267
5		205	316	1,251	3,769	3,812	1,559	763	2,927	540	1,000		16,142
6		205	316	1,251	3,762	3,805	1,559	1,012	3,515	540	1,030		16,995
7		205	316	1,251	3,105	3,152	1,515	1,468	3,605	995	1,211		16,823
10		205	316	1,205	2,605	3,118	1,515	1,544	3,570	1,581	1,311		16,970
11		205	316	1,195	2,605	3,092	1,515	1,554	4,255	1,665	1,308	50**L**	17,760
12		205	316	1,195	2,601	3,093	1,515	1,554	4,397	1,793	1,313	50	18,032
13		205	316	1,195	2,599	3,093	1,515	1,694	4,567	1,823	1,338	66	18,411
14		205	316	1,195	2,304	3,043	1,515	1,694	4,590	1,868	1,338	91	18,159
17		205	316	1,195	2,342	3,093	1,515	1,692	4,627	2,114	1,339	291	18,729
18		205	316	1,195	2,291	2,923	1,515	1,692	4,626	2,202	1,339	291	18,595
19		205	316	1,195	2,346	2,923	1,515	1,702**H**	5,176	2,595	1,337	302	19,612**H**
20		205	316	1,190	2,175	2,923	1,515	1,702	5,068	2,590	1,337	302	19,323
21		205	79	765**L**	1,875	2,923	1,515	1,562	5,248	2,764	1,337	302	18,575
24		200**L**	50**L**	765	1,826	2,923	1,515	1,562	5,316**H**	2,675	1,137	328	18,297
25		200	50	765	1,605	2,923	1,515	1,562	5,291	3,035	1,137	328	18,411
26		200	50	765	923	2,623	1,515	1,526	5,271	3,082	1,136	328	17,419
27		200	50	765	482**L**	2,129	1,513**L**	1,526	5,260	2,943	1,149	331	16,348
28	**HOLIDAY**												
31		200	50	765	482	878**L**	1,513	1,526	4,940	3,130**H**	1,346**H**	333**H**	15,163

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Mar	Open	High	Low	Close
3				14-60N
4				15-14N
5				13-32N
6				13-60N
7				14-32N
10				16-00N
11				16-12N
12				16-18N
13				15-54N
14				16-10N
17				15-52N
18				15-12N
19				15-32N
20				15-46N
21				15-16N
24				16-08N
25				16-08N
26				16-40N
27				17-30N
28	HOLIDAY			
31				18-14N

86Sep Strike 86.00

Mar	Open	High	Low	Close
3				12-60N
4				13-14N
5				11-32N
6				11-60N
7				12-32N
10				14-00N
11				14-12N
12				14-18N
13				13-54N
14				14-10N
17				13-52N
18				13-12N
19				13-32N
20				13-46N
21				13-16N
24				14-08N
25				14-08N
26				14-40N
27				15-30N
28	HOLIDAY			
31				16-14N

86Sep Strike 88.00

Mar	Open	High	Low	Close
3				10-60N
4				11-14N
5				9-32N
6				9-61N
7				10-32N
10				12-00N
11				12-12N
12				12-18N
13				11-54N
14				12-11N
17				11-52N
18				11-12N
19				11-32N
20				11-46N
21				11-16N
24				12-08N
25				12-08N
26				12-40N
27				13-30N
28	HOLIDAY			
31				14-14N

86Sep Strike 90.00

Mar	Open	High	Low	Close
3				8-60N
4				9-14N
5				7-37N
6				8-00N
7				8-34N
10				10-01N
11				10-12N
12				10-18N
13				9-55N
14				10-13N
17				9-54N
18				9-14N
19				9-32N
20				9-46N
21				9-16N
24				10-08N
25				10-08N
26				10-40N
27				11-30N
28	HOLIDAY			
31				12-14N

86Sep Strike 92.00

Mar	Open	High	Low	Close
3				7-00N
4				7-21N
5				5-53N
6				6-14N
7				6-42N
10				8-03N
11				8-13N
12				8-22N
13				7-58N
14				8-15N
17				7-56N
18				7-18N
19				7-34N
20				7-49N
21				7-19N
24				8-09N
25				8-09N
26				8-40N
27				9-30N
28	HOLIDAY			
31				10-14N

86Sep Strike 94.00

Mar	Open	High	Low	Close
3				5-19N
4				5-38N
5				4-16N
6				4-40N
7				5-00N
10				6-16N
11				6-26N
12				6-33N
13				6-09N
14				6-22N
17				6-04N
18				5-35N
19				5-53N
20				5-62N
21				5-34N
24				6-18N
25				6-17N
26				6-44N
27				7-32N
28	HOLIDAY			
31				8-15N

86Sep Strike 96.00

Mar	Open	High	Low	Close
3				3-53N
4				4-04N
5				2-61N
6				3-18N
7	3-26	3-35	3-26L	3-35
10				4-42N
11				4-50N
12				4-56N
13				4-34N
14				4-45N
17				4-32N
18				4-02N
19				4-19N
20				4-24N
21	4-28	4-28	3-61	3-61
24				4-40N
25				4-37N
26				4-62N
27				5-43N
28	HOLIDAY			
31	5-62	6-23H	5-62	6-23

86Sep Strike 98.00

Mar	Open	High	Low	Close
3				2-39N
4	2-63	2-63	2-49	2-49
5				1-60N
6				2-12N
7	2-12	2-18	2-09L	2-18
10				3-18N
11				3-29N
12				3-30N
13				3-13N
14				3-24N
17				3-08N
18				2-51N
19				2-62N
20				3-02N
21	3-13	3-13	2-43	2-43
24				3-13N
25	3-10	3-12	3-10	3-11
26				3-30N
27				4-03N
28	HOLIDAY			
31	4-18	4-44H	4-18	4-44

86Sep Strike 100.00

Mar	Open	High	Low	Close
3	1-37	1-41	1-37	1-41
4	2-00 1-63	2-00	1-51	1-51
5	1-41	1-41	1-12L	1-12
6	1-23	1-33	1-23	1-25
7	1-22	1-32	1-22	1-32
10	1-59	2-10	1-59	2-10
11	2-26	2-26	2-17	2-20
12				2-22N
13	1-52	2-09	1-52	2-09
14	2-29	2-29	2-17	2-17
17				2-04N
18	1-46	2-10	1-46	1-54
19	1-50	1-60	1-48	1-60
20				1-62N
21	2-02	2-02	1-43	1-43
24				2-04N
25				2-02N
26				2-16N
27	2-53	2-53	2-53	2-53
28	HOLIDAY			
31	3-00	3-16H	3-00	3-16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00						86Sep Strike 104.00			
Mar	**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
3										
4										
5										
6										
7										
10										
11										
12	1-26		1-30	1-26	1-30					
13	1-17		1-21	1-17	1-21					
14	1-32		1-35	1-28	1-28					
17	1-30		1-30	1-17	1-18					
18	1-10		1-24	1-05	1-07					
19					1-13**N**					
20	1-08		1-14	1-08	1-13					
21	1-14		1-14	0-63**L**	0-63		0-35	0-35	0-34**L**	0-34
24					1-16**N**					0-44**N**
25	1-04	1-03	1-13	1-03	1-13					0-41**N**
26	1-16		1-22	1-14	1-22					0-47**N**
27	1-39		1-46	1-39	1-46	1-45				0-63**N**
28	**HOLIDAY**						**HOLIDAY**			
31	1-51		2-07**H**	1-51	2-07		1-03	1-17**H**	1-03	1-17

Call volume of sales Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3									375			375
4								1,000**H**	1,960**H**			2,960**H**
5									500			500
6									50			50
7							70**H**	250	150			470
10							50		1,255			1,305
11									705			705
12									5	90		95
13									170			170
14									1**L**	1,060**H**		1,061
17										15**L**		15**L**
18									795	421		1,216
19									170			170
20									35	208		243
21							26	84	91	268	26**H**	495
24												
25								4**L**		40		44
26										475		475
27									90	122		212
28	**HOLIDAY**											
31							20**L**	20	1	33	5**L**	79
TOTAL							166	1,358	6,353	2,732	31	10,640

Call open contracts Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3		10**H**	12**H**	605**H**	750**H**	1,002**H**	1,365**H**	1,910**L**	1,315**L**			6,969**L**
4		10	12	605	750	1,002	1,365	1,910	3,075			8,729
5		10	12	605	750	1,002	1,365	1,910	2,765			8,419
6		10	12	605	750	1,002	1,365	1,910	2,715			8,369
7		10	12	605	750	1,002	1,295**L**	2,160**H**	2,715			8,549
10		10	12	605	750	1,002	1,295	2,160	3,850			9,684
11				290**L**	750	1,002	1,295	2,160	3,350			8,847
12				290	750	1,002	1,295	2,160	3,350	90**L**		8,937
13				290	750	1,002	1,295	2,160	3,520	90		9,107
14				290	750	1,002	1,295	2,160	3,450	1,143		10,090
17				290	750	1,002	1,295	2,160	3,450	1,143		10,090
18				290	750	1,002	1,295	2,160	4,245	1,542		11,284
19				290	750	1,002	1,295	2,160	4,415	1,542		11,454
20				290	750	1,002	1,295	2,160	4,450	1,745		11,692
21				290	750	1,002	1,315	2,160	4,470**H**	1,951	26**L**	11,964
24				290	750	1,002	1,315	2,160	4,470	1,951	26	11,964
25				290	750	1,002	1,315	2,160	4,470	1,951	26	11,964
26				290	750	1,002	1,315	2,160	4,470	2,414	26	12,427
27				290	750	1,002	1,315	2,160	4,470	2,514**H**	26	12,527
28	**HOLIDAY**											
31				290	750	1,002	1,315	2,160	4,470	2,514	31**H**	12,532**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 84.00

Apr	Open	High	Low	Close
1				18-44N
2				18-54N
3				18-16N
4				17-50N
7				17-50N
8				19-10N
9				19-36N
10				19-30N
11				19-00N
14				19-54N
15				19-28N
16				21-10N
17				20-34N
18				20-00N
21				20-04N
22				18-38N
23				17-48N
24				17-02N
25				16-44N
28				17-36N
29				18-18N
30				18-16N

86Jun Strike 86.00

Apr	Open	High	Low	Close
1				16-44N
2				16-54N
3				16-16N
4				15-50N
7				15-50N
8				17-10N
9				17-36N
10				17-30N
11				17-00N
14				17-54N
15				17-28N
16				19-10N
17				18-34N
18				18-00N
21				18-04N
22				16-38N
23				15-48N
24				15-02N
25				14-44N
28				15-36N
29				16-18N
30				16-16N

86Jun Strike 88.00

Apr	Open	High	Low	Close
1				14-44N
2				14-54N
3				14-16N
4				13-50N
7				13-50N
8				15-10N
9				15-36N
10				15-30N
11				15-00N
14				15-54N
15				15-28N
16				17-10N
17				16-34N
18				16-00N
21				16-04N
22				14-38N
23				13-48N
24				13-02N
25				12-44N
28				13-36N
29				14-18N
30				14-16N

86Jun Strike 90.00

Apr	Open	High	Low	Close
1				12-44N
2				12-54N
3	12-30	12-34H	12-16L	12-16
4				11-50N
7				11-50N
8				13-10N
9				13-36N
10				13-30N
11				13-00N
14				13-54N
15				13-28N
16				15-10N
17				14-34N
18				14-00N
21				14-04N
22				12-38N
23				11-48N
24				11-02N
25				10-44N
28				11-36N
29				12-18N
30				12-16N

86Jun Strike 92.00

Apr	Open	High	Low	Close
1	11-23	11-23	10-44	10-44
2	9-54	10-54	9-50L	10-54
3				10-16N
4				9-50N
7	10-13	10-13	9-50	9-50
8				11-10N
9	11-25	11-36	11-25	11-36
10				11-30N
11				11-00N
14				11-54N
15				11-28N
16	13-11	13-11H	13-10	13-10
17				12-34N
18				12-00N
21				12-04N
22				10-38N
23				9-48N
24				9-02N
25				8-44N
28				9-36N
29				10-18N
30				10-16N

86Jun Strike 94.00

Apr	Open	High	Low	Close
1				8-44N
2	7-60	8-54	7-60L	8-54
3				8-16N
4				7-50N
7				7-50N
8				9-10N
9	9-31	9-36	9-31	9-36
10	9-37	9-37	9-30	9-30
11				9-00N
14				9-54N
15				9-28N
16	11-11	11-11H	11-10	11-10
17				10-34N
18				10-00N
21				10-04N
22				8-38N
23				7-48N
24				7-02N
25				6-44N
28				7-36N
29				8-18N
30				8-16N

86Jun Strike 96.00

Apr	Open	High	Low	Close
1				6-44N
2				6-54N
3				6-16N
4				5-52N
7				5-51N
8				7-10N
9				7-36N
10				7-30N
11				7-00N
14				7-54N
15				7-28N
16	9-13	9-13H	9-10L	9-10
17				8-34N
18				8-00N
21				8-04N
22				6-38N
23				5-48N
24				5-03N
25				4-45N
28				5-37N
29				6-18N
30				6-16N

86Jun Strike 98.00

Apr	Open	High	Low	Close
1				4-46N
2				4-56N
3				4-20N
4	4-00	4-00	3-58L	3-58
7				3-58N
8				5-12N
9				5-38N
10				5-32N
11				5-02N
14	5-40	5-54H	5-40	5-54
15				5-29N
16				7-10N
17				6-34N
18				6-00N
21				6-04N
22				4-40N
23				3-52N
24				3-11N
25				2-56N
28				3-42N
29				4-20N
30				4-18N

86Jun Strike 100.00

Apr	Open	High	Low	Close
1	3-33	4-14	2-63	2-63
2	2-25	3-09	2-05	3-09
3	3-15	3-22	2-40	2-40
4	2-42	2-52	2-20	2-20
7	2-10	2-42	2-06	2-19
8	2-59	3-25	2-47	3-25
9	4-05	4-05	3-35	3-48
10	3-31	4-02	3-31	3-43
11				3-15N
14	3-55	3-60	3-55	3-60
15	3-44	3-58	3-30	3-36
16	4-44	5-13H	4-44	5-11
17	5-02	5-08	4-26	4-38
18	4-22	4-22	4-06	4-06
21				4-06N
22				2-52N
23	1-60	2-35	1-55	2-07
24	2-02	2-04	1-41	1-41
25	1-44	1-52	1-26L	1-26
28	1-37	1-63	1-37	1-63
29				2-34N
30	2-25	2-36	2-15	2-28

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Jun Strike 102.00				86Jun Strike 104.00				86Jun Strike 106.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-03	2-36	1-39	1-39	0-59	1-18	0-44	0-44	0-18	0-33	0-16	0-16
2	1-16	1-47	1-02	1-46	0-35	0-48	0-24	0-48	0-13	0-16	0-07	0-16
3	1-56	1-57	1-20	1-20	0-53	0-55	0-34	0-34	0-15	0-18	0-11	0-11
4	1-23	1-29	1-05	1-05	0-37	0-39	0-25	0-25	0-12	0-12	0-07	0-08
7	0-62	1-23	0-62	1-05	0-24	0-34	0-24	0-28	0-07	0-11	0-07	0-09
8	1-32	1-57	1-23	1-57	0-38	0-58	0-38	0-58	0-14	0-20	0-14	0-19
9	2-26	2-34	1-62	2-13	1-13	1-20	0-61	1-03	0-35	0-35	0-22	0-26
10	1-59	2-22	1-59	2-07	0-57	1-10	0-55	1-00	0-23	0-30	0-22	0-26
11	2-13	2-18	1-48	1-48	1-06	1-06	0-47	0-47	0-27	0-27	0-17	0-17
14	1-59	2-17	1-59	2-17	0-54	1-05	0-52	1-05	0-18	0-24	0-18	0-24
15	2-08	2-15	1-55	1-62	1-05	1-05	0-52	0-56	0-24	0-24	0-19	0-19
16	2-44	3-23**H**	2-44	3-20	1-29	1-55**H**	1-28	1-54	0-36	0-55**H**	0-34	0-55
17	3-05	3-19	2-42	2-52	1-43	1-50	1-20	1-28	0-48	0-49	0-33	0-37
18	2-52	2-52	2-23	2-23	1-25	1-28	1-07	1-07	0-36	0-36	0-25	0-25
21	1-62	2-32	1-62	2-21	0-52	1-11	0-52	1-02	0-20	0-27	0-18	0-24
22	2-37	2-37	1-22	1-22	1-13	1-13	0-30	0-30	0-26	0-26	0-08	0-08
23	1-00	1-10	0-50	0-58	0-17	0-24	0-17	0-20	0-06	0-07	0-05	0-06
24	0-60	0-60	0-38	0-42	0-20	0-20	0-12	0-12	0-06	0-06	0-03**L**	0-04
25	0-46	0-46	0-33**L**	0-33	0-13	0-13	0-08**L**	0-08	0-04	0-04	0-04	0-04
28	0-37	0-53	0-37	0-53	0-11	0-17	0-10	0-17	0-03	0-04	0-03	0-04
29	1-01	1-15	0-59	1-09	0-22	0-26	0-20	0-25	0-05	0-07	0-05	0-06
30	1-02	1-08	0-56	1-03	0-21	0-25	0-18	0-21	0-05	0-06	0-04	0-05

86Jun Strike 108.00

Apr	Open	High	Low	Close
1	0-06	0-06	0-04	0-04
2	0-03	0-06	0-03	0-06
3	0-06	0-06	0-03	0-03
4	0-02	0-02	0-02	0-02
7				0-01**N**
8				0-05**N**
9	0-09	0-09	0-07	0-08
10	0-06	0-07	0-06	0-07
11	0-10	0-10	0-06	0-06
14	0-06	0-07	0-06	0-07
15	0-06	0-09	0-06	0-07
16	0-11	0-19**H**	0-11	0-19
17	0-17	0-18	0-12	0-14
18	0-12	0-12	0-08	0-08
21	0-07	0-07	0-06	0-06
22	0-07	0-07	0-03	0-03
23	0-02	0-02	0-02	0-02
24	0-01	0-01	0-01**L**	0-01
25				0-02**N**
28	0-01	0-01	0-01	0-01
29	0-02	0-02	0-02	0-02
30	0-03	0-03	0-02	0-02

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1					5L			250	1,153	450	64	9	1L	1,932
2					5	15			320	303	176	146	11	976
3				242H		5			1,113	711	436	1,607H	26	4,140H
4								20L	1,280H	788	406	1,308	20	3,822
7					137H				907	1,376H	30L	303		2,753
8									15	418	493	92		1,018
9					35	86H			22	642	164	151	7	1,107
10						54			84	102	138	71	2	451L
11										5L	104	94	336	539
14								370H	2L	51	1,664	57	47	2,191
15									10	45	395	65	1,303H	1,818
16					52	4L	56H		621	539	1,280	468	526	3,546
17									614	804	56	441	407	2,322
18									62	35	1,153	51	7	1,308
21										112	2,940H	275	575	3,902
22										482	788	135	7	1,412
23									1,210	1,266	67	238	116	2,899
24									211	602	629	362	300	2,104
25									964	642	144	4L		1,754
28									52	1,295	466	469	55	2,339
29									450	487	33	502	2	1,474
30									132	572	52	151	2	909
TOTAL				242	234	164	56	640	9,222	11,729	11,680	6,999	3,750	44,716

Call open contracts Reported in contracts—Future 86Jun

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		200H	50H	765H	476	378H	413H	1,427H	4,785	3,565	1,340L	335L	1L	13,735L
2		200	50	765	476	378	413	1,426	4,860	3,529L	1,380	457	12	13,946
3		200	50	765	477H	378	413	1,426	4,962H	3,809	1,627	1,809	38	15,974
4		200	50	765	476	378	413	1,416	4,581	4,282	1,636	2,431	58	16,686
7		200	50	765	476	378	413	1,416	4,201	4,657	1,611	2,432	58	16,657
8		200	50	40L	62	340	115L	1,416	4,188	4,656	1,707	2,481	58	15,313
9		200	50	40	62	330	115	1,416	4,167	4,974H	1,687	2,485	55	15,581
10		200	50	40	62	330	115	1,416	4,167	4,936	1,810	2,504	55	15,685
11		200	50	40	62	330	115	1,416	4,167	4,936	1,827	2,512	366	16,021
14		200	50	40	62	55	115	1,246	4,167	4,936	3,051	2,497	411	16,830
15			50	40	62	55	115	1,246	4,167	4,916	3,141	2,496	1,621	17,909
16				40	35	51L	171	1,226	4,456	4,600	3,790	2,611	1,864	18,844
17				40	35	51	171	1,226	4,252	3,911	3,794	2,564	1,871	17,915
18				40	35	51	171	1,226	4,242	3,901	4,499	2,588	1,875	18,628
21				40	10L	51	171	1,225L	3,942	3,809	4,934	2,639	2,283	19,104
22				40	10	51	171	1,225	3,942	4,039	5,366H	2,689	2,285H	19,818H
23				40	10	51	171	1,225	3,591	3,787	3,556	2,677	2,285	17,393
24				40	10	53	171	1,225	3,690	4,070	3,747	2,690H	2,095	17,791
25				40	10	53	171	1,225	3,572	3,670	3,837	2,390	2,095	17,263
28				40	10	53	171	1,225	3,622	3,896	3,808	2,303	2,040	17,168
29				40	10	53	171	1,225	3,502L	4,311	3,834	2,091	2,040	17,277
30				40	10	53	171	1,225	3,502	4,442	3,834	2,091	2,041	17,409

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close in points and 64ths of 100 percent

86Sep Strike 84.00

Apr	Open	High	Low	Close
1				18-08N
2				18-20N
3				17-46N
4				17-20N
7				17-16N
8				18-40N
9				19-02N
10				18-60N
11				18-30N
14				19-20N
15				18-56N
16				20-38N
17				19-62N
18				19-26N
21				19-32N
22				18-04N
23				17-14N
24				16-30N
25				16-08N
28				16-62N
29				17-44N
30				17-40N

86Sep Strike 86.00

Apr	Open	High	Low	Close
1				16-08N
2				16-20N
3				15-46N
4				15-20N
7				15-16N
8				16-40N
9				17-02N
10				16-60N
11				16-30N
14				17-20N
15				16-56N
16				18-38N
17				17-62N
18				17-26N
21				17-32N
22				16-04N
23				15-14N
24				14-30N
25				14-08N
28				14-62N
29				15-44N
30				15-40N

86Sep Strike 88.00

Apr	Open	High	Low	Close
1				14-08N
2				14-20N
3				13-46N
4				13-20N
7				13-16N
8				14-40N
9				15-02N
10				14-60N
11				14-30N
14				15-20N
15				14-56N
16				16-38N
17				15-62N
18				15-26N
21				15-32N
22				14-04N
23				13-14N
24				12-30N
25				12-08N
28				12-62N
29				13-44N
30				13-40N

86Sep Strike 90.00

Apr	Open	High	Low	Close
1				12-08N
2				12-20N
3				11-46N
4				11-20N
7				11-16N
8				12-40N
9				13-02N
10				12-60N
11				12-30N
14				13-20N
15				12-56N
16				14-38N
17				13-62N
18				13-26N
21				13-32N
22				12-04N
23				11-14N
24				10-30N
25				10-08N
28				10-62N
29				11-44N
30				11-40N

86Sep Strike 92.00

Apr	Open	High	Low	Close
1				10-08N
2				10-20N
3				9-46N
4				9-20N
7				9-16N
8				10-40N
9				11-02N
10				10-60N
11				10-30N
14				11-20N
15				10-56N
16				12-38N
17				11-62N
18				11-26N
21				11-32N
22				10-04N
23				9-14N
24				8-31N
25				8-10N
28				8-62N
29				9-44N
30				9-40N

86Sep Strike 94.00

Apr	Open	High	Low	Close
1				8-09N
2				8-21N
3				7-48N
4				7-22N
7				7-18N
8				8-40N
9				9-02N
10				8-60N
11				8-30N
14				9-20N
15				8-56N
16				10-38N
17				9-62N
18				9-26N
21				9-32N
22				8-05N
23				7-18N
24				6-38N
25				6-19N
28				7-02N
29				7-47N
30				7-42N

86Sep Strike 96.00

Apr	Open	High	Low	Close
1				6-17N
2				6-25N
3				5-58N
4	6-03	6-03	5-36L	5-36
7				5-31N
8				6-46N
9				7-08N
10	7-15	7-15H	7-00	7-00
11	6-46	6-48	6-38	6-38
14				7-23N
15				6-61N
16				8-38N
17				8-00N
18				7-30N
21				7-34N
22				6-14N
23				5-33N
24				4-57N
25				4-39N
28				5-18N
29				5-58N
30				5-54N

86Sep Strike 98.00

Apr	Open	High	Low	Close
1	5-03	5-50H	4-37	4-37
2				4-47N
3				4-17N
4	4-25	4-25	3-62	3-62
7	4-20	4-28	3-58L	3-58
8	4-36	5-02	4-36	5-02
9				5-24N
10				5-18N
11				4-57N
14				5-35N
15	5-30	5-30	5-13	5-13
16				6-46N
17				6-11N
18				5-44N
21				5-47N
22				4-36N
23				3-60N
24				3-27N
25				3-12N
28				3-48N
29				4-17N
30				4-11N

86Sep Strike 100.00

Apr	Open	High	Low	Close
1	3-53	3-53	3-12	3-12
2	2-40	3-18	2-33	3-18
3				2-59N
4	3-06	3-06	2-41	2-41
7				2-39N
8	3-34	3-34	3-33	3-33
9	4-04	4-04	3-45	3-56
10				3-50N
11	3-42	3-42	3-25	3-25
14				3-61N
15	3-50	3-58	3-45	3-45
16	4-52	5-03H	4-52	5-01
17	4-57	4-58	4-30	4-34
18	4-24	4-24	4-08	4-08
21				4-10N
22				3-10N
23	2-34	2-48	2-29	2-41
24				2-16N
25	2-07	2-17	2-00L	2-00
28	2-15	2-31	2-12	2-31
29	2-50	2-58	2-46	2-58
30	2-39	2-51	2-39	2-51

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 102.00

Apr	Open	High	Low	Close
1				2-05**N**
2	1-33	2-10	1-33	2-09
3				1-55**N**
4				1-40**N**
7	1-45	1-45	1-39	1-39
8				2-20**N**
9	2-29	2-38	2-29	2-38
10				2-34**N**
11				2-13**N**
14	2-27	2-41	2-27	2-41
15				2-29**N**
16				3-33**N**
17	3-30	3-30**H**	3-04	3-12
18				2-50**N**
21				2-53**N**
22				2-01**N**
23	1-40	1-56	1-31	1-42
24	1-32	1-37	1-18	1-24
25	1-07	1-23	1-07**L**	1-12
28	1-13	1-39	1-13	1-39
29	1-43	1-54	1-40	1-54
30	1-47	1-49	1-33	1-48

86Sep Strike 104.00

Apr	Open	High	Low	Close
1	1-22	1-22	1-16	1-16
2	1-10	1-19	1-10	1-19
3	1-05	1-06	1-05	1-06
4				0-60**N**
7	1-01	1-01	0-58	0-58
8	1-00	1-28	1-00	1-27
9	1-53	1-53	1-26	1-37
10	1-30	1-43	1-27	1-36
11	1-23	1-23	1-16	1-19
14				1-41**N**
15	1-25	1-42	1-25	1-33
16	2-09	2-24	2-07	2-24
17	2-28	2-28**H**	1-62	2-07
18	2-03	2-06	1-49	1-49
21	1-40	1-58	1-40	1-51**B**
22	2-00	2-00	1-14	1-14
23	0-57	1-04	0-57	0-62
24	0-62	0-62	0-50	0-50
25	0-45	0-48	0-42**L**	0-42
28	0-45	0-56	0-44	0-56
29	0-61	1-07	0-61	1-05
30	1-05	1-05	0-59	1-00

86Sep Strike 106.00

Apr	Open	High	Low	Close
1	0-63	0-63	0-44	0-44
2	0-32	0-46	0-32	0-46
3	0-42	0-42	0-38	0-38
4	0-38	0-38	0-31**L**	0-31
7				0-34**N**
8	0-44	0-54	0-44	0-52
9				0-60**N**
10	0-61	0-61	0-58	0-58
11	0-63	0-63	0-47	0-47
14				0-59**N**
15				0-55**N**
16	1-15	1-34**H**	1-15	1-34
17	1-30	1-30	1-17	1-22
18	1-20	1-20	1-02	1-02
21	1-01	1-03	1-01	1-03
22	1-02	1-02	0-44	0-44
23	0-34	0-34	0-33	0-33
24				0-27**N**
25				0-22**N**
28				0-30**N**
29	0-32	0-39	0-32	0-38
30	0-38	0-38	0-35	0-35

86Sep Strike 108.00

Apr	Open	High	Low	Close
1				
2	0-20	0-22	0-18**L**	0-22
3				0-19**N**
4				0-15**N**
7				0-15**N**
8				0-26**N**
9				0-33**N**
10				0-31**N**
11	0 35	0-35	0-24	0-24
14				0-32**N**
15				0-28**N**
16				0-56**N**
17	0-49	0-50**H**	0-49	0-50
18				0-36**N**
21				0-37**N**
22	0-40	0-40	0-23	0-23
23				0-18**N**
24				0-14**N**
25				0-11**N**
28				0-15**N**
29				0-20**N**
30				0-17**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1								62	82		1**L**	100		245
2									1**L**	15	1	100	1**L**	118
3										6	240	100		346
4							6**L**	2	500**H**			100		608
7								298		115	2			415
8								597**H**	2		600	100		1,299
9									375	5	1,144			1,524
10							140**H**				1,292	60		1,492
11							70		245		704		10**H**	1,029
14										36				36**L**
15								1**L**			465			466
16									5		672	344**H**		1,021
17									1	2**L**	516	84	1	604
18									1		156	123		280
21											3,334**H**	5		3,339
22											1,100	5	4	1,109
23									301	1,728	179	8		2,216
24										597	3			600
25									312	3,036**H**	3			3,351**H**
28									110	2,340	4			2,454
29									2	283	309	2**L**		596
30									105	1,631	449	12		2,197
TOTAL							216	960	2,042	9,794	11,174	1,143	16	25,345

Call open contracts Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				290**H**	750**H**	1,002**H**	1,315**H**	2,160	4,470**H**	2,514**L**	32**L**	100**L**		12,633**L**
2				290	750	1,002	1,315	2,166**H**	4,470	2,514	32	200	1**L**	12,740
3				290	750	1,002	1,315	2,160	4,470	2,514	272	300	1	13,074
4				290	750	1,002	1,315	2,160	4,240	2,514	272	400	1	12,944
7				290	750	1,002	1,315	1,932	4,240	2,629	272	400	1	12,831
8				290	750	1,002	1,315	1,727	4,240	2,629	829	500	1	13,283
9				290	750	1,002	1,315	1,727	4,019	2,629	1,774	500	1	14,007
10				290	750	1,000**L**	1,265	1,727	4,019	2,629	2,972	560	1	15,213
11				290	750	1,000	1,245**L**	1,727	3,774**L**	2,629	3,517	560	11	15,503
14				290	750	1,000	1,245	1,727	3,774	2,629	3,517	560	11	15,503
15				290	750	1,000	1,245	1,726**L**	3,774	2,629	3,979	560	11	15,964
16				100**L**	750	1,000	1,245	1,726	3,775	2,629	4,499	639	11	16,374
17				100	750	1,000	1,245	1,726	3,774	2,629	4,994	671	12	16,901
18				100	750	1,000	1,245	1,726	3,774	2,629	5,136	685	12	17,057
21				100	750	1,000	1,245	1,726	3,774	2,629	6,320	687	12	18,243
22				100	750	1,000	1,245	1,726	3,774	2,629	7,128	690	16**H**	19,058
23				100	750	1,000	1,245	1,726	4,074	4,263	7,125	683	16	20,982
24				100	750	1,000	1,245	1,726	4,074	4,638	7,125	683	16	21,357
25				100	750	1,000	1,245	1,726	4,365	7,221	7,127	683	16	24,233
28				100	750	1,000	1,245	1,726	4,365	8,938	7,128	683	16	25,951
29				100	750	1,000	1,245	1,726	4,365	9,141	7,129	682	16	26,154
30				100	750	1,000	1,245	1,726	4,430	9,942**H**	7,388**H**	692**H**	16	27,289**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 84.00

May	Open	High	Low	Close
1				17-38N
2				17-08N
5				18-02N
6				17-48N
7				17-20N
8				17-42N
9				17-04N
12				15-50N
13				16-26N
14				16-14N
15				15-16N
16				14-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 86.00

May	Open	High	Low	Close
1				15-38N
2				15-08N
5				16-02N
6				15-48N
7				15-20N
8				15-42N
9				15-04N
12				13-50N
13				14-26N
14				14-14N
15				13-16N
16				12-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 88.00

May	Open	High	Low	Close
1				13-38N
2				13-08N
5				14-02N
6				13-48N
7				13-20N
8				13-42N
9				13-04N
12				11-50N
13				12-26N
14				12-14N
15				11-16N
16				10-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 90.00

May	Open	High	Low	Close
1				11-38N
2				11-08N
5				12-02N
6				11-48N
7				11-20N
8				11-42N
9				11-04N
12				9-50N
13				10-26N
14				10-14N
15				9-16N
16				8-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 92.00

May	Open	High	Low	Close
1				9-38N
2				9-08N
5				10-02N
6				9-48N
7				9-20N
8				9-42N
9				9-04N
12				7-50N
13				8-26N
14				8-14N
15				7-16N
16				6-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 94.00

May	Open	High	Low	Close
1				7-38N
2				7-08N
5				8-02N
6				7-48N
7				7-20N
8				7-42N
9				7-04N
12				5-50N
13				6-26N
14				6-14N
15				5-16N
16				4-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 96.00

May	Open	High	Low	Close
1				5-39N
2				5-09N
5				6-02N
6				5-48N
7				5-20N
8				5-42N
9				5-04N
12				3-50N
13				4-26N
14	4-11	4-16H	4-11	4-14
15	3-40	3-41	3-00L	3-16
16				2-32N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 98.00

May	Open	High	Low	Close
1				3-41N
2	3-10	3-13H	3-03	3-13
5				4-03N
6				3-49N
7				3-21N
8				3-43N
9				3-03N
12				1-55N
13	1-30	2-40	1-30	2-28
14	2-20	2-20	2-06	2-15
15	2-07	2-07	1-00	1-19
16	0-55	0-55	0-23L	0-37
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 100.00

May	Open	High	Low	Close
1	2-35	2-35H	1-57	1-57
2	1-45	1-45	1-28	1-33
5	1-30	2-10	1-20	2-10
6	2-08	2-18	1-60	1-60
7	1-38	1-38	1-28	1-35
8	1-56	1-56	1-42	1-53
9	1-08	1-33	0-48	1-22
12	0-40	0-46	0-15	0-30B
13	0-18	0-55	0-18	0-48
14	1-03	1-03	0-32	0-38
15	0-29	0-37	0-04	0-06
16	0-01	0-01	0-01L	0-01
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 102.00				86Jun Strike 104.00				85Jun Strike 106.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	1-03	1-03**H**	0-43	0-44	0-21	0-21**H**	0-12	0-12	0-05	0-05**H**	0-03	0-03
2	0-33	0-33	0-25	0-30	0-08	0-08	0-05	0-06	0-02	0-02	0-02	0-02
5	0-27	0-49	0-23	0-49	0-05	0-11	0-05	0-11	0-02	0-02	0-02	0-02
6	0-48	0-52	0-38	0-38	0-09	0-10	0-09	0-09	0-02	0-02	0-02	0-02
7	0-29	0-29	0-21	0-26	0-05	0-06	0-04	0-06	0-01	0-01	0-01**L**	0-01
8	0-30	0-34	0-28	0-32	0-07	0-07	0-05	0-06				0-01**N**
9	0-13	0-19	0-08	0-16	0-02	0-02	0-02	0-02				0-01**N**
12	0-06	0-07	0-04	0-04	0-01	0-01	0-01**L**	0-01	0-01	0-01	0-01	0-01
13	0-03	0-06	0-03	0-05				0-01**N**				0-01**N**
14	0-07	0-08	0-02	0-02	0-01	0-01	0-01	0-01				0-01**N**
15	0-02	0-02	0-01**L**	0-01				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

86Jun Strike 108.00

May	Open	High	Low	Close
1	0-01	0-01**H**	0-01**L**	0-01
2				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
8				0-01**N**
9				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Jun

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1									1,107**H**	290	132	7	8**H**	1,544
2								2**L**	42	129	769**H**	30		972
5									102	347	132			581
6										829	46	53		928
7									4**L**	688	541	90**H**		1,323
8										512	402			914
9									693	2,520**H**	140	1**L**		3,354**H**
12									477	1,082	2**L**	32		1,593
13								2	61	3**L**				66**L**
14							56**H**	97	160	476	44	1		834
15								240	784	248	6	1		1,279
16							9**L**	494**H**	603	132	3		1**L**	1,242
19														
20														
21														
22														
23														
26	**HOLIDAY**													
27														
28														
29														
30														
TOTAL							65	835	4,033	7,256	2,217	215	9	14,630

Call open contracts Reported in contracts—Future 86Jun

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				40**H**	10**H**	53**H**	171**H**	1,225**L**	2,712	4,464	3,921	2,088**H**	2,034**H**	16,718
2				40	10	53	171	1,225	2,752	4,559	4,347	2,058	2,034	17,249**H**
5				40	10	53	171	1,225	2,652	4,568**H**	4,367	2,050	2,032	17,168
6				40	10	53	171	1,225	2,652	4,562	3,867**L**	2,046	2,032	16,658
7				40	10	53	171	1,225	2,652	4,430	4,258	2,004	2,032	16,875
8				40	10	53	171	1,225	2,652	4,526	4,422**H**	2,004	2,032	17,135
9				40	10	53	171	1,225	2,507	3,632	4,412	2,004	2,032	16,086
12				40	10	52**L**	171	1,225	2,534	2,920	4,335	2,002	2,031**L**	15,320
13				40	10	52	171	1,225	2,527	2,920	4,335	2,002	2,031	15,313
14				40	10	52	115**L**	1,322**H**	2,504**L**	2,804	4,355	2,001	2,031	15,234**L**
15				40	10	52	115	1,262	2,779**H**	2,726**L**	4,359	2,000**L**	2,031	15,374
16														
19														
20														
21														
22														
23														
26	**HOLIDAY**													
27														
28														
29														
30														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 84.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	23-00	23-00**H**	22-62**L**	22-62	21-01	21-01**H**	20-62**L**	20-62				16-62**N**
2				22-28**N**				20-28**N**				16-28**N**
5				23-22**N**				21-22**N**				17-22**N**
6				23-06**N**				21-06**N**				17-06**N**
7				22-44**N**				20-44**N**				16-44**N**
8				23-00**N**				21-00**N**				17-00**N**
9				22-28**N**				20-28**N**				16-28**N**
12				21-08**N**				19-08**N**				15-08**N**
13				21-46**N**				19-46**H**				15-46**N**
14				21-36**N**				19-36**N**				15-36**N**
15				20-38**N**				18-38**N**				14-38**N**
16				19-28**N**				17-28**N**				13-28**N**
19				19-28**N**				17-28**N**				13-28**N**
20				20-16**N**				18-16**N**				14-16**N**
21				20-12**N**				18-12**N**				14-12**N**
22				20-10**N**				18-10**N**				14-10**N**
23				20-38**N**				18-38**N**				14-38**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				21-18**N**				19-18**N**				15-18**N**
28				21-06**N**				19-06**N**				15-06**N**
29				19-16**N**				17-16**N**				13-16**N**
30				18-50**N**				16-50**N**				12-50**N**

	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				14-62**N**				12-62**N**				10-62**N**
2				14-28**N**				12-28**N**				10-30**N**
5				15-22**N**				13-22**N**				11-22**N**
6				15-06**N**				13-06**N**				11-06**N**
7				14-44**N**				12-44**N**				10-44**N**
8				15-00**N**				13-00**N**				11-00**N**
9				14-28**N**				12-28**N**				10-28**N**
12				13-08**N**				11-08**N**				9-08**N**
13				13-46**N**				11-46**N**				9-46**N**
14				13-36**N**				11-36**N**				9-36**N**
15				12-38**N**				10-38**N**				8-40**N**
16				11-28**N**				9-28**N**				7-30**N**
19				11-28**N**				9-28**N**				7-31**N**
20				12-16**N**				10-16**N**				8-17**N**
21				12-12**N**				10-12**N**				8-13**N**
22				12-10**N**				10-10**N**				8-11**N**
23				12-38**N**				10-38**N**				8-40**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				13-18**N**				11-18**N**				9-19**N**
28				13-06**N**				11-06**N**				9-07**N**
29				11-16**N**				9-16**N**				7-17**N**
30				10-50**N**				8-50**N**				6-55**N**

	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				9-00**N**				7-03**N**				5-14**N**
2				8-32**N**				6-34**N**				4-50**N**
5				9-22**N**				7-24**N**				5-34**N**
6				9-06**N**				7-08**N**				5-20**N**
7				8-44**N**				6-48**N**				5-01**N**
8				9-00**N**				7-05**N**				5-20**N**
9				8-29**N**				6-35**N**				4-53**N**
12				7-10**N**				5-23**N**				3-50**N**
13				7-48**N**				5-57**N**				4-16**N**
14				7-36**N**				5-48**N**				4-08**N**
15				6-45**N**				4-61**N**				3-28**N**
16				5-41**N**	4-16	4-26	4-03**L**	4-03	3-00	3-00	2-45	2-45
19				5-42**N**				4-01**N**				2-43**N**
20				6-24**N**				4-42**N**	2-49	3-14	2-46	3-14
21				6-21**N**	5-08	5-08**H**	4-39	4-40				3-10**N**
22				6-18**N**				4-38**N**	3-18	3-20**H**	3-07	3-08
23				6-46**N**				4-62**N**				3-28**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				7-22**N**				5-31**N**				3-56**N**
28				7-09**N**				5-20**N**				3-45**N**
29				5-29**N**				3-53**N**				2-30**N**
30				5-05**N**				3-35**N**	2-43	2-44	2-19**L**	2-19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 98.00				86Sep Strike 100.00				86Sep Strike 102.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				3-40**N**	2-23	2-23	2-22	2-22	1-44	1-44**H**	1-15	1-24
2				3-17**N**	2-03	2-03	2-03	2-03	1-09	1-12	1-09	1-12
5				3-58**N**	2-00	2-36**H**	2-00	2-36	1-15	1-34	1-05	1-34
6				3-46**N**	2-30	2-33	2-26	2-26	1-39	1-42	1-27	1-28
7				3-32**N**				2-16**N**	1-23	1-28	1-17	1-28
8	3-55	3-55**H**	3-49	3-49	2-32	2-35	2-32	2-35	1-34	1-38	1-34	1-36
9				3-22**N**	1-63	2-15	1-63	2-11	1-19	1-19	1-07	1-19
12				2-31**N**	1-45	1-50	1-32	1-32	0-62	1-04	0-54	0-54
13	2-16	2-54	2-16	2-54	1-28	1-54	1-28	1-50	0-63	1-03	0-62	1-00
14				2-48**N**	2-01	2-01	1-40	1-45	1-14	1-14	0-60	1-02
15	2-37	2-37	2-10	2-15	1-38	1-46	1-19	1-21	0-58	0-62	0-43	0-46
16	1-56	1-56	1-42	1-43	1-08	1-15	0-57	0-59	0-36	0-48	0-29	0-32
19	1-50	2-00	1-40	1-41	1-02	1-11	0-59	0-59	0-33	0-37	0-31	0-31
20	1-21	1-62	1-21**L**	1-62	0-48	1-12	0-48**L**	1-12	0-31	0-42	0-31	0-42
21	2-15	2-21	2-00	2-00	1-22	1-27	1-09	1-09	0-48	0-52	0-41	0-41
22	2-12	2-15	1-61	1-62	1-21	1-22	1-06	1-10	0-44	0-47	0-41	0-41
23	1-63	2-18	1-63	2-12	1-12	1-18	1-12	1-18	0-43	0-46	0-40	0-45
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27	2-25	2-33	2-25	2-33	1-27	1-34	1-27	1-33	0-49	0-55	0-49	0-54
28	2-39	2-40	2-24	2-24	1-34	1-40	1-26	1-26	0-53	0-56	0-49	0-49
29	2-00	2-04	1-32	1-32	1-14	1-14	0-50	0-50	0-36	0-37	0-27	0-27
30	1-32	1-45	1-21	1-24	0-53	0-60	0-48	0-49	0-27	0-32	0-24**L**	0-25

	86Sep Strike 104.00					86Sep Strike 106.00				86Sep Strike 108.00			
May	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	1-00	1-00**H**	0-45	0-49		0-33	0-33**H**	0-25	0-25				0-12**N**
2	0-38	0-41	0-38	0-41		0-19	0-22	0-19	0-21				0-10**N**
5	0-43	0-54	0-37	0-54		0-23	0-28	0-21	0-28				0-14**N**
6	0-50	0-57	0-50	0-52		0-30	0-30	0-27	0-27	0-14	0-14**H**	0-13	0-13
7	0-47	0-52	0-44	0-52		0-23	0-26	0-23	0-26				0-12**N**
8	0-58	0-58	0-55	0-58		0-30	0-31	0-30	0-31				0-16**N**
9	0-46	0-47	0-44	0-47		0-24	0-25	0-24	0-25				0-13**N**
12	0-37	0-37	0-29	0-29					0-15**N**				0-07**N**
13	0-25	0-37	0-25	0-36		0-15	0-19	0-15	0-18				0-09**N**
14	0-44	0-44	0-33	0-34					0-16**N**				0-08**N**
15	0-33	0-35	0-23	0-24					0-11**N**				0-05**N**
16				0-17**N**		0-10	0-10	0-07**L**	0-07				0-03**N**
19	0-22	0-22	0-17	0-17					0-08**N**				0-04**N**
20	0-16	0-23	0-16	0-23					0-11**N**				0-06**N**
21	0-27	0-27	0-21	0-21	0-24	0-14	0-15	0-11	0-11				0-05**N**
22	0-27	0-27	0-22	0-22					0-10**N**				0-05**N**
23	0-23	0-23	0-23	0-23					0-11**N**				0-06**N**
26	**HOLIDAY**					**HOLIDAY**				**HOLIDAY**			
27	0-27	0-29	0-26	0-29					0-14**N**				0-07**N**
28	0-30	0-30	0-26	0-27					0-12**N**	0-07	0-07	0-05**L**	0-05
29	0-22	0-22	0-13	0-13					0-06**N**				0-03**N**
30	0-15	0-16	0-12**L**	0-12					0-06**N**				0-03**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

May	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	5H	5H									250	1,632H	4	2L		1,898
2											19	48	2	461		530
5											204	140	5	3		352
6											2L	124	40	4	4L	174L
7												329	4	2		335
8										2L	2	363	146	2		515
9											98	1,365	3	862H		2,328
12											1,176	790	335	40		2,341
13										10	1,069	849	690			2,618
14											705	1,335	1,803H	125		3,968
15										52	30	155	502			739
16								42H	6L	2	1,631H	1,022	10	110		2,823
19										2,612H	387	335	1,735			5,069H
20									190H	793	1,156	1,304	1,101			4,544
21								10L		195	1,337	194	1,368	51		3,155
22									100	106	190	132	1,140			1,668
23									50	66	24	112	152			404
26	HOLIDAY															
27										182	191	106	435			914
28										883	70	13L	303		6H	1,275
29										1,052	313	401	984			2,750
30										295		465	1L			761
TOTAL	5	5						52	346	6,250	8,854	11,214	10,763	1,662	10	39,161

Call open contracts Reported in contracts—Future 86Sep

May	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		5H				100H	750H	1,000L	1,245L	1,726L	4,565L	11,465L	7,388	692	16L	28,952L
2						100	750	1,000	1,245	1,726	4,569	11,510	7,388	652L	16	28,956
5						100	750	1,000	1,245	1,726	4,565	11,511	7,390	653	16	28,956
6						100	750	1,000	1,245	1,726	4,565	11,513	7,396H	655	19	28,969
7						100	750	1,000	1,245	1,726	4,565	11,545	7,390	655	19	28,995
8						100	750	1,000	1,245	1,727	4,566	11,618	7,390	655	19	29,070
9						100	750	1,000	1,245	1,727	4,576	12,425	7,390	1,515	19	30,747
12						100	750	1,000	1,245	1,727	5,729	13,069	7,056	1,555	19	32,250
13						100	750	1,000	1,245	1,727	6,307	13,104	7,047	1,555	19	32,854
14						100	750	1,000	1,245	1,727	6,647	12,714	7,053	1,555	19	32,810
15						100	750	1,000	1,245	1,777	6,668	12,770	7,015	1,555	19	32,899
16						100	750	1,042	1,245	1,776	6,992	13,254	7,015	1,665	19	33,858
19						100	750	1,042	1,245	3,242	7,298	13,413H	5,554	1,665	19	34,328
20						100	750	1,042	1,352H	3,852	7,581	12,624	6,511	1,665	19	35,496H
21						100	750	1,052H	1,352	3,942	7,564	12,628	5,494	1,716H	19	34,617
22						100	750	1,052	1,315	4,012	7,549	12,628	4,634	1,716	19	33,775
23						100	750	1,052	1,265	4,042	7,569	12,731	4,634	1,716	19	33,878
26	HOLIDAY															
27						100	750	1,052	1,265	3,992	7,743	12,733	4,334	1,716	19	33,704
28						100	750	1,052	1,265	3,526	7,749	12,635	4,204	1,716	25H	33,022
29						100	750	1,052	1,265	4,223	7,809H	12,632	3,321L	1,716	25	32,893
30						100	750	1,052	1,265	4,326H	7,809	12,640	3,321	1,716	25	33,004

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 96.00				86Dec Strike 98.00				86Dec Strike 100.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												
2												
5												
6												
7												
8												
9												
12												
13												
14												
15												
16									1-30	1-30	1-20**L**	1-20
19												1-16**N**
20												1-36**N**
21									1-42	1-42	1-33	1-33
22												1-32**N**
23									1-46	1-46	1-42	1-42
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27									1-50	1-57**H**	1-50	1-57
28					2-42	2-46**H**	2-28**L**	2-29	1-51	1-51	1-41	1-41
29								1-42**N**				1-02**N**
30	2-25	2-25**H**	2-23**L**	2-23				1-33**N**				0-63**N**

	86Dec Strike 102.00				86Dec Strike 104.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
5								
6								
7								
8								
9								
12								
13								
14								
15								
16								
19								
20								
21					0-42	0-42**H**	0-38**L**	0-38
22								0-37**N**
23								0-41**N**
26	**HOLIDAY**				**HOLIDAY**			
27	1-12	1-15**H**	1-12**L**	1-15				0-51**N**
28				1-03**N**				0-41**N**
29				0-39**N**				0-23**N**
30				0-39**N**				0-27**N**

Call volume of sales Reported in contracts—Future 86Dec

May	96.00	98.00	100.00	102.00	104.00	TOTAL
1						
2						
5						
6						
7						
8						
9						
12						
13						
14						
15						
16			1**L**			1**L**
19						
20						
21			108		1**H**	109
22						
23			1			1
26	**HOLIDAY**					
27			172**H**	1**H**		173
28		104**H**	15			119
29						
30	450**H**					450**H**
TOTAL	450	104	297	1	1	853

Call open contracts Reported in contracts—Future 86Dec

May	96.00	98.00	100.00	102.00	104.00	TOTAL
1						
2						
5						
6						
7						
8						
9						
12						
13						
14						
15						
16			1**L**			1**L**
19			1			1
20			1			1
21			109		1**H**	110
22			109		1	110
23			110		1	111
26	**HOLIDAY**					
27			280	1**H**	1	282
28		104**H**	295**H**	1	1	401
29		104	295	1	1	401
30	450**H**	104	295	1	1	851**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 78.00

Jun	Open	High	Low	Close
2				17-12N
3				18-40N
4				17-06N
5				17-58N
6				19-56N
9				18-22N
10				18-50N
11				19-36N
12				19-32N
13				21-20N
16				21-58N
17				21-62N
18				21-58N
19				20-44N
20				21-56N
23				22-22N
24				22-36N
25				22-36N
26				22-42N
27				23-06N
30				23-16N

86Sep Strike 80.00

Jun	Open	High	Low	Close
2				15-12N
3				16-40N
4				15-06N
5				15-58N
6				17-56N
9				16-22N
10				16-50N
11				17-36N
12				17-32N
13				19-20N
16				19-58N
17				19-62N
18				19-58N
19				18-44N
20				19-56N
23				20-22N
24				20-36N
25				20-36N
26				20-42N
27				21-06N
30				21-16N

86Sep Strike 84.00

Jun	Open	High	Low	Close
2				11-12N
3				12-40N
4				11-10N
5				11-58N
6				13-56N
9				12-23N
10				12-50N
11				13-36N
12				13-32N
13				15-20N
16				15-58N
17				15-62N
18				15-58N
19				14-44N
20				15-56N
23				16-22N
24				16-36N
25				16-36N
26				16-42N
27				17-06N
30				17-16N

86Sep Strike 86.00

Jun	Open	High	Low	Close
2				9-13N
3				10-40N
4				9-12N
5				9-60N
6	11-01	11-57	11-01L	11-57
9				10-25N
10				10-51N
11				11-36N
12				11-32N
13	13-12	13-20H	13-12	13-20
16				13-58N
17				13-62N
18				13-58N
19				12-44N
20				13-56N
23				14-22N
24				14-36N
25				14-36N
26				14-42N
27				15-06N
30				15-16N

86Sep Strike 88.00

Jun	Open	High	Low	Close
2				7-18N
3				8-43N
4				7-24N
5				8-04N
6				9-58N
9				8-27N
10				8-54N
11				9-39N
12				9-38N
13				11-20N
16				11-59N
17				11-63N
18				11-58N
19				10-44N
20				11-56N
23				12-22N
24				12-36N
25				12-36N
26				12-42N
27				13-06N
30				13-16N

86Sep Strike 90.00

Jun	Open	High	Low	Close
2				5-29N
3				6-51N
4				5-43N
5				6-20N
6				8-01N
9				6-40N
10				7-03N
11				7-49N
12				7-41N
13				9-22N
16				9-60N
17				10-00N
18				9-60N
19				8-46N
20				9-57N
23				10-23N
24				10-37N
25				10-37N
26				10-43N
27				11-06N
30				11-16N

86Sep Strike 92.00

Jun	Open	High	Low	Close
2				3-56N
3	4-49	5-07	4-49	5-07
4	5-24	5-24	4-09L	4-09
5				4-47N
6				6-16N
9	6-35	6-35H	4-63	4-63
10				5-25N
11				6-02N
12				5-59N
13				7-30N
16				7-63N
17				8-02N
18				7-62N
19				6-48N
20				7-59N
23				8-25N
24				8-38N
25				8-38N
26				8-44N
27				9-07N
30				9-18N

86Sep Strike 94.00

Jun	Open	High	Low	Close
2				2-38N
3				3-37N
4	2-60	2-60	2-51L	2-58
5	3-00	3-32	3-00	3-25
6	4-02	4-45	4-02	4-45
9				3-36N
10				3-59N
11				4-32N
12				4-23N
13				5-44N
16				6-10N
17				6-12N
18				6-04N
19				4-63N
20				6-03N
23				6-28N
24				6-42N
25				6-43N
26				6-48N
27				7-10N
30	7-19	7-28H	7-19	7-19

86Sep Strike 96.00

Jun	Open	High	Low	Close
2	2-27	2-30	1-40L	1-40
3	2-05	2-23	2-04	2-23
4	2-45	2-45	1-47	1-57
5	1-60	2-32	1-60	2-18
6	2-54	3-22	2-54	3-22
9	3-30	3-30	2-23	2-26
10	2-32	2-49	2-25	2-47
11	2-54	3-10	2-54	3-10
12	3-17	3-28	3-02	3-02
13				4-06N
16	4-15	4-42	4-15	4-28
17				4-30N
18	4-29	4-43	4-22	4-25
19				3-29N
20				4-24N
23	4-21	4-48	4-21	4-44
24				4-56N
25	5-31	5-35H	4-57	4-57
26				4-63N
27				5-22N
30	5-29	5-35	5-29	5-29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 98.00				**86Sep Strike 100.00**				**86Sep Strike 102.00**				
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	
2	1-28	1-35	0-59**L**	0-59	0-51	0-51	0-31**L**	0-31	0-25	0-25	0-16**L**	0-16	0-17
3	1-05	1-29	0-62	1-29	0-36	0-54	0-34	0-54	0-22	0-30	0-18	0-30	
4	1-43	1-53	1-00	1-15	1-00	1-04	0-40	0-45	0-36	0-37	0-21	0-24	
5	1-15	1-40	1-15	1-30	0-58	1-01	0-52	0-57	0-30	0-37	0-30	0-31	0-33
6	1-63	2-18	1-56	2-18	1-18	1-30	1-10	1-30	0-46	0-55	0-42	0-55	
9	2-22	2-22	1-25	1-33	1-33	1-33	0-53	0-59	0-55	0-57	0-32	0-34	
10	1-38	1-52	1-35	1-50	0-62	1 10	0-60	1-07	0-37	0-43	0-36	0-43	
11	1-43	2-07	1-39	2-07	1-03	1-18	0-56	1-18	0-38	0-50	0-30	0-50	
12	2-13	2-17	2-00	2-04	1-24	1-29	1-12	1-12	0-52	0-53	0-44	0-44	
13	2-21	2-49	2-21	2-48	1-24	1-55	1-24	1-48	0-54	1-09	0-54	1-00	
16	2-60	3-14	2-60	2-63	1-50	2-02	1-50	1-53	1-05	1-13	1-00	1-05	
17	3-09	3-09	2-50	3-02	1-62	2-01	1-43	1-54	1-11	1-11	0-57	1-05	
18	2-57	3-10	2-53	2-56	1-57	1-62	1-46	1-47	1-06	1-07	0-60	0-61	
19	2-30	2-30	2-13	2-13	1-37	1-37	1-21	1-22	0-55	0-55	0-45	0-47	
20	2-14	2-60	2-14	2-60	1-13	1-47	1-12	1-47	0-44	0-62	0-44	0-61	0-62
23	2-56	3-15	2-55	3-12	1-39	2-00	1-39	2-00	0-56	1-07	0-56	1-07	
24	3-24	3-30	3-16	3-20	2-09	2-12	1-61	2-02	1-13	1-15	1-04	1-09	
25	3-46	3-63**H**	3-21	3-21	2-24	2-34**H**	2-02	2-02	1-20	1-33**H**	1-10	1-10	
26	3-17	3-37	3-17	3-26	2-02	2-18	1-59	2-07	1-07	1-20	1-06	1-11	
27	3-53	3-53	3-32	3-42	2-33	2-33	2-07	2-19	1-31	1-31	1-14	1-19	
30	3-57	3-58	3-50	3-51	2-26	2-32	2-24	2-25	1-26	1-29	1-24	1-26	

	86Sep Strike 104.00					**86Sep Strike 106.00**				**86Sep Strike 108.00**			
Jun	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	0-12	0-12	0-07**L**	0-08					0-03**N**				0-01**N**
3	0-13	0-16	0-13	0-16					0-07**N**				0-03**N**
4	0-18	0-18	0-14	0-14		0-11	0-11	0-09**L**	0-09				0-03**N**
5	0-17	0-20	0-17	0-19		0-10	0-10	0-10	0-10				0-05**N**
6	0-26	0-33	0-25	0-33					0-18**N**	0-07	0-09	0-07	0-09
9	0-35	0-35	0-20	0-20					0-11**N**				0-06**N**
10	0-24	0-24	0-21	0-24		0-12	0-13	0-12	0-13				0-07**N**
11	0-23	0-28	0-21	0-28					0-14**N**				0-05**N**
12	0-30	0-30	0-24	0-24					0-13**N**				0-06**N**
13	0-38	0-38	0-34	0-38		0-20	0-20	0-20	0-20				0-09**N**
16	0-44	0-44	0-38	0-38		0-17	0-18	0-17	0-18				0-09**N**
17	0-40	0-40	0-32	0-35	0-34	0-17	0-17	0-16	0-16				0-08**N**
18	0-33	0-35	0-31	0-31					0-14**N**				0-06**N**
19	0-28	0-28	0-22	0-22		0-13	0-13	0-11	0-11				0-05**N**
20	0-24	0-31	0-24	0-31		0-13	0-14	0-12	0-14	0-06	0-06	0-06**L**	0-06
23	0-28	0-37	0-28	0-37					0-15**N**				0-07**N**
24	0-42	0-42	0-35	0-35		0-17	0-17	0-15	0-16	0-08	0-08	0-08	0-08
25	0-45	0-50**H**	0-37	0-37		0-20	0-24**H**	0-17	0-17	0-12	0-12**H**	0-08	0-09
26	0-37	0-41	0-36	0-38					0-19**N**				0-08**N**
27	0-47	0-47	0-38	0-43					0-20**N**				0-08**N**
30	0-44	0-50	0-44	0-46	0-45	0-22	0-24	0-21	0-23				0-10**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jun	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
2									505	596	526	949	883			3,459
3							20L		694	308	1,052	740	452			3,266
4							870H	2L	51	451	613	458	951	1L		3,397
5							30	2	33	1,962H	1,714	16	12	1		3,770
6				1H				10	567	334	1,091	335	764		2L	3,104
9							20		65	663	220	59	2L			1,029
10									26	219	650	240	3	1		1,139
11									6	452	953	338	50			1,799
12									147	308	1,168	85	13			1,721
13				1					2L	4L	724	540	10	1		1,282
16									102	130	552	1,137	403	32		2,356
17										111	783	122	305	98		1,419
18									95	384	61	589	147			1,276
19										393	306	1,169	106	4		1,978
20										122	1,048	835	565	31		2,601
23									3	13	871	15L	123		2	1,027
24										888	2,499H	507	72	317	10	4,293
25									6	1,473	319	1,475H	950	403H	61H	4,687H
26										53	605	850	376			1,884
27										23	14L	128	166			331L
30								1,000H	1,000H	113	43	180	2,182H	4		4,522
TOTAL				2			940	1,014	3,302	9,000	15,812	10,767	8,535	893	75	50,340

Call open contracts Reported in contracts—Future 86Sep

Jun	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
2						100H	750L	1,052	1,576L	4,573L	7,539	12,766	3,880	1,716	25	33,977L
3						100	770	1,052	2,192	4,657	7,779	13,166	3,682	1,716	25	35,139
4						100	1,540	1,052	2,238	4,838	8,047	13,168	4,182	1,717	25	36,907
5						100	1,570H	1,052	2,249	5,477	8,089	13,166	4,182	1,718	25	37,628
6				1L		100	1,570	1,061H	2,244	5,558	8,151	13,141	3,584	1,718	23L	37,151
9				1		100	1,550	1,061	2,294	5,795	8,203	13,162	3,583	1,718	23	37,490
10				1		100	1,550	1,061	2,319	5,930	8,545	12,055L	3,581	1,719H	23	36,884
11				1		100	1,550	1,061	2,324	6,195	8,101	12,180	3,581	1,719	23	36,835
12				1		100	1,550	1,061	2,404	6,396	8,973	12,160	3,571	1,719	23	37,958
13				2H		100	1,550	1,061	2,404	6,397H	9,396H	12,145	3,570	1,719	23	38,367
16				1		100	1,550	1,061	2,324	6,127	8,990	13,021	3,240	1,719	23	38,156
17				1		100	1,550	1,061	2,324	6,077	9,324	12,996	3,314	1,622	23	38,392
18				1		100	1,550	1,061	2,237	6,125	9,278	13,571H	3,418	1,621	23	38,985H
19						100	1,550	1,061	2,237	5,804	9,102	13,086	3,397	1,625	23	37,985
20						100	1,550	1,061	2,237	5,724	9,242	13,228	3,354	1,626	23	38,145
23						100	1,550	1,061	2,236	5,724	8,752	13,233	3,232	1,626	25	37,539
24						100	1,550	1,061	2,236	5,541	7,625	13,088	3,231L	1,309L	35	35,776
25						100	1,550	1,061	2,230	5,207	7,470	12,502	3,742	1,710	91H	35,663
26						100	1,550	1,061	2,230	5,156	7,452	12,899	4,017	1,710	91	36,266
27						100	1,400	1,061	2,230	5,137	6,963L	12,777	4,047	1,710	91	35,516
30							1,400	61L	3,230H	5,053	6,983	12,881	4,548H	1,714	91	35,961

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12	4-30	4-30H	4-15L	4-15
13				5-25N
16				5-52N
17				5-51N
18				5-43N
19				4-46N
20				5-47N
23				6-07N
24				6-16N
25				6-25N
26				6-25N
27				6-48N
30				6-57N

86Dec Strike 96.00

Jun	Open	High	Low	Close
2	2-36	2-36	1-50L	1-50
3				2-30N
4	2-29	2-29	1-60	1-60
5	2-21	2-27	2-21	2-22
6				3-22N
9	3-36	3-36	2-36	2-36
10	2-48	2-50	2-48	2-50
11	2-63	3-14	2-63	3-14
12	3-22	3-34	3-07	3-07
13				3-62N
16				4-24N
17				4-20N
18				4-12N
19				3-24N
20				4-16N
23	4-26	4-38	4-26	4-38
24				4-48N
25	5-37	5-37H	4-53	4-53
26				4-55N
27				5-09N
30				5-17N

86Dec Strike 98.00

Jun	Open	High	Low	Close
2				1-07N
3				1-42N
4				1-20N
5				1-40N
6	1-62	2-32	1-62	2-25
9	2-22	2-22	1-47L	1-50
10	1-58	2-04	1-58	1-60
11	2-02	2-20	2-02	2-20
12				2-12N
13	2-57	2-57	2-53	2-56
16				3-11N
17	3-19	3-19H	3-02	3-07
18				2-62N
19				2-19N
20	3-10	3-10	3-03	3-03
23				3-19N
24				3-28N
25				3-30N
26				3-34N
27				3-50N
30				3-55N

86Dec Strike 100.00

Jun	Open	High	Low	Close
2				0-43N
3				1-05N
4				0-53N
5				1-06N
6				1-42N
9				1-13N
10				1-20N
11				1-40N
12				1-31N
13	2-00	2-02	1-60	1-60
16	2-16	2-16	2-02	2-12
17	2-09	2-09	1-60	2-05
18	1-62	2-00	1-62	2-00
19	1-40	1-45	1-33L	1-33
20	1-53	2-05	1-53	2-05
23	2-04	2-25	2-04	2-16
24	2-26	2-30	2-22	2-24
25	2-52	2-52	2-26	2-26
26	2-10	2-37	2-10	2-26
27	2-48	2-48	2-36	2-40
30	2-53	2-53H	2-46	2-46

86Dec Strike 102.00

Jun	Open	High	Low	Close
2				0-25N
3				0-43N
4				0-33N
5				0-46N
6				1-07N
9				0-51N
10	0-46	0-57	0-46L	0-57
11				1-06N
12				0-63N
13				1-20N
16				1-28N
17	1-23	1-23	1-18	1-23
18	1-15	1-15	1-15	1-15
19				0-58N
20				1-23N
23	1-23	1-37	1-18	1-33
24	1-40	1-42	1-34	1-37
25	1-60	1-60	1-40	1-40
26	1-52	1-52	1-37	1-39
27	1-56	1-56	1-41	1-47
30	1-57	1-63H	1-56	1-56

86Dec Strike 104.00

Jun	Open	High	Low	Close
2	0-25	0-25	0-14L	0-14
3	0-21	0-26	0-21	0-26
4				0-21N
5				0-29N
6				0-47N
9				0-33N
10				0-37N
11				0-46N
12				0-41N
13				0-53N
16				0-60N
17				0-53N
18				0-49N
19				0-34N
20				0-55N
23				0-59N
24				1-00N
25	1-10	1-10H	1-01	1-02
26				1-01N
27				1-07N
30				1-08N

86Dec Strike 110.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16	0-13	0-13H	0-13L	0-13
17				0-12N
18				0-11N
19				0-10N
20				0-15N
23				0-15N
24				0-13N
25				0-14N
26				0-14N
27				0-14N
30				0-16N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jun	94.00	96.00	98.00	100.00	102.00	104.00	110.00	TOTAL
2		258				3L		261
3						10		10
4		21						21
5		21						21
6			4					4
9		250	3L					253
10		5	6		11			22
11		5	5		40			50
12	4H	145						149
13			6	35				41
16			5	7				12
17			10	4	300		1H	315
18				2	125			127
19				15				15
20				1L				1L
23		2L		13	8			23
24			100H	11	370H			481
25		450H		32	291	600H		1,373H
26				211H	223			434
27				6	8			14
30				2	3L			5
TOTAL	4	1,157	139	339	1,379	613	1	3,632

Call open contracts Reported in contracts—Future 86Dec

Jun	94.00	96.00	98.00	100.00	102.00	104.00	110.00	TOTAL
2		700H	104L	295L	1L	4L		1,104
3		700	104	295	1	14		1,114
4		700	104	295	1	14		1,114
5		700	104	295	1	14		1,114
6		700	107	295	1	14		1,117
9		524	109	295	1	14		943L
10		524	110	295	11	14		954
11		524	114	295	51	14		998
12	4H	564	114	295	51	14		1,042
13	4	564	120	330	51	14		1,083
16	4	564	125	333	51	14		1,091
17	4	564	135	334	350	14	1H	1,402
18	4	564	135	334	475	14	1	1,527
19	4	564	135	339	475	14	1	1,532
20	4	564	135	340	475	14	1	1,533
23	4	564	135	352	474	14	1	1,544
24	4	564	235H	359	715	14	1	1,892
25	4	421L	235	388H	862	578H	1	2,489
26	4	421	235	383	1,075	578	1	2,697
27	4	421	235	387	1,079H	578	1	2,705H
30	4	421	235	387	1,079	578	1	2,705

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 78.00

Jul	Open	High	Low	Close
1				23-12N
2				23-04N
3				23-62N
4	HOLIDAY			
7				23-34N
8				22-56N
9				23-38N
10				23-34N
11				23-36N
14				23-54N
15				24-38N
16				24-14N
17				24-16N
18				24-26N
21				24-50N
22				24-24N
23				23-54N
24				23-18N
25				23-28N
28				22-05N
29				23-06N
30				23-18N
31				23-52N

86Sep Strike 80.00

Jul	Open	High	Low	Close
1				21-12N
2				21-04N
3				21-62N
4	HOLIDAY			
7				21-34N
8				20-56N
9				21-38N
10				21-34N
11				21-36N
14				21-54N
15				22-38N
16				22-14N
17				22-16N
18				22-26N
21				22-50N
22				22-24N
23				21-54N
24				21-18N
25				21-28N
28				20-05N
29				21-06N
30				21-18N
31				21-52N

86Sep Strike 84.00

Jul	Open	High	Low	Close
1				17-12N
2				17-04N
3				17-62N
4	HOLIDAY			
7				17-34N
8				16-56N
9				17-38N
10				17-34N
11				17-36N
14				17-54N
15				18-38N
16				18-14N
17				18-16N
18				18-26N
21				18-50N
22				18-24N
23				17-54N
24				17-18N
25				17-28N
28				16-05N
29				17-06N
30				17-18N
31				17-52N

86Sep Strike 86.00

Jul	Open	High	Low	Close
1				15-12N
2				15-04N
3				15-62N
4	HOLIDAY			
7				15-34N
8				14-56N
9				15-38N
10				15-34N
11				15-36N
14				15-54N
15				16-38N
16				16-14N
17				16-16N
18				16-26N
21				16-50N
22				16-24N
23				15-54N
24				15-18N
25				15-28N
28				14-05N
29				15-06N
30				15-18N
31				15-52N

86Sep Strike 88.00

Jul	Open	High	Low	Close
1				13-12N
2				13-04N
3				13-62N
4	HOLIDAY			
7				13-34N
8				12-56N
9				13-38N
10				13-34N
11				13-36N
14				13-54N
15				14-38N
16				14-14N
17				14-16N
18				14-26N
21				14-50N
22				14-24N
23				13-54N
24				13-18N
25				13-28N
28				12-05N
29				13-06N
30				13-18N
31				13-52N

86Sep Strike 90.00

Jul	Open	High	Low	Close
1				11-12N
2				11-04N
3				11-62N
4	HOLIDAY			
7				11-34N
8				10-56N
9				11-38N
10				11-34N
11				11-36N
14				11-54N
15				12-38N
16				12-14N
17				12-16N
18				12-26N
21				12-50N
22				12-24N
23				11-54N
24				11-18N
25				11-28N
28				10-05N
29				11-06N
30				11-18N
31				11-52N

86Sep Strike 92.00

Jul	Open	High	Low	Close
1				9-13N
2				9-04N
3				9-63N
4	HOLIDAY			
7				9-35N
8				8-57N
9				9-38N
10				9-34N
11				9-36N
14				9-54N
15				10-38N
16				10-14N
17				10-16N
18				10-26N
21				10-50N
22				10-24N
23				9-54N
24				9-18N
25				9-28N
28				8-05N
29				9-06N
30				9-18N
31				9-52N

86Sep Strike 94.00

Jul	Open	High	Low	Close
1	7-32	7-32H	7-10L	7-15
2				7-06N
3				8-00N
4	HOLIDAY			
7				7-36N
8				6-59N
9				7-39N
10				7-35N
11				7-37N
14				7-55N
15				8-39N
16				8-14N
17				8-16N
18				8-26N
21				8-50N
22				8-24N
23				7-54N
24				7-18N
25				7-28N
28				6-07N
29				7-06N
30				7-18N
31				7-52N

86Sep Strike 96.00

Jul	Open	High	Low	Close
1				5-24N
2				5-16N
3				6-02N
4	HOLIDAY			
7				5-41N
8				5-03N
9				5-44N
10	5-55	5-55H	5-38L	5-38
11				5-40N
14				5-56N
15				6-40N
16				6-15N
17				6-16N
18				6-27N
21				6-51N
22				6-24N
23				5-56N
24				5-20N
25				5-29N
28				4-10N
29				5-07N
30				5-18N
31				5-53N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Jul	86Sep Strike 98.00				86Sep Strike 100.00					86Sep Strike 102.00				
	Open	High	Low	Close	Open	High	Low	Close		Open	High	Low	Close	
1	3-63	3-63	3-37	3-45	2-38	2-38	2-12	2-22		1-28	1-30	1-15	1-21	
2	3-28	3-42	3-28	3-37	2-10	2-14	2-05	2-13		1-12	1-14	1-09	1-14	
3	3-47	4-18	3-47	4-18	2-21	2-48	2-21	2-48		1-14	1-37**H**	1-14	1-35	1-37
4	**HOLIDAY**				**HOLIDAY**					**HOLIDAY**				
7	4-05	4-09	3-58	3-58	2-44	2-44	2-29	2-29		1-35	1-35	1-21	1-21	
8				3-26**N**	2-08	2-08	1-52	2-04		1-03	1-06	0-55	1-05	
9	3-37	3-59	3-37	3-59	2-08	2-24	2-08	2-24		1-05	1-17	1-05	1-17	
10	4-13	4-13	3-49	3-54	2-40	2-40	2-16	2-19		1-24	1-25	1-09	1-14	
11	3-54	3-54	3-41	3-52	2-11	2-30	2-00	2-15		1-12	1-18	1-00	1-07	
14				3-63**N**	2-14	2-20	2-02	2-19		1-06	1-10	0-60	1-04	
15	4-04	4-41	4-04	4-41	2-34	2-54	2-29	2-54		1-10	1-27	1-10	1-27	
16	4-36	4-54	4-18	4-18	2-33	3-00**H**	2-33	2-34		1-17	1-33	1-13	1-13	
17	4-11	4-20	3-63	4-20	2-33	2-43	2-20	2-36		1-12	1-19	1-00	1-17	
18				4-28**N**	2-37	2-54	2-37	2-43		1-13	1-27	1-11	1-19	
21	4-53	4-55**H**	4-53	4-53	2-55	3-00	2-55	3-00		1-23	1-31	1-23	1-31	
22				4-26**N**	2-33	2-47	2-31	2-40		1-15	1-17	1-11	1-14	
23	3-41	4-00	3-40	3-60	1-61	2-11	1-60	2-11		0-53	0-58	0-48	0-58	
24	3-58	3-62	3-29	3-29	2-13	2-13	1-51	1-51		0-58	0-58	0-45	0-47	
25				3-37**N**	2-00	2-01	1-60	1-60		0-52	0-54	0-47	0-50	
28	2-58	2-58	2-28**L**	2-28	1-35	1-41	1-00**L**	1-00	1-06	0-35	0-40	0-26**L**	0-26	
29				3-17**N**	1-20	1-47	1-20	1-45		0-30	0-47	0-30	0-45	
30	3-26	3-28	3-08	3-28	1-49	1-53	1-41	1-53		0-45	0-51	0-43	0-50	
31	3-33	3-56	3-33	3-56	1-58	2-16	1-58	2-13		0-55	0-63	0-51	0-63	

Jul	86Sep Strike 104.00				86Sep Strike 106.00				86Sep Strike 108.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-50	0-50**H**	0-40	0-42	0-22	0-22	0-20	0-20				0-09**N**
2	0-38	0-38	0-36	0-36	0-16	0-16	0-15	0-16				0-07**N**
3	0-36	0-49	0-36	0-49	0-18	0-23**H**	0-18	0-23				0-10**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7	0-49	0-49	0-39	0-41	0-22	0-22	0-17	0-18	0-06	0-07**H**	0-06	0-07
8	0-33	0-33	0-26	0-31	0-13	0-13	0-11	0-12				0-05**N**
9	0-34	0-36	0-34	0-36	0-14	0-15	0-14	0-15				0-06**N**
10	0-40	0-43	0-33	0-34	0-17	0-17	0-13	0-13				0-04**N**
11	0-30	0-38	0-26	0-29	0-13	0-14	0-10	0-10				0-03**N**
14	0-26	0-29	0-26	0-27	0-10	0-10	0-06	0-08				0-02**N**
15	0-29	0-34	0-28	0-33	0-09	0-10	0-09	0-10	0-03	0-03	0-03	0-03
16	0-28	0-41	0-28	0-28	0-08	0-10	0-08	0-09				0-03**N**
17	0-30	0-33	0-23	0-31				0-09**N**				0-03**N**
18	0-28	0-35	0-25	0-29				0-09**N**				0-03**N**
21	0-31	0-36	0-31	0-34	0-09	0-10	0-09	0-10				0-02**N**
22	0-26	0-30	0-25	0-25	0-07	0-07	0-07	0-07				0-02**N**
23	0-16	0-19	0-13	0-17	0-03	0-03	0-03**L**	0-03				0-01**N**
24	0-17	0-18	0-15	0-16				0-03**N**				0-01**N**
25	0-16	0-17	0-15	0-16	0-04	0-04	0-03	0-03	0-01	0-01	0-01**L**	0-01
28	0-09	0-10	0-07**L**	0-07				0-03**N**				0-01**N**
29	0-08	0-13	0-08	0-13				0-04**N**				0-01**N**
30	0-13	0-15	0-13	0-15				0-04**N**				0-01**N**
31	0-17	0-22	0-16	0-22	0-05	0-06	0-05	0-06				0-02**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jul	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1								10**H**		3	8	490	7			518
2										2	6	247	52	105		412
3										20	162	645	127	103		1,057
4	**HOLIDAY**															
7										3	10	679	87	55	86**H**	920
8												609	5			614
9										2	264	524	17	5		812
10									20**H**	3	23	1,086	281	276**H**		1,689
11										1**L**	50	298	24	5		378
14											199	685	53	4		941
15										1,426**H**	666	465	446	67	81	3,151
16										50	116	1,509	1,469**H**	2		3,146
17										12	9	928	823			1,772
18											6	514	1,026			1,546
21										380	922	120	904	20		2,346
22										120	185	71	1,233	101		1,710
23										552	5**L**	467	222	1**L**		1,247
24										2	17	995	307			1,321
25											8	627	140	3		778
28										2	352	2,598	1,352		3**L**	4,307
29											1,434**H**	3,086**H**	1,409			5,929**H**
30										10	16	63**L**	2**L**			91**L**
31										323	22	477	322	4		1,148
TOTAL								10	20	2,911	4,480	17,183	10,308	751	170	35,833

Call open contracts Reported in contracts—Future 86Sep

Jul	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1							1,400**H**	61**H**	3,230**H**	5,053**H**	6,971**H**	12,518	4,552	1,714**H**	91**L**	35,590
2							1,400	61	3,230	5,053	6,969	12,581	4,599	1,620	91	35,604**H**
3							1,400	61	3,230	5,033	6,880	12,611	4,586	1,619	91	35,511
4	**HOLIDAY**															
7							1,400	61	3,230	5,012	6,843	12,581	4,561	1,470	166	35,324
8							1,400	61	3,230	5,012	6,833	12,272	4,566	1,470	166	35,010
9							1,400	61	3,230	5,011	6,591	12,176	4,570	1,472	166	34,677
10							1,400	61	3,210	5,010	6,601	11,747	4,423	1,287	166	33,905
11							1,400	61	3,210	5,009	6,598	11,615	4,414	1,291	166	33,764
14							1,400	61	3,210	5,009	6,432	12,101	4,418	1,291	166	34,088
15							1,400	61	3,210	4,757	6,149	12,299	4,334	1,291	189	33,690
16							1,400	52**L**	3,210	4,721	6,132	13,736	3,909	1,287	189	34,636
17							1,400	52	3,210	4,711	6,131	13,776	4,371	1,287	189	35,127
18							1,400	52	3,210	4,711	6,125	13,888**H**	3,740	1,287	189	34,602
21							800**L**	52	1,110**L**	4,791	5,889	13,835	4,013	1,271	189	31,950
22							800	52	1,110	4,791	5,796	13,772	3,730	1,208	189	31,448
23							300	52	1,110	4,511	5,795	13,753	3,928	1,207	189	31,345
24							800	52	1,110	4,511	5,776	13,440	3,647	1,207	189	30,732
25							800	52	1,110	4,511	5,770	13,604	3,605	1,206**L**	189	30,847
28							800	52	1,110	4,511	5,666	13,353	3,335**L**	1,206	190**H**	30,223
29							800	52	1,110	4,511	5,493	11,304	4,494	1,206	190	29,160
30							800	52	1,110	4,521	5,492	11,345	4,494	1,206	190	29,210
31							800	52	1,110	4,501**L**	5,463**L**	10,663**L**	4,655**H**	1,206	190	28,640**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 94.00				86Dec Strike 96.00				86Dec Strike 98.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				6-57N				5-17N				3-55N
2				6-46N				5-07N	3-34	3-47	3-34L	3-47
3				7-34N				5-54N				4-23N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				7-05N	5-45	5-45	5-27	5-27				3-63N
8				6-34N				4-57N				3-35N
9				7-11N				5-33N				4-03N
10				7-06N				5-27N				3-60N
11				7-05N				5-24N				3-56N
14				7-16N				5-33N	3-55	4-00	3-55	4-00
15				7-62N				6-09N	4-06	4-32H	4-06	4-32
16				7-38N	6-24	6-24H	5-51	5-51				4-13N
17				7-40N				5-52N	4-22	4-22	4-13	4-13
18				7-48N				5-60N				4-19N
21				8-12N				6-18N				4-39N
22				7-50N	6-02	6-04	5-60	5-60				4-18N
23				7-16N				5-28N				3-53N
24				6-47N				4-63N				3-28N
25				6-55N				5-07N				3-35N
28				5-44N				4-05N				2-47N
29				6-36N	4-43	4-54	4-43L	4-54				3-22N
30				6-43N				4-63N				3-31N
31				7-09N				5-25N				3-53N

	86Dec Strike 100.00				86Dec Strike 102.00				86Dec Strike 104.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-59	2-59	2-42	2-45	1-62	1-62	1-50	1-52	1-18	1-18	1-10	1-10
2	2-39	2-39	2-32	2-37	1-47	1-47	1-42	1-43	1-08	1-08	1-02	1-02
3	2-53	3-06H	2-53	3-06	1-58	2-05H	1-51	2-05				1-21N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7	3-06	3-06	2-49	2-49	1-60	2-02	1-52	1-52	1-23	1-23H	1-09	1-09
8	2-32	2-32	2-28	2-29	1-37	1-44	1-35	1-41	0-62	1-00	0-62	1-00
9	2-33	2-53	2-33	2-53	1-43	1-55	1-43	1-55	1-04	1-08	1-03	1-08
10	2-53	2-53	2-47	2-47	1-58	1-58	1-48	1-48	1-13	1-13	1-05	1-05
11	2-45	2-45	2-36	2-41	1-49	1-52	1-41	1-44	1-08	1-08	1-01	1-01
14	2-32	2-45	2-32	2-45	1-40	1-45	1-37	1-45	0-56	1-00	0-56	1-00
15				3-07N	1-48	1-61	1-48	1-61	1-04	1-10	1-04	1-10
16	3-04	3-05	2-53	2-53	1-60	2-04	1-50	1-50	1-05	1-15	1-01	1-01
17	2-52	2-55	2-52	2-53	1-44	1-56	1-40	1-49	1-04	1-04	1-00	1-01
18	2-52	2-60	2-52	2-60	1-49	1-61	1-49	1-53	0-63	1-05	0-63	1-03
21				3-08N	1-51	2-00	1-51	2-00	1-07	1-09	1-03	1-09
22				2-56N	1-50	1-52	1-45	1-48	0-59	0-63	0-59	0-63
23	2-22	2-31	2-22	2-31	1-32	1-32	1-22	1-30	0-47	0-51	0-46	0-51
24	2-30	2-30	2-12	2-12	1-30	1-30	1-17	1-17	0-51	0-51	0-42	0-42
25	2-19	2-20	2-18	2-18	1-25	1-30	1-25	1-26	0-46	0-52	0-46	0-47
28	2-06	2-12	1-43L	1-43	1-13	1-19	1-02L	1-02	0-38	0-42	0-31L	0-31
29	2-05	2-16	2-05	2-12	1-09	1-26	1-09	1-20	0-41	0-47	0-41	0-47
30	2-15	2-20	2-14	2-19	1-23	1-30	1-21	1-25	0-47	0-52	0-47	0-50
31	2-30	2-40	2-26	2-38	1-32	1-45	1-30	1-39	0-55	0-61	0-55	0-61

	86Dec Strike 106.00				86Dec Strike 108.00				86Dec Strike 110.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												0-16N
2												0-13N
3					0-30	0-32H	0-30	0-32				0-17N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7	0-50	0-50H	0-43	0-43				0-25N				0-15N
8				0-38N				0-23N				0-13N
9				0-44N				0-25N				0-14N
10				0-41N	0-24	0-24	0-23	0-23				0-13N
11				0-38N				0-20N				0-10N
14				0-37N				0-19N	0-11	0-11H	0-10	0-10
15	0-40	0-40	0-40	0-40				0-23N				0-11N
16				0-36N	0-23	0-23	0-19	0-19				0-09N
17	0-40	0-40	0-36	0-36	0-17	0-21	0-17	0-20	0-09	0-09	0-09	0-09
18				0-37N	0-19	0-19	0-17	0-19	0-09	0-10	0-09	0-10
21	0-36	0-41	0-36	0-40	0-20	0-23	0-20	0-21	0-10	0-10	0-10	0-10
22	0-32	0-33	0-32	0-33	0-19	0-19	0-18	0-18	0-10	0-10	0-09	0-09
23	0-25	0-26	0-25	0-26	0-14	0-14	0-12	0-12				0-06N
24	0-27	0-27	0-22	0-22	0-14	0-14	0-11	0-11	0-08	0-08	0-06L	0-06
25	0-25	0-26	0-23	0-24				0-12N				0-05N
28	0-22	0-22	0-15L	0-15	0-10	0-10	0-07L	0-07				0-04N
29	0-21	0-25	0-21	0-25				0-12N				0-06N
30				0-25N	0-11	0-12	0-11	0-12				0-06N
31	0-29	0-31	0-29	0-31	0-13	0-18	0-13	0-15				0-07N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jul	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1				2	5	2				9
2			3	3	439	2				447
3				3	201			2		206
4	HOLIDAY									
7		1L		108H	110	23	20			262
8				3	3L	2				8
9				2	53	1,629H				1,684
10				3	32	2				37
11				1L	4	2				7L
14			3	2	184	1L			44	234
15			2L		1,232	246	64	47		1,591
16		1		2	10	160		18		191
17			100H	1	15	263	4L	424H	1L	808
18				1	314	645	10	6	37	1,013
21					2,377H	978	2,004H	55	81H	5,495H
22		11			970	922	450	5	4	2,362
23				102	372	70	200	6	2	752
24				4	403	52	121	19	1	600
25				3	98	81	50		5	237
28				70	1,668	77	77	1L		1,893
29		15H		16	1,023	25	25			1,104
30				3	189	103		10		305
31				6	640	112	414	22		1,194
TOTAL		28	108	335	10,342	5,397	3,439	615	175	20,439

Call open contracts Reported in contracts—Future 86Dec

Jul	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	4H	421H	235H	387L	1,079L	578L			1L	2,705L
2	4	421	232	388	1,247	578			1	2,871
3	4	421	232	389	1,325	578		2L	1	2,952
4	HOLIDAY									
7	4	421	232	497	1,331	598	20L	2	1	3,106
8	4	421	232	498	1,330	598	20	2	1	3,106
9	4	421	232	498	1,358	2,100	20	2	1	4,636
10	4	421	232	499	1,389	2,100	20	2	1	4,668
11	4	421	232	500	1,389	2,100	20	2	1	4,669
14	4	421	229L	501	1,571	2,100	20	2	45	4,893
15	4	421	229	501	2,529	2,340	84	49	45	6,202
16	4	420	229	501	2,530	2,483	84	67	45	6,363
17	4	420	229	502	2,534	2,736	88	491	46	7,050
18	4	420	229	503	2,700	3,239	78	493	83	7,749
21	4	420	229	503	4,490	3,999	2,000	548	164	12,357
22	4	409	229	503	4,874	4,596	2,450	550	168	13,783
23	4	409	229	603	5,186	4,635	2,650	555	170	14,441
24	4	409	229	600	5,284	4,635	2,750	572	171	14,654
25	4	409	229	599	5,279	4,652	2,799	572	176H	14,719
28	4	409	229	644	6,071	4,722	2,874	573	176	15,702
29	4	394L	229	648	6,494	4,727	2,899	573	176	16,144
30	4	394	229	649	6,627	4,752	2,899	579	176	16,309
31	4	394	229	651H	6,980H	4,760H	3,305H	591H	176	17,090H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 104.00

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24	1-14	1-14**H**	1-02**L**	1-02
25				1-04**N**
28				0-50**N**
29				1-03**N**
30				1-08**N**
31				1-17**N**

Call volume of sales Reported in contracts—Future 87Mar

Jul	104.00	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24	100**H**	100**H**
25		
28		
29		
30		
31		
TOTAL	100	100

Call open contracts Reported in contracts—Future 87Mar

Jul	104.00	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24	100**H**	100**H**
25	100	100
28	100	100
29	100	100
30	100	100
31	100	100

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 78.00				86Sep Strike 80.00				86Sep Strike 84.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				24-02**N**				22-02**N**				18-02**N**
4				24-04**N**				22-04**N**				18-04**N**
5				23-48**N**				21-48**N**				17-48**N**
6				23-14**N**				21-14**N**				17-14**N**
7				23-40**N**				21-40**N**				17-40**N**
8				24-36**N**				22-36**N**				18-36**N**
11				24-62**N**				22-62**N**				18-62**N**
12				25-14**N**				23-14**N**				19-14**N**
13				25-48**N**				23-48**N**				19-48**N**
14				25-38**N**				23-38**N**				19-38**N**
15				25-38**N**				23-38**N**				19-38**N**
18				25-48**N**				23-48**N**				19-48**N**
19				26-16**N**				24-16**N**				20-16**N**
20				26-38**N**				24-38**N**				20-38**N**
21				26-36**N**				24-36**N**				20-36**N**
22				25-45**N**				23-45**N**				19-45**N**
25												
26												
27												
28												
29												

	86Sep Strike 86.00				86Sep Strike 88.00				86Sep Strike 90.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				16-02**N**				14-02**N**				12-02**N**
4				16-04**N**				14-04**N**				12-04**N**
5				15-48**N**				13-48**N**				11-48**N**
6				15-14**N**				13-14**N**				11-14**N**
7				15-40**N**				13-40**N**				11-40**N**
8				16-36**N**				14-36**N**				12-36**N**
11				16-62**N**				14-62**N**				12-62**N**
12				17-14**N**				15-14**N**				13-14**N**
13				17-48**N**				15-48**N**				13-48**N**
14				17-38**N**				15-38**N**				13-38**N**
15				17-38**N**				15-38**N**				13-38**N**
18				17-48**N**				15-48**N**				13-48**N**
19				18-16**N**				16-16**N**				14-16**N**
20				18-38**N**				16-38**N**				14-38**N**
21				18-36**N**				16-36**N**				14-36**N**
22				17-45**N**				15-45**N**				13-45**N**
25												
26												
27												
28												
29												

	86Sep Strike 92.00				86Sep Strike 94.00				86Sep Strike 96.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				10-02**N**				8-02**N**				6-02**N**
4				10-04**N**	7-50	8-04**H**	7-50**L**	8-04	5-53	6-04	5-53	6-04
5				9-48**N**				7-48**N**	5-51	5-51	5-48**L**	5-48
6				9-14**N**				7-14**N**				5-14**N**
7				9-40**N**				7-40**N**				5-40**N**
8				10-36**N**				8-36**N**				6-36**N**
11				10-62**N**				8-62**N**	6-59	6-62**H**	6-59	6-62
12				11-14**N**				9-14**N**				7-14**N**
13				11-48**N**				9-48**N**				7-48**N**
14				11-38**N**				9-38**N**				7-38**N**
15				11-38**N**				9-38**N**				7-38**N**
18				11-48**N**				9-48**N**				7-48**N**
19				12-16**N**				10-16**N**				8-16**N**
20				12-38**N**				10-38**N**				8-38**N**
21				12-36**N**				10-36**N**				8-36**N**
22				11-45**N**				9-45**N**				7-45**N**
25												
26												
27												
28												
29												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 98.00				86Sep Strike 100.00				86Sep Strike 102.00				
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close	
1	4-04	4-08	3-50	4-07	2-17	2-23	2-03	2-21	1-03	1-03	0-50	1-01	
4				4-06**N**	2-06	2-17	2-06	2-17	0-55	0-30	0-48	0-60	
5	3-36	3-56	3-36	3-49	1-46	2-04	1-46	1-62	0-42	0-50	0-41	0-43	
6	3-52	3-52	3-17	3-17	2-05	2-05	1-33	1-33	0-47	0-48	0-29	0-29	
7	3-09	3-41	3-09**L**	3-41	1-17	1-52	1-17**L**	1-50	0-21	0-38	0-21**L**	0-35	
8	4-06	4-36	4-06	4-36	1-61	2-38	1-61	2-38	0-35	0-57	0-35	0-57	
11				4-62**N**	2-42	3-01	2-42	3-01	0-57	1-17	0-57	1-12	
12				5-14**N**	3-07	3-15	3-00	3-15	1-28	1-28	1-11	1-23	
13				5-48**N**	3-16	3-51	3-05	3-48	1-23	1-54	1-13	1-54	
14				5-38**N**	3-53	3-53	3-38	3-38	1-48	1-62	1-42	1-42	
15				5-38**N**	3-52	3-52	3-38	3-38	1-52	1-56	1-44	1-45	
18				5-48**N**	3-24	3-48	3-20	3-48	1-32	1-51	1-25	1-51	
19				6-16**N**	4-20	4-20	4-16	4-16	2-09	2-26	2-09	2-16	
20				6-38**N**	4-39	4-39**H**	4-38	4-38	2-24	2-38	2-17	2-38	
21	6-49	6-49**H**	6-36	6-36				4-36**N**	2-37	2-57**H**	2-35	2-36	
22				5-45**N**				3-45**N**	2-04	2-04	1-41	1-44	1-46
25													
26													
27													
28													
29													

	86Sep Strike 104.00					86Sep Strike 106.00				86Sep Strike 108.00			
Aug	Open	High	Low	Close		Open	High	Low	Close	Open	High	Low	Close
1	0-23	0-23	0-15	0-20					0-04**N**				0-01**N**
4	0-15	0-16	0-13	0-16					0-03**N**	0-01	0-01**H**	0-01**L**	0-01
5	0-11	0-12	0-10	0-10					0-02**N**				0-01**N**
6	0-10	0-10	0-06	0-06					0-02**N**				0-01**N**
7	0-03	0-06	0-03	0-06					0-02**N**				0-01**N**
8	0-08	0-10	0-08	0-08	0-10	0-01	0-02	0-01**L**	0-02				0-01**N**
11	0-10	0-15	0-10	0-13		0-02	0-02	0-02	0-02				0-01**N**
12	0-19	0-19	0-11	0-15					0-02**N**				0-01**N**
13	0-15	0-27	0-12	0-25		0-03	0-03**H**	0-03	0-03				0-01**N**
14	0-21	0-30	0-18	0-18		0-03	0-03	0-03	0-03				0-01**N**
15	0-19	0-24	0-17	0-19		0-03	0-03	0-03	0-03				0-01**N**
18	0-10	0-19	0-10	0-19		0-02	0-03	0-02	0-03				0-01**N**
19	0-30	0-35	0-29	0-31		0-02	0-02	0-02	0-02				0-01**N**
20	0-33	0-50	0-23	0-45		0-02	0-02	0-02	0-02				0-01**N**
21	0-31	1-02**H**	0-30	0-39		0-02	0-03	0-01	0-01				0-01**N**
22	0-10	0-16	0-02**L**	0-03	0-02				0-01**N**				0-01**N**
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Aug	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1										2L	6	487	112			607
4								42H	306H		2	797	121		150H	1,418
5									10L	3	109	510	281			913
6										2	1,657H	734	70			2,463
7											75	389	54			518
8											314	452	50	150		966
11									10		1,503	1,594	450	40		3,597
12											46	3,357H	614	10		4,027
13											56	285	505	100		946
14											25	2,319	405	30		2,779
15											10	1,756	1,382	155		3,303
18											3	225	34L	2L		264L
19											5	431	230			666
20											1L	10L	4,113H	24		4,148H
21										5H		1,133	1,309	230H		2,677
22										5		768	1,264	6		2,043
25																
26																
27																
28																
29																
TOTAL								42	326	17	3,812	15,247	10,994	747	150	31,335

Call open contracts Reported in contracts—Future 86Sep

Aug	78.00	80.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1							800H	52H	1,110H	4,501H	5,442	10,235	4,661	1,206L	190L	28,197H
4								10L	804	4,501	5,442	10,461H	4,653	1,206	340H	27,417
5								10	756	4,500	5,440	10,426	4,408	1,206	340	27,086
6								10	756	4,500	5,708H	10,108	4,458	1,206	340	27,086
7								10	756	4,500	4,251	9,774	4,469	1,206	340	25,306
8								10	756	4,500	4,055	9,972	4,470	1,356	340	25,459
11									305	4,500	3,587	9,308	4,448	1,386	340	23,874
12									305	4,498	3,561	6,608	4,385	1,396	340	21,093
13									110	4,018	3,557	6,349	4,584	1,465	340	20,423
14									100	2,318	3,566	5,146	4,663	1,465	340	17,598
15									100	1,248	3,539	4,372	4,766H	1,590	340	15,955
18									50L	1,198	3,531	4,361	4,749	1,590	340	15,819
19									50	187	3,531	4,045	3,791	1,590	340	13,534
20									50	187	3,483	4,002	3,823	1,580	340	13,465
21										155L	1,947L	3,283L	3,546L	1,651H	340	10,922L
22																
25																
26																
27																
28																
29																

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Aug	Open	High	Low	Close
1				7-24**N**
4				7-23**N**
5				7-02**N**
6				6-30**N**
7				6-56**N**
8				7-52**N**
11				8-12**N**
12				8-32**N**
13				9-02**N**
14				8-52**N**
15				8-52**N**
18				8-62**N**
19				9-32**N**
20				9-52**N**
21				9-48**N**
22				8-60**N**
25				9-16**N**
26				10-00**N**
27				9-20**N**
28				9-42**N**
29				10-14**N**

86Dec Strike 96.00

Aug	Open	High	Low	Close
1				5-37**N**
4				5-37**N**
5	5-31	5-31	5-16**L**	5-16
6				4-47**N**
7				5-07**N**
8				5-61**N**
11	6-12	6-17	6-12	6-17
12				6-35**N**
13	6-33	7-03**H**	6-33	7-03
14				6-53**N**
15				6-53**N**
18				6-63**N**
19				7-32**N**
20				7-52**N**
21				7-48**N**
22				6-60**N**
25				7-18**N**
26				8-00**N**
27				7-20**N**
28				7-42**N**
29				8-15**N**

86Dec Strike 98.00

Aug	Open	High	Low	Close
1				4-00**N**
4				3-62**N**
5				3-44**N**
6				3-14**N**
7	3-15	3-36	3-15**L**	3-36
8				4-18**N**
11				4-34**N**
12	4-41	4-49	4-41	4-49
13				5-12**N**
14	5-00	5-10	4-63	4-63
15				4-62**N**
18				5-06**N**
19	5-34	5-37**H**	5-34	5-37
20				5-55**N**
21				5-51**N**
22	5-10	5-10	5-03	5-03
25				5-18**N**
26				6-02**N**
27				5-25**N**
28				5-45**N**
29				6-16**N**

86Dec Strike 100.00

Aug	Open	High	Low	Close
1	2-39	2-41	2-36	2-41
4				2-40**N**
5	2-21	2-32	2-21	2-27
6	2-10	2-10	2-03**L**	2-03
7	2-10	2-17	2-10	2-17
8	2-37	2-53	2-37	2-53
11				3-02**N**
12	3-04	3-13	3-04	3-13
13	2-63	3-34	2-63	3-34
14				3-22**N**
15	3-31	3-32	3-21	3-21
18	3-15	3-27	3-15	3-27
19	3-54	3-58	3-54	3-55
20				4-06**N**
21	4-18	4-18	4-00	4-00
22				3-24**N**
25				3-37**N**
26				4-15**N**
27				3-41**N**
28	4-09	4-10	3-55	3-60
29	4-26	4-30**H**	4-26	4-30

86Dec Strike 102.00

Aug	Open	High	Low	Close
1	1-39	1-44	1-29	1-37
4	1-32	1-39	1-32	1-39
5	1-21	1-36	1-21	1-29
6	1-29	1-29	1-12	1-12
7	1-05	1-25	1-04**L**	1-24
8	1-31	1-45	1-31	1-45
11	1-48	1-56	1-46	1-52
12	1-60	1-60	1-52	1-58
13	1-56	2-18	1-51	2-12
14	2-10	2-15	2-00	2-00
15	2-07	2-10	2-01	2-01
18	1-56	2-07	1-54	2-07
19	2-29	2-34	2-24	2-26
20	2-36	2-36	2-21	2-36
21	2-30	2-52	2-30	2-31
22	2-09	2-14	1-62	1-62
25	1-60	2-07	1-58	2-07
26	2-30	2-41	2-25	2-41
27	2-33	2-35	2-13	2-13
28	2-20	2-40	2-20	2-28
29	2-57	2-58**H**	2-47	2-57

86Dec Strike 104.00

Aug	Open	High	Low	Close	
1	1-01	1-01	0-57	0-60	
4	0-55	0-60	0-55	0-60	
5	0-52	0-58	0-51	0-52	
6	0-47	0-47	0-39	0-39	
7	0-34	0-48	0-34**L**	0-47	
8	0-51	0-60	0-51	0-59	
11	1-06	1-06	0-57	0-63	
12	1-04	1-04	0-63	1-03	
13	1-00	1-18	0-61	1-14	
14	1-13	1-18	1-05	1-05	
15	1-05	1-10	1-02	1-03	
18	0-63	1-09	0-61	1-09	
19	1-27	1-28	1-20	1-22	
20	1-29	1-29	1-09	1-26	
21	1-17	1-38	1-17	1-22	
22	1-09	1-13	0-63	1-03	1-00
25	0-62	1-06	0-62	1-06	
26	1-12	1-29	1-12	1-29	
27	1-20	1-25	1-10	1-10	
28	1-14	1-27	1-14	1-19	
29	1-41	1-43**H**	1-32	1-40	

86Dec Strike 106.00

Aug	Open	High	Low	Close
1	0-32	0-32	0-29	0-30
4	0-32	0-32	0-31	0-32
5	0-31	0-31	0-26	0-26
6	0-23	0-23	0-20**L**	0-20
7	0-22	0-23	0-20	0-23
8	0-31	0-31	0-29	0-30
11	0-34	0-34	0-32	0-32
12	0-37	0-37	0-29	0-33
13	0-34	0-42	0-30	0-38
14	0-32	0-36	0-31	0-35
15	0-33	0-33	0-32	0-32
18	0-32	0-33	0-31	0-33
19	0-45	0-45	0-42	0-42
20	0-44	0-46	0-37	0-44
21	0-44	0-51	0-42	0-44
22	0-36	0-36	0-26	0-29
25	0-27	0-30	0-26	0-30
26	0-35	0-45	0-35	0-45
27	0-40	0-43	0-33	0-33
28	0-36	0-44	0-36	0-39
29	0-50	0-53**H**	0-48	0-53

86Dec Strike 108.00

Aug	Open	High	Low	Close
1				0-15**N**
4				0-16**N**
5				0-13**N**
6	0-12	0-12	0-09**L**	0-09
7	0-10	0-10	0-10	0-10
8	0-13	0-15	0-13	0-14
11				0-15**N**
12	0-14	0-16	0-13	0-16
13	0-15	0-16	0-15	0-16
14				0-14**N**
15	0-12	0-12	0-12	0-12
18	0-13	0-14	0-13	0-14
19	0-21	0-21	0-19	0-19
20	0-15	0-19	0-15	0-19
21	0-20	0-21	0-18	0-18
22	0-13	0-13	0-12	0-12
25	0-10	0-12	0-10	0-12
26	0-14	0-18	0-14	0-18
27	0-17	0-17	0-14	0-14
28	0-18	0-18	0-16	0-16
29	0-24	0-25**H**	0-21	0-23

86Dec Strike 110.00

Aug	Open	High	Low	Close
1				0-07**N**
4				0-08**N**
5				0-07**N**
6	0-06	0-06	0-05	0-05
7				0-05**N**
8				0-06**N**
11	0-07	0-07	0-06	0-06
12	0-03	0-06	0-03**L**	0-06
13				0-06**N**
14				0-06**N**
15				0-05**N**
18	0-06	0-06	0-06	0-06
19	0-07	0-07	0-07	0-07
20	0-08	0-08**H**	0-08	0-08
21	0-08	0-08	0-06	0-06
22				0-04**N**
25				0-04**N**
26				0-06**N**
27	0-06	0-07	0-05	0-05
28	0-06	0-06	0-05	0-05
29				0-10**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Aug	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1				1L	514	222	12	1L		750
4					440	107L	54			601
5		20H		156H	83	205	101			565
6				25	1,866H	191	7	5	10	2,104
7			1L	2	238	1,532	8	1		1,782
8				5	529	1,475	200	2		2,211
11		10			1,350	407	7		5	1,779
12			1	108	1,660	1,250	957	3		3,979
13		3L		1	1,157	3,165H	2,481H	4	1L	6,812H
14			2H		36L	2,658	255			2,951
15				5	1,143	1,685	8	4		2,845
18				10	72	213	3L		7	305L
19			1	2	111	2,883	923	8	1	3,929
20					663	2,481	298	73	3	3,518
21				6	67	1,582	2,148	29	23	3,855
22			1		100	1,585	548	500		2,734
25					881	550	126	2		1,559
26					37	210	1,156	705H		2,108
27					109	1,515	663	686	125H	3,098
28				39	526	1,818	36	55	105	2,579
29				1	130	665	145	123		1,064
TOTAL		33	6	361	11,712	26,399	10,136	2,201	280	51,128

Call open contracts Reported in contracts—Future 86Dec

Aug	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	4H	394H	229H	647	7,085	4,909	3,311L	576	176L	17,331L
4	4	394	229	646	7,089	4,921	3,361	576	176	17,396
5	4	374	229	691H	7,066L	5,047	3,361	574	176	17,522
6	4	374	229	691	8,476	5,148	3,361	574	186	19,043
7	4	374	229	691	8,455	4,129L	3,361	570L	185	17,998
8	4	374	229	689	8,682	5,133	3,561	572	185	19,429
11	4	374	229	689	9,395	5,278	3,561	572	190	20,292
12	4	374	229	581	9,954H	6,386	3,820	575	190	22,113
13	4	371L	229	580L	9,679	6,845	5,762	578	190	24,238
14	4	371	229	580	9,679	8,417	6,012	578	190	26,060
15	4	371	229	585	8,598	9,779	6,009	578	190	26,343
18	4	371	229	584	8,552	9,776	6,005	574	197	26,292
19	4	371	229	582	8,608	11,330	6,804	580	197	28,705
20	4	371	229	582	8,574	12,835	7,009H	647	200	30,451
21		371	229	580	8,574	13,331	6,529	670	219	30,503
22		371	228L	580	8,553	13,520	6,287	1,170	219	30,928
25		371	228	580	8,956	13,331	6,276	1,170	219	31,131
26		371	228	580	8,908	13,367	6,471	1,619	219	31,763
27		371	228	580	8,911	14,332	6,592	2,193	340	33,547
28		371	228	613	9,259	15,256	6,607	2,247H	445H	35,026H
29		371	228	612	9,243	15,314H	6,582	2,166	445	34,961

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 100.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	3-50	3-50H	3-34L	3-34
28				3-46N
29				4-06N

87Mar Strike 102.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	2-48	2-48	2-34L	2-34
20	2-40	2-40	2-39	2-39
21				2-38N
22				2-06N
25				2-18N
26				2-40N
27				2-20N
28				2-31N
29	2-44	2-60H	2-44	2-51

87Mar Strike 104.00

Aug	Open	High	Low	Close
1				1-20N
4				1-17N
5				1-10N
6				0-63N
7				1-03N
8				1-20N
11				1-24N
12				1-27N
13	1-48	1-48	1-40	1-40
14				1-26N
15	1-30	1-30	1-29L	1-29
18				1-30N
19				1-40N
20				1-42N
21				1-41N
22				1-18N
25				1-26N
26				1-40N
27				1-25N
28	1-44	1-44	1-35	1-35
29	1-40	1-52H	1-40	1-52

87Mar Strike 106.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26	1-00	1-02	1-00	1-02
27	0-50	0-50	0-50L	0-50
28				0-57N
29	1-11	1-11H	1-05	1-05

Call volume of sales Reported in contracts—Future 87Mar

Aug	100.00	102.00	104.00	106.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13			1L		1L
14					
15			8H		8
18					
19		33H			33
20		5L			5
21					
22					
25					
26				90	90
27	90H			400H	490H
28			1		1
29		10	5	1L	16
TOTAL	90	48	15	491	644

Call open contracts Reported in contracts—Future 87Mar

Aug	100.00	102.00	104.00	106.00	TOTAL
1			100L		100L
4			100		100
5			100		100
6			100		100
7			100		100
8			100		100
11			100		100
12			100		100
13			101		101
14			101		101
15			109		109
18			109		109
19		33L	109		142
20		38	109		147
21		38	109		147
22		38	109		147
25		38	109		147
26		38	109	90L	237
27	90H	38	109	400H	637
28	90	38	110	400	638
29	90	48H	114H	400	652H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 94.00				86Dec Strike 96.00				86Dec Strike 98.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				9-26N				7-28N				5-32N
3				8-20N				6-22N				4-36N
4				8-32N				6-33N				4-47N
5				7-42N				5-46N				3-63N
8				7-03N				5-11N				3-32N
9				7-26N				5-33N				3-50N
10				7-34N				5-38N				3-53N
11				6-35N				4-42N				3-00N
12				6-04N				4-18N				2-47N
15				6-36N				4-47N	3-00	3-09	3-00	3-09
16				6-36N				4-45N	3-00	3-08	3-00	3-07
17				7-20N				5-26N	3-20	3-43	3-20	3-43
18				6-20N				4-28N				2-53N
19				6-04N	4-00	4-18H	4-00L	4-18	2-29	2-48	2-29L	2-48
22				6-26N				4-37N	3-00	3-01	2-58	2-63
23				6-33N				4-42N				3-01N
24				7-23N				5-30N	3-02	3-53H	3-02	3-45
25				7-14N				5-20N				3-35N
26				7-34N				5-40N				3-53N
29				6-56N				4-63H				3-17N
30				7-34N				5-39N	3-28	3-50	3-27	3-50

	86Dec Strike 100.00				86Dec Strike 102.00				86Dec Strike 104.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	4-21	4-21H	3-50	3-50	2-43	2-57H	2-20	2-21	1-32	1-42H	1-16	1-16
3	3-17	3-17	2-43	3-04	1-51	1-60	1-34	1-48	0-57	1-03	0-49	0-58
4	3-26	3-27	3-01	3-12	1-56	2-04	1-47	1-55	0-61	1-05	0-52	0-62
5	2-46	2-46	2-35	2-35	1-32	1-37	1-20	1-26	0-50	0-52	0-40	0-43
8	2-20	2-33	2-10	2-10	1-15	1-27	1-12	1-12	0-38	0-45	0-36	0-36
9	2-32	2-32	2-21	2-22	1-22	1-24	1-17	1-17	0-43	0-44	0-38	0-38
10	2-26	2-26	2-21	2-21	1-18	1-20	1-11	1-16	0-40	0-43	0-35	0-36
11	1-55	2-01	1-44	1-47	0-63	1-02	0-51	0-55	0-27	0-31	0-22	0-24
12	1-62	1-62	1-32	1-41	1-00	1-05	0-48	0-53	0-35	0-35	0-22	0-22
15	1-53	1-59	1-53	1-57	0-61	0-63	0-58	0-60	0-25	0-30	0-25	0-27
16	1-47	1-58	1-46	1-54	0-58	0-61	0-55	0-60	0-27	0-27	0-24	0-27
17	1-62	2-13	1-62	2-13	1-02	1-08	1-00	1-07	0-30	0-31	0-26	0-30
18	2-24	2-24	1-38	1-38	1-15	1-15	0-51	0-51	0-35	0-35	0-20	0-20
19	1-23	1-35	1-21L	1-35	0-43	0-49	0-38L	0-49	0-16	0-19	0-16L	0-19
22	1-45	1-47	1-40	1-45	0-57	0-57	0-48	0-51	0-19	0-23	0-19	0-22
23	1-54	1-60	1-40	1-44	0-58	0-61	0-47	0-52	0-24	0-24	0-19	0-21
24	1-51	2-15	1-43	2-09	0-53	1-10	0-49	1-05	0-20	0-30	0-18	0-26
25	2-23	2-23	1-62	2-04	1-13	1-13	0-59	1-01	0-28 0-32	0-32	0-25	0-27
26	1-51	2-17	1-49	2-17	0-56	1-09	0-51	1-09	0-18	0-30	0-18	0-30
29	1-62	1-62	1-52	1-54	0-53	0-60	0-53	0-57	0-23	0-24	0-20	0-23
30	1-62	2-12	1-60	2-12	0-60	1-04	0-55	1-04	0-25	0-26	0-20	0-26

	86Dec Strike 106.00				86Dec Strike 108.00				86Dec Strike 110.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0-46	0-50H	0-35	0-35	0-20	0-23H	0-15	0-15	0-08	0-08H	0-06	0-06
3	0-27	0-32	0-22	0-27	0-11	0-12	0-09	0-11	0-04	0-05	0-04	0-04
4	0-29	0-32	0-25	0-30	0-12	0-14	0-12	0-13	0-05	0-06	0-05	0-05
5	0-21	0-23	0-19	0-20	0-08	0-09	0-08	0-08	0-04	0-05	0-04	0-04
8	0-17	0-21	0-15	0-15	0-07	0-07	0-06	0-06	0-04	0-04	0-03	0-03
9	0-19	0-19	0-16	0-16	0-08	0-08	0-07	0-07	0-04	0-04	0-02	0-03
10	0-17	0-17	0-13	0-15	0-07	0-07	0-06	0-06				0-03N
11	0-11	0-11	0-08	0-09	0-05	0-05	0-04	0-04	0-02	0-02	0-01L	0-01
12	0-16	0-16	0-07	0-10	0-04	0-04	0-04	0-04	0-01	0-01	0-01	0-01
15	0-12	0-12	0-11	0-11				0-05N				0-01N
16	0-10	0-11	0-10	0-11	0-04	0-04	0-04	0-04				0-01N
17	0-10	0-12	0-10	0-12	0-04	0-04	0-04	0-04				0-01N
18	0-15	0-15	0-07	0-07	0-05	0-05	0-03	0-03				0-01N
19	0-08	0-08	0-07	0-08	0-03	0-03	0-03	0-03				0-01N
22	0-08	0-08	0-07	0-08	0-03	0-03	0-03	0-03				0-01N
23	0-10	0-10	0-07	0-07	0-03	0-03	0-03	0-03				0-01N
24	0-07	0-11	0-07	0-10				0-03N				0-01N
25	0-11	0-11	0-08	0-09	0-04	0-04	0-03	0-04				0-01N
26	0-05	0-10	0-05L	0-10				0-04N				0-01N
29	0-07	0-08	0-07	0-07				0-03N				0-01N
30	0-07	0-06	0-06	0-06B	0-02	0-02	0-01L	0-02				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Sep	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	HOLIDAY									
2				2L	108	313	614H	197	28	1,262
3				10	78	870	315	462	1,275	3,010
4				722	828	323	208	1,068H	158	3,307
5				3	426	1,552H	125	17	13	2,136
8				22	237	1,122	175	32	410	1,998
9				5	166	920	579		656	2,326
10				2	1,485	799	142	2L	32	2,462
11				74	803	1,053	93	17	386	2,426
12				251	1,004	1,526	449	15	1,315H	4,560H
15			2L	407	381	586	7	5	6L	1,394
16			10H	204	75	9L	18	100	10	426L
17			2	132	509	700	25			1,368
18				36	678	21	49	72		856
19				1,070	1,398	94	23	20		2,605
22		1H		280	482	1,023	5	10		1,801
23			2	3,313H	407	232	17	2		3,973
24			2	103	2,198H	252	100			2,655
25				914	350	219	15	19		1,517
26				16	1,204	244	1L			1,465
29				171	445	256	27			899
30				54	47L	211	282	20		614
TOTAL		1	18	7,791	13,309	12,325	3,269	2,058	4,289	43,060

Call open contracts Reported in contracts—Future 86Dec

Sep	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	HOLIDAY									
2		371H	228	612L	9,245	15,407	6,728	2,335	473L	35,399
3		371	228	612	9,184	15,786H	6,735	2,192L	1,748	36,856
4		371	228	1,332	9,502	15,734	6,712L	3,067H	1,755	38,701H
5		371	228	1,244	9,169	15,284	6,723	2,463	1,764	37,246
8		371	228	1,224	8,962	13,661	6,848	2,463	2,172	35,929
9		371	228	1,227	8,961L	13,368	6,808	2,463	2,339	35,765
10		371	228	1,227	10,091	13,295	6,809	2,438	2,359H	36,818
11		371	228	1,259	9,745	13,002	6,775	2,438	2,024	35,842
12		371	228	1,315	10,339	11,705	7,019	2,421	1,625	35,023
15		371	229H	1,663	10,364	11,611	6,992	2,406	1,374	35,010
16		371	226L	1,775	10,432	11,580	6,992	2,306	1,374	35,056
17		371	227	1,764	10,516	11,678	7,086H	2,306	1,440	35,388
18		371	227	1,778	10,321	11,685	6,883	2,247	1,374	34,886
19		371	227	2,080	10,586H	11,676	6,880	2,246	1,374	35,440
22		371	227	2,135	9,934	10,941L	6,880	2,236	1,374	34,098L
23		371	227	4,760	9,909	10,985	6,879	2,236	1,374	36,741
24		371	227	4,761	10,534	11,115	6,979	2,236	1,374	37,597
25		371	227	4,807	10,487	11,134	6,979	2,242	1,374	37,621
26		371	227	4,823H	10,557	11,037	6,978	2,242	1,374	37,609
29		371	227	4,648	10,330	10,987	6,978	2,242	1,374	37,157
30		371	227	4,698	10,337	11,086	6,886	2,241	1,374	37,220

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22	3-06	3-10H	3-05L	3-06
23				3-02N
24				3-34N
25				3-31N
26				3-46N
29				3-17N
30				3-45N

87Mar Strike 100.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				3-36N
3				2-62N
4				3-05N
5				2-36N
8				2-14N
9				2-29N
10				2-30N
11	2-09	2-09	1-61	1-61
12				1-59N
15				2-07N
16				2-04N
17				2-23N
18				1-59N
19	1-55	1-60	1-53L	1-56
22	2-10	2-10	2-03	2-03
23				2-00N
24	1-62	2-25	1-62	2-23
25	2-32	2-32H	2-20	2-23
26				2-34N
29	2-10	2-11	2-10	2-11
30				2-32N

87Mar Strike 102.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				2-23N
3				1-60N
4				2-03N
5				1-41N
8				1-26N
9				1-38N
10				1-36N
11	1-20	1-20	1-12	1-14
12				1-06N
15	1-27	1-27	1-24	1-24
16	1-26	1-26	1-20	1-20
17	1-35	1-35	1-31	1-31
18	1-31	1-31	1-11	1-11
19	1-08	1-12	1-08L	1-11
22	1-19	1-20	1-19	1-19
23	1-22	1-22	1-14	1-14
24	1-14	1-30	1-14	1-30
25	1-36	1-42H	1-29	1-33
26	1-24	1-39	1-24	1-39
29	1-24	1-26	1-24	1-26
30	1-32	1-35	1-29	1-35

87Mar Strike 104.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				1-30N
3				1-12N
4	1-17	1-17H	1-17L	1-17
5				0-63N
8				0-53N
9				0-61N
10				0-60N
11				0-45N
12				0-39N
15				0-52N
16				0-49N
17				0-57N
18				0-43N
19				0-43N
22				0-50N
23				0-45N
24				0-56N
25				0-58N
26				0-63N
29				0-54N
30				0-59N

87Mar Strike 106.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-54N
3				0-43N
4				0-47N
5				0-36N
8	0-40	0-40H	0-29	0-29
9				0-35N
10				0-33N
11				0-23N
12				0-22N
15				0-30N
16				0-28N
17				0-32N
18				0-25N
19				0-23N
22	0-30	0-30	0-29	0-29
23	0-35	0-35	0-25L	0-25
24	0-26	0-30	0-25	0-30
25	0-33	0-33	0-33	0-33
26	0-30	0-35	0-30	0-35
29	0-28	0-31	0-28	0-31
30				0-33N

Call volume of sales Reported in contracts—Future 87Mar

Sep	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY					
2						
3						
4				2H		2
5						
8					90	90
9						
10						
11		5	207			212
12						
15			1L			1L
16			1			1
17			210			210
18			12			12
19		89H				89
22	1L	4	3		50	58
23	10H	30	734H		1L	775H
24		2L	60		200H	262
25		2	368		150	520
26			200		150	350
29			81		131	212
30		2	2			4
TOTAL	11	134	1,879	2	772	2,798

Call open contracts Reported in contracts—Future 87Mar

Sep	98.00	100.00	102.00	104.00	106.00	TOTAL
1	HOLIDAY					
2		90	48L	114L	400L	652L
3		90	48	114	400	652
4		90	48	115H	400	653
5		90	48	114	400	652
8		90	48	114	400	652
9		90	48	114	404	656
10		90	48	114	400	652
11		95H	245	114	400	854
12		95	245	114	400	854
15		95	246	114	400	855
16		95	247	114	400	856
17		95	457	114	400	1,066
18		95	469	114	400	1,078
19		8L	469	114	400	991
22	1L	37	470	114	400	1,022
23	11H	67	746	114	401	1,339
24	11	38	795	114	601	1,559
25	11	38	994	114	751	1,908
26	11	38	1,144	114	881	2,188
29	11	38	1,188H	114	1,011H	2,362H
30	11	38	1,187	114	1,011	2,361

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Oct	Open	High	Low	Close
1				7-47N
2				7-34N
3				8-34N
6				8-46N
7				8-52N
8				8-22N
9				8-40N
10				8-20N
13				8-00N
14				7-12N
15				7-30N
16				7-16N
17				7-12N
20				6-38N
21				7-18N
22				7-48N
23				8-14N
24				8-00N
27				8-22N
28				8-14N
29				8-46N
30				9-12N
31				9-06N

86Dec Strike 96.00

Oct	Open	High	Low	Close
1				5-49N
2				5-36N
3				6-35N
6				6-46N
7				6-52N
8				6-22N
9				6-40N
10				6-20N
13				6-00N
14				5-13N
15	5-00	5-31	5-00L	5-31
16				5-17N
17				5-13N
20				4-39N
21				5-19N
22				5-48N
23				6-14N
24				6-00N
27	6-15	6-22H	6-15	6-22
28				6-14N
29				6-46N
30				7-12N
31				7-06N

86Dec Strike 98.00

Oct	Open	High	Low	Close
1				3-59N
2				3-46N
3				4-38N
6				4-48N
7				4-54N
8	4-28	4-48H	4-24	4-24
9				4-43N
10				4-24N
13				4-04N
14	4-15	4-19	3-22	3-22
15	3-08	3-38	3-08	3-38
16				3-23N
17				3-18N
20				2-49N
21	3-00	3-25	3-00L	3-23
22				3-51N
23	4-18	4-20	4-13	4-15
24				4-01N
27	4-17	4-22	4-17	4-22
28				4-16N
29	4-08	4-47	4-08	4-47
30				5-13N
31				5-06N

86Dec Strike 100.00

Oct	Open	High	Low	Close
1	2-22	2-27	2-10	2-19
2	2-10	2-10	2-08	2-08
3	2-46	2-55	2-38	2-51
6	2-60	3-00	2-60	2-61
7	3-03	3-03	2-52	3-00
8	2-51	3-10	2-40	2-40
9	2-35	2-56	2-35	2-56
10	2-41	2-41	2-35	2-38
13	2-16	2-21	2-09	2-21
14	2-28	2-31	1-48	1-48
15	1-45	1-59	1-41	1-59
16	1-62	1-62	1-45	1-45
17	1-42	1-42	1-38	1-41
20	1-20	1-22	1-16L	1-16
21	1-31	1-44	1-31	1-44
22	1-23	2-00	1-23	2-00
23	2-11	2-28	2-11	2-23
24	2-10	2-16	2-09	2-09
27	2-00	2-28	2-00	2-28
28	2-30	2-34	2-20	2-23
29	2-14	2-52	2-14	2-52
30	3-26	3-37H	2-63	3-15
31	3-15	3-23	2-60	3-08

86Dec Strike 102.00

Oct	Open	High	Low	Close
1	1-11	1-13	1-01	1-06
2	1-00	1-00	0-59	0-59
3	1-20	1-27	1-18	1-24
6	1-30	1-30	1-25	1-29
7	1-31	1-31	1-19	1-30
8	1-25	1-40	1-15	1-16
9	1-03	1-25	1-03	1-25
10	1-13	1-13	1-07	1-11
13	1-00	1-00	0-56	0-63
14	1-00	1-05	0-41	0-41
15	0-37	0-50	0-37	0-50
16	0-49	0-49	0-38	0-38
17	0-34	0-34	0-32	0-32
20	0-19	0-25	0-19L	0-23
21	0-25	0-36	0-25	0-34
22	0-26	0-44	0-26	0-44
23	0-46	0-58	0-46	0-55
24	0-49	0-50	0-46	0-47
27	0-41	0-57	0-39	0-53 0-54
28	0-55 0-56	0-60	0-52	0-53
29	0-45	1-06	0-45	1-06
30	1-37	1-51H	1-16	1-29
31	1-30	1-34	1-10	1-19

86Dec Strike 104.00

Oct	Open	High	Low	Close
1	0-30	0-30	0-25	0-26
2	0-23	0-23	0-21	0-21
3	0-34	0-36	0-26	0-30
6	0-31	0-35	0-31	0-35
7	0-36	0-37	0-28	0-36
8	0-29	0-39H	0-26	0-29
9	0-25	0-34	0-22	0-34
10	0-26	0-26	0-23	0-24
13	0-18	0-21	0-17	0-21
14	0-20	0-21	0-10	0-10
15	0-08	0-13	0-08	0-13
16	0-13	0-13	0-09	0-09
17	0-06	0-08	0-06	0-06
20	0-04	0-05	0-04L	0-04 0-05
21	0-05	0-07	0-05	0-07
22	0-05	0-10	0-05	0-10
23	0-10	0-12	0-10	0-11
24	0-09	0-09	0-08	0-08
27	0-06	0-11	0-06	0-11
28	0-11	0-11	0-09	0-10
29	0-08	0-15	0-08	0-13 0-14
30	0-30	0-34	0-19	0-23
31	0-24	0-25	0-17	0-20

86Dec Strike 106.00

Oct	Open	High	Low	Close
1	0-09	0-09	0-08	0-08
2	0-05	0-05	0-05	0-05
3	0-09	0-10H	0-08	0-09
6	0-09	0-10	0-09	0-09
7	0-09	0-09	0-08	0-09
8	0-09	0-10	0-08	0-08
9	0-08	0-09	0-08	0-09
10	0-07	0-07	0-06	0-06
13	0-05	0-05	0-05	0-05
14	0-04	0-04	0-02	0-02
15				0-02N
16	0-02	0-02	0-01L	0-01
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27	0-02	0-02	0-02	0-02
28	0-02	0-02	0-01	0-02
29	0-02	0-03	0-02	0-02
30	0-06	0-06	0-04	0-04
31	0-04	0-04	0-02	0-03 0-02

86Dec Strike 108.00

Oct	Open	High	Low	Close
1	0-03	0-03H	0-03	0-03
2				0-02N
3				0-02N
6	0-02	0-02	0-02	0-02
7	0-01	0-02	0-01L	0-02
8	0-01	0-02	0-01	0-01
9	0-01	0-01	0-01	0-01
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20	0-01	0-01	0-01	0-01
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28	0-01	0-01	0-01	0-01
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 110.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1			2L	10	922	17L	107	2L		1,060
2				33	544	350	2L			929
3				414	1,000	391	597			2,402
6				64	180	1,080	366	50		1,740
7				25	812	1,036	21	360H		2,254
8			3	33	1,292	1,027	17	40		2,412
9				2	1,075	1,583H	21	195		2,876
10				1L	31	431	20			483
13				4	22L	237	4			267L
14			3	138	1,056	934	9			2,140
15				10	619	419				1,048
16		55H	105H	50	753	711	184			1,858
17				22	1,041	700				1,763
20				11	684	186		2		863
21		50	2	14	1,184	1,013				2,263
22				502H	1,360	94				1,956
23			8	4	414	463				889
24					787	663				1,450
27		1L	2	2	394	571	3			973
28		2		55	691	1,399	175	25		2,347
29			5	2	1,808H	756	26			2,597
30				18	1,735	460	1,969H			4,182H
31				3	25	46	1,055			1,129
TOTAL		108	130	1,417	18,429	14,547	4,576	674		39,881

Call open contracts Reported in contracts—Future 86Dec

Oct	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		371	228	4,702	10,630	11,087	6,965	1,941	1,374H	37,298
2		371	228	4,702	10,805	10,938L	6,965	1,941	1,374	37,324
3		371	228	4,738H	10,885	11,151	7,030	1,941	1,374	37,718
6		371	228	4,730	10,901	11,353	7,041H	2,061H	1,374	38,059
7		371	228	4,725	10,823	11,138	7,031	1,911	1,374	37,601
8		371	228	4,549	10,195	11,722	7,012	1,777	1,374	37,228
9		371	228	4,549	10,272	11,749	6,991	1,631L	1,374	37,165
10		371	228	4,548	10,272	11,874	6,991	1,631	1,374	37,289
13		371	228	4,546	10,271	11,804	6,991	1,631	1,374	37,216
14		371	225	4,538	10,668	12,289H	6,994	1,631	1,374	38,090
15		371	225	4,536	10,641	12,038	6,991	1,631	1,374	37,807
16		426	328	4,576	10,698	12,132	6,992	1,631	1,374	38,157
17		426	328	4,559	10,458	12,122	6,991	1,631	1,374	37,889
20		426	328	4,562	10,368	12,219	6,991	1,633	1,374	37,901
21		476H	329H	4,572	10,960	11,777	6,991	1,631	1,374	38,110
22		476	329	4,070	11,725	11,807	6,991	1,631	1,374	38,403
23		476	321	4,065	12,021H	11,719	6,991	1,631	1,374	38,598H
24		476	321	4,065	11,633	11,318	6,991	1,631	1,374	37,809
27		475	320	4,051L	11,493	11,258	6,926	1,631	1,374	37,528
28		473	320	4,101	11,486	11,361	6,776	1,631	1,374	37,522
29		245L	324	4,101	10,065	11,495	6,776	1,631	1,374	36,011
30		245	319	4,107	9,221	11,467	5,111	1,631	1,374	33,475
31		245	214L	4,106	9,066L	11,462	4,061L	1,631	1,374	32,159L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Oct	Open	High	Low	Close
1				3-51**N**
2				3-45**N**
3	4-22	4-25**H**	4-22**L**	4-25
6				4-33**N**
7				4-34**N**
8				4-13**N**
9				4-30**N**
10				4-20**N**
13				4-02**N**
14				3-30**N**
15				3-43**N**
16				3-33**N**
17				3-29**N**
20				3-06**N**
21				3-34**N**
22				3-52**N**
23				4-07**N**
24				3-57**N**
27				4-05**N**
28				4-00**N**
29				4-23**N**
30				4-50**N**
31				4-42**N**

87Mar Strike 100.00

Oct	Open	High	Low	Close
1	2-38	2-38	2-34	2-34
2	2-33	2-33	2-23	2-23
3				2-61**N**
6				3-04**N**
7				3-05**N**
8				2-47**N**
9	2-60	3-00**H**	2-60	3-00
10	2-54	2-56	2-54	2-56
13				2-40**N**
14				2-11**N**
15	2-12	2-26	2-12	2-25
16				2-17**N**
17				2-11**N**
20	1-62	2-04	1-58**L**	1-58
21	2-12	2-21	2-10	2-17
22	2-23	2-34	2-23	2-34
23	2-41	2-41	2-41	2-41
24	2-34	2-35	2-27	2-27
27				2-38**N**
28				2-37**N**
29	2-46	2-56	2-46	2-56
30				3-16**N**
31				3-10**N**

87Mar Strike 102.00

Oct	Open	High	Low	Close
1	1-44	1-44	1-36	1-36
2	1-33	1-33	1-30	1-32
3	1-56	1-58	1-49	1-54
6	1-60	1-60	1-58	1-59
7	1-49	1-57	1-49	1-57
8	1-57	2-00	1-43	1-43
9	1-51	1-57	1-50	1-57
10	1-48	1-55	1-48	1-53
13				1-42**N**
14	1-37	1-38	1-20	1-20
15				1-26**N**
16	1-28	1-30	1-20	1-20
17	1-21	1-21	1-15	1-15
20	1-05	1-11	1-05**L**	1-05
21	1-14	1-24	1-10	1-23
22	1-20	1-30	1-20	1-30
23	1-32	1-38	1-32	1-36
24	1-30	1-30	1-25	1-27
27	1-23	1-34	1-23	1-34
28	1-35	1-39	1-30	1-30
29	1-25	1-42	1-25	1-42
30	2-07	2-09**H**	1-53	1-60
31	1-56	1-58	1-51	1-56

87Mar Strike 104.00

Oct	Open	High	Low	Close
1	0-63	0-63	0-56	0-59
2	0-55	0-55	0-54	0-54
3				1-04**N**
6	1-01	1-03	1-00	1-03
7				1-05**N**
8				0-59**N**
9				1-10**N**
10				1-04**N**
13				0-61**N**
14				0-47**N**
15				0-51**N**
16				0-46**N**
17				0-42**N**
20				0-36**N**
21	0-38	0-47	0-38**L**	0-47
22	0-43	0-52	0-43	0-52
23	0-56	0-59	0-56	0-56
24				0-49**N**
27	0-45	0-51	0-45	0-51
28	0-52	0-52	0-50	0-50
29				0-58**N**
30	1-20	1-20**H**	1-02	1-07**B**
31	1-00	1-02	1-00	1-02

87Mar Strike 106.00

Oct	Open	High	Low	Close
1	0-35	0-35	0-32	0-32
2				0-28**N**
3	0-39	0-39**H**	0-37	0-37
6				0-38**N**
7	0-31	0-34	0-31	0-34
8	0-33	0-33	0-30	0-30
9	0-30	0-38	0-30	0-38
10				0-37**N**
13				0-33**N**
14				0-25**N**
15				0-26**N**
16				0-19**N**
17				0-22**N**
20				0-17**N**
21	0-17	0-24	0-17**L**	0-24
22				0-28**N**
23				0-29**N**
24				0-24**N**
27				0-25**N**
28				0-24**N**
29				0-28**N**
30				0-36**N**
31				0-35**N**

87Mar Strike 108.00

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	0-12	0-12	0-12	0-12
27				0-10**N**
28				0-11**N**
29	0-10	0-12	0-10**L**	0-12
30				0-16**N**
31	0-16	0-16**H**	0-15	0-16

Call volume of sales Reported in contracts—Future 87Mar

Oct	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1		2**L**	3**L**	475	150		630
2		2	152	3**L**			157
3	1**H**		478		61		540
6			602	754**H**	2**L**		1,358
7			100		200		300
8			600		300**H**		900
9		15	14		150		179
10		5	101				106
13			100				100
14			222				222
15		20					20
16			64				64
17			14				14**L**
20		312**H**	56				368
21		101	1,583**H**	281			1,965**H**
22		202	8	65	12		287
23		151	4	18			173
24		21	532			1**L**	554
27			6	333			339
28			4	115			119
29		100	1,464			2	1,566
30			218	108			326
31			303	27		3**H**	333
TOTAL	1	931	6,628	2,179	875	6	10,620

Call open contracts Reported in contracts—Future 87Mar

Oct	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	11**H**	38**L**	1,186**L**	581**L**	1,011**L**		2,827**L**
2	11	40	1,277	581	1,011		2,920
3	11	40	1,563	581	1,011		3,206
6	11	40	2,159	1,234	1,011		4,455
7	11	40	2,259	1,234	1,211		4,755
8	11	40	2,859	1,234	1,511		5,655
9	11	55	2,869	1,234	1,561		5,730
10	11	60	2,970	1,234	1,561		5,836
13	11	60	3,070	1,234	1,561		5,936
14	11	60	3,172	1,234	1,561		6,038
15	11	60	3,172	1,234	1,561		6,038
16	11	60	3,233	1,234	1,561		6,099
17	11	60	3,246	1,234	1,561		6,112
20	11	362	3,250	1,234	1,561		6,418
21	11	462	3,962	1,511	1,561		7,507
22	11	662	3,970	1,521	1,573**H**		7,737
23	11	762	3,972	1,521	1,573		7,839
24	11	763	4,232	1,521	1,573	1**L**	8,101
27	11	763	4,234	1,852	1,573	1	8,434
28	11	763	4,234	1,902	1,573	1	8,484
29	11	863**H**	4,836**H**	1,902	1,573	3	9,188
30	11	863	4,826	1,985**H**	1,573	3	9,261
31	11	863	4,826	1,985	1,573	6**H**	9,264**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 94.00

Nov	Open	High	Low	Close
3				9-22**N**
4				9-16**N**
5				9-16**N**
6				8-44**N**
7				8-19**N**
10				8-24**N**
11				8-28**N**
12				8-42**N**
13				8-46**N**
14				8-58**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 96.00

Nov	Open	High	Low	Close
3				7-22**N**
4				7-16**N**
5				7-16**N**
6				6-44**N**
7				6-19**N**
10				6-24**N**
11				6-28**N**
12				6-42**N**
13	6-49	6-58**H**	6-45**L**	6-46
14				6-58**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 98.00

Nov	Open	High	Low	Close
3	5-30	5-36**H**	5-22	5-22
4				5-16**N**
5				5-16**N**
6				4-44**N**
7	4-12	4-28	4-11**L**	4-19
10				4-24**N**
11	4-31	4-31	4-27	4-28
12				4-42**N**
13				4-46**N**
14				4-58**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 100.00

Nov	Open	High	Low	Close
3	3-14	3-36**H**	3-14	3-23
4	3-10	3-28	3-10	3-17
5	3-20	3-24	3-12	3-16
6	3-00	3-00	2-43	2-45
7	2-10	2-28	2-10	2-19
10	2-04	2-24	2-04**L**	2-24
11	2-32	2-32	2-28	2-28
12	2-38	2-42	2-28	2-42
13	2-52	2-58	2-45	2-46
14	2-54	2-58	2-47	2-58
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 102.00

Nov	Open	High	Low	Close
3	1-28	1-45**H**	1-28	1-35
4	1-25	1-33	1-18	1-26
5	1-29	1-34	1-20	1-23
6	1-13	1-13	0-59	0-59
7	0-35	0-43	0-31	0-37
10	0-23	0-39	0-21**L**	0-39
11	0-42	0-42	0-33	0-36
12	0-46	0-46	0-32	0-45**B**
13	0-47	0-60	0-43	0-48
14	0-38	0-59	0-38	0-57
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 104.00

Nov	Open	High	Low	Close
3	0-19	0-27**H**	0-19	0-23**B**
4	0-18	0-21	0-15	0-18
5	0-18	0-20	0-15	0-17
6	0-09	0-11	0-06	0-06
7	0-02	0-03	0-01**L**	0-01
10	0-02	0-02	0-01	0-01
11	0-01	0-01	0-01	0-01
12	0-01	0-02	0-01	0-01
13	0-01	0-02	0-01	0-01
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 106.00

Nov	Open	High	Low	Close
3	0-02	0-03**H**	0-02	0-03
4	0-01	0-02	0-01**L**	0-02
5				0-02**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 108.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 110.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Nov	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3				222	1,258	1,514	300H			3,294H
4			2L	65	25L	756	151			999
5				403	2,065	442				2,910
6				3L	756	1,146				1,905
7			2	47	346	843				1,238
10				526H	388	274				1,188
11			475H	477	61	90L				1,103
12				7	362	1,604H				1,973
13		10H		4	482	356	3L			855L
14				13	3,060H					3,073
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										
TOTAL		10	479	1,767	8,803	7,025	454			18,538

Call open contracts Reported in contracts—Future 86Dec

Nov	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3		245H	214	4,068H	8,671H	11,605	3,877L	1,631H	1,374H	31,685H
4		245	199	4,010	8,634	11,626	3,914H	1,631	1,374	31,633
5		235	199	4,004	7,378	11,574	3,913	1,631	1,374	30,308
6		235	199	4,003	6,206	12,020H	3,913	1,631	1,374	29,581
7		235	197	3,995	6,133	11,494	3,913	1,631	1,374	28,972
10		151	197	3,991	6,411	11,409	3,913	1,631	1,374	29,077
11		141L	229H	3,965	6,405	11,146	3,913	1,631	1,374	28,804
12		141	229	3,898	6,165	9,982	3,912	1,631	1,374	27,332
13		141	125L	3,392L	5,744L	9,602L	3,909	1,631	1,374	25,918L
14										
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Nov	Open	High	Low	Close
3				4-56N
4				4-50N
5				4-47N
6				4-16N
7				3-58N
10				3-60N
11				3-57N
12				4-05N
13				4-09N
14				4-26N
17				4-56N
18	4-39	4-39	4-30L	4-32
19				5-06N
20				4-63N
21				5-16N
24				5-29N
25	4-62	4-62H	4-61	4-61
26				5-09N
27	HOLIDAY			
28				5-11N

87Mar Strike 100.00

Nov	Open	High	Low	Close	
3	3-24	3-27	3-20	3-20	
4	3-08	3-20	3-08	3-14	3-16
5	3-15	3-15	3-09	3-11	
6	2-59	2-59	2-46	2-46	
7				2-28N	
10				2-28N	
11				2-25N	
12	2-27	2-32	2-27L	2-32	
13				2-37N	
14	2-37	2-52	2-37	2-52	
17	2-49	3-12	2-48	3-12	
18	3-00	3-07	2-55	2-57	
19				3-26N	
20				3-19N	
21	3-25	3-32	3-25	3-31	
24				3-42N	
25	3-45	3-45H	3-11	3-11	
26				3-22N	
27	HOLIDAY				
28				3-23N	

87Mar Strike 102.00

Nov	Open	High	Low	Close	
3	2-03	2-08	2-01	2-01	
4	1-53	2-00	1-53	1-60	1-61
5	1-61	1-61	1-53	1-55	
6	1-45	1-45	1-32	1-32	
7	1-25	1-25	1-15	1-18	
10	1-10	1-16	1-03L	1-16	
11	1-16	1-16	1-13	1-14	
12	1-16	1-20	1-12	1-20	
13	1-28	1-28	1-20	1-24	
14	1-23	1-33	1-23	1-32	
17	1-32	1-52	1-28	1-52	
18	1-46	1-48	1-36	1-38	
19	1-46	1-63	1-46	1-63	
20	1-58	2-02	1-50	1-54	
21	1-57	2-00	1-55	1-61	
24	2-01	2-07	1-62	2-04	
25	2-12	2-12H	1-45	1-46	
26	1-47	1-54	1-38	1-54	
27	HOLIDAY				
28	1-55	1-56	1-55	1-55	

87Mar Strike 104.00

Nov	Open	High	Low	Close
3	1-06	1-12H	1-06	1-08
4	1-04	1-04	1-04	1-04
5	1-00	1-03	1-00	1-01
6	0-52	0-54	0-48	0-48
7	0-39	0-39	0-37	0-37
10	0-30	0-36	0-30L	0-36
11	0-36	0-36	0-35	0-35
12	0-36	0-37	0-33	0-37
13	0-37	0-45	0-35	0-41
14	0-41	0-44	0-38	0-44
17	0-42	0-58	0-42	0-56
18	0-55	0-57	0-48	0-50
19	0-56	1-01	0-54	0-63
20	0-60	1-02	0-52	0-56
21	0-57	0-62	0-55	0-58
24	0-63	0-63	0-54	0-61
25	0-63	1-02	0-42	0-45
26	0-48	0-50	0-40	0-50
27	HOLIDAY			
28	0-49	0-54	0-49	0-52

87Mar Strike 106.00

Nov	Open	High	Low	Close
3	0-38	0-39H	0-36	0-36
4				0-33N
5	0-31	0-31	0-31	0-31
6	0-25	0-25	0-21	0-21
7				0-16N
10	0-15	0-15	0-15	0-15
11				0-13N
12				0-14N
13	0-16	0-16	0-15	0-15
14	0-15	0-16	0-15	0-16
17	0-15	0-23	0-15	0-23
18	0-21	0-21	0-18	0-20
19	0-24	0-26	0-24	0-26
20	0-25	0-27	0-20	0-21
21	0-23	0-24	0-21	0-23
24	0-24	0-25	0-23	0-24
25	0-25	0-25	0-16	0-16
26	0-16	0-17	0-11L	0-17
27	HOLIDAY			
28	0-16	0-18	0-16	0-18

87Mar Strike 108.00

Nov	Open	High	Low	Close
3	0-18	0-18H	0-17	0-17
4				0-16N
5	0-15	0-15	0-14	0-14
6				0-08N
7	0-08	0-08	0-06	0-06
10				0-05N
11	0-04	0-04	0-03L	0-04
12	0-06	0-06	0-06	0-06
13				0-06N
14	0-04	0-05	0-04	0-05
17				0-08N
18	0-08	0-08	0-07	0-07
19	0-09	0-10	0-08	0-10
20	0-08	0-08	0-07	0-07
21	0-08	0-08	0-07	0-08
24	0-08	0-08	0-08	0-08
25	0-08	0-08	0-06	0-06
26	0-07	0-07	0-06	0-06
27	HOLIDAY			
28	0-06	0-06	0-05	0-05

87Mar Strike 110.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21	0-02	0-02	0-02L	0-02
24				0-02N
25	0-03	0-03H	0-02	0-02
26				0-02N
27	HOLIDAY			
28	0-02	0-02	0-02	0-02

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3		150	6L	205	294H			655
4		250	202	8	10	1L		471
5		314H	1,937H	2 218	2L	15		4,486H
6		125	230	1,042	2			1,399
7			735	155		5		895
10			1,867	292	2			2,161
11			452	21		93H		566
12		1L	960	113		1		1,075
13			310	123	2	5		440L
14		1	397	83	12	10		503
17		63	314	43	54			474
18	250H	50	1,190	437	7	26		1,960
19			26	592	113	8		739
20			47	3,090H	70	11		3,218
21		53	169	1,679	18	39	1L	1,959
24			597	1,096	10	47		1,750
25	1L	2	1,172	2,779	68	32	126H	4,180
26			128	638	34	43		843
27	**HOLIDAY**							
28			262	1L	207	5	50	525
TOTAL	251	1,009	11,001	14,615	905	341	177	28,299

Call open contracts Reported in contracts—Future 87Mar

Nov	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
3	11L	773H	4,826L	2,188L	1,371	6L		9,175
4	11	665	4,903	2,188	1,371	7		9,145L
5	11	466	5,718	3,249	1,369L	22		10,835
6	11	506	5,864	3,593	1,369	22		11,365
7	11	406	6,257	3,593	1,369	27		11,663
10	11	402	7,524	3,852	1,371	27		13,187
11	11	302L	7,625	3,873	1,371	120		13,302
12	11	303	7,652	3,885	1,371	121		13,343
13	11	303	7,762	3,924	1,371	126		13,497
14	11	303	7,935	3,934	1,377	136		13,696
17	11	303	8,111	3,925	1,404	136		13,890
18	261H	323	8,809	4,208	1,399	162		15,162
19	261	323	8,809	4,658	1,500	170		15,721
20	261	323	8,809	7,411	1,518	179		18,501
21	261	356	8,927H	8,520	1,526H	218	1L	19,809
24	261	356	8,805	9,505	1,517	265	1	20,710
25	260	354	8,411	9,921	1,510	297	124	20,877
26	260	354	8,529	10,002H	1,507	339	124	21,115H
27	**HOLIDAY**							
28	260	354	8,501	10,002	1,415	344H	174H	21,050

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 102.00				87Jun Strike 104.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19								
20								
21								
24								
25	2-04	2-04H	1-45	1-45				
26	1-40	1-50	1-40L	1-50	0-61	0-61H	0-60L	0-60
27	**HOLIDAY**				**HOLIDAY**			
28				1-47N				0-59N

Call volume of sales Reported in contracts—Future 87Jun

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19			
20			
21			
24			
25	3L		3L
26	72H	1H	73H
27	**HOLIDAY**		
28			
TOTAL	75	1	76

Call open contracts Reported in contracts—Future 87Jun

Nov	102.00	104.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19			
20			
21			
24			
25	3L		3L
26	73H	1H	74H
27	**HOLIDAY**		
28	73	1	74

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 98.00

Dec	Open	High	Low	Close
1				5-05**N**
2				5-63**N**
3				5-60**N**
4				6-24**N**
5				5-29**N**
8				5-62**N**
9				5-59**N**
10				6-09**N**
11				5-45**N**
12				5-47**N**
15				5-40**N**
16				5-60**N**
17				5-62**N**
18				6-06**N**
19				6-12**N**
22				6-14**N**
23				6-26**N**
24				6-22**N**
25	**HOLIDAY**			
26				6-20**N**
29				5-46**N**
30				5-26**N**
31				5-23**N**

87Mar Strike 100.00

Dec	Open	High	Low	Close
1	3-23	3-23	3-22**L**	3-23
2	3-30	4-03	3-30	4-03
3	4-20	4-20	4-04	4-04
4	4-27	4-40**H**	4-27	4-32
5				3-41**N**
8				4-05**N**
9				4-02**N**
10	4-00	4-14	4-00	4-14
11				3-52**N**
12				3-54**N**
15	3-34	3-54	3-32	3-48
16				4-01**N**
17	4-05	4-05	4-04	4-04
18				4-11**N**
19				4-17**N**
22				4-17**N**
23	4-23	4-31	4-23	4-28
24				4-25**N**
25	**HOLIDAY**			
26				4-23**N**
29				3-51**N**
30				3-32**N**
31				3-29**N**

87Mar Strike 102.00

Dec	Open	High	Low	Close
1	1-42	1-53	1-37**L**	1-50
2	1-53	2-27	1-53	2-27
3	2-43	2-43	2-29	2-29
4	2-33	2-57**H**	2-33	2-51
5	2-33	2-39	2-06	2-06
8	2-15	2-28	2-00	2-28
9	2-22	2-24	2-22	2-24
10	2-19	2-34	2-18	2-33
11	2-26	2-26	2-07	2-10
12	2-05	2-14	1-62	2-12
15	1-59	2-11	1-59	2-07
16	2-17	2-25	2-16	2-21
17	2-21	2-23	2-19	2-21
18	2-37	2-37	2-24	2-26
19	2-25	2-33	2 25	2-30
22	2-16	2-32	2-16	2-31
23	2-37	2-42	2-33	2-41
24	2-41	2-41	2-37	2-37
25	**HOLIDAY**			
26	2-37	2-37	2-32	2-34
29	2-16	2-16	2-03	2-03
30	1-52	1-57	1-52	1-54
31	1-58	1-62	1-52	1-52

87Mar Strike 104.00

Dec	Open	High	Low	Close
1	0-45	0-50	0-44	0-50
2	0-54	1-12	0-52	1-11
3	1-23	1-25	1-15	1-15
4	1-13	1-35**H**	1-13	1-31
5	1-17	1-20	0-62	0-62
8	1-01	1-12	0-60	1-12
9	1-06	1-13	1-06	1-08
10	1-06	1-15	1-04	1-12
11	1-07	1-07	0-57	0-61
12	0-57	1-00	0-54	0-63
15	0-53	0-62	0-50	0-61
16	1-03	1-09	0-63	1-04
17	1-02	1-04	1-00	1-02
18	1-13	1-13	1-02	1-02
19	1-04	1-08	1-04	1-07
22	1-00	1-07	0-59	1-05
23	1-09	1-15	1-08	1-14
24	1-15	1-15	1-12	1-12
25	**HOLIDAY**			
26	1-12	1-12	1-07	1-07
29	1-01	1-01	0-53	0-53
30	0-45	0-49	0-45	0-46
31	0-49	0-49	0-43**L**	0-43

87Mar Strike 106.00

Dec	Open	High	Low	Close	
1	0-15	0-16	0-15	0-16	
2	0-18	0-28	0-18	0-28	
3	0-37	0-37	0-32	0-32	
4	0-32	0-45**H**	0-32	0-41	
5	0-36	0-36	0-24	0-24	
8	0-26	0-30	0-23	0-30	
9	0-30	0-30	0-27	0-27	
10	0-27	0-31	0-25	0-29	0-31
11	0-27	0-27	0-20	0-20	
12	0-18	0-21	0-16	0-20	0-21
15	0-17	0-21	0-16	0-20	
16	0-22	0-26	0-21	0-24	
17	0-23	0-23	0-20	0-20	
18	0-20	0-26	0-20	0-23	
19	0-23	0-25	0-22	0-24	
22	0-20	0-24	0-19	0-24	
23	0-24	0-28	0-23	0-27	
24	0-27	0-27	0-25	0-25	
25	**HOLIDAY**				
26	0-25	0-25	0-23	0-24	
29	0-19	0-20	0-15	0-15	
30	0-12	0-13	0-12	0-13	
31	0-13	0-13	0-10**L**	0-10	

87Mar Strike 108.00

Dec	Open	High	Low	Close
1	0-04	0-06	0-04	0-05
2	0-06	0-10	0-06	0-09
3	0-13	0-13	0-12	0-12
4	0-11	0-16**H**	0-11	0-16
5	0-13	0-14	0-09	0-09
8	0-10	0-10	0-08	0-10
9	0-10	0-10	0-09	0-10
10	0-09	0-10	0-09	0-10
11	0-09	0-09	0-06	0-06
12	0-05	0-06	0-04	0-05
15	0-07	0-07	0-06	0-06
16	0-07	0-09	0-07	0-07
17	0-06	0-06	0-05	0-05
18	0-07	0-07	0-06	0-06
19	0-07	0-07	0-07	0-07
22	0-05	0-07	0-05	0-07
23	0-07	0-07	0-07	0-07
24				0-07**N**
25	**HOLIDAY**			
26	0-07	0-07	0-06	0-06
29	0-04	0-04	0-04	0-04
30	0-03	0-03	0-03**L**	0-03
31	0-04	0-04	0-03	0-03

87Mar Strike 110.00

Dec	Open	High	Low	Close
1				0-02**N**
2	0-03	0-03	0-03	0-03
3	0-04	0-04	0-04	0-04
4	0-05	0-05**H**	0-05	0-05
5	0-04	0-04	0-03	0-03
8	0-03	0-03	0-02	0-03
9	0-03	0-03	0-03	0-03
10	0-03	0-03	0-02	0-03
11	0-02	0-02	0-02	0-02
12	0-02	0-02	0-02	0-02
15				0-01**N**
16	0-02	0-02	0-02	0-02
17	0-02	0-02	0-02	0-02
18	0-02	0-02	0-02	0-02
19	0-02	0-02	0-02	0-02
22				0-02**N**
23				0-02**N**
24				0-02**N**
25	**HOLIDAY**			
26				0-02**N**
29				0-02**N**
30	0-02	0-02	0-01**L**	0-01
31				0-01**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Dec	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1		2	15	537	211	3		768
2		26**H**	1,079**H**	1,394	156	22	2	2,679
3		13	722	1,524	1,410	20	15	3,704**H**
4		3	206	1,168	935	16	1**L**	2,329
5			15	259	176	81	5	536
8			254	370	547	37	38	1,246
9			31	617	192	207**H**	10	1,057
10		10	54	1,395	1,072	16	75	2,622
11			108	837	12**L**	16	145**H**	1,118
12			16	1,944**H**	467	53	1	2,481
15		2	8	790	1,573**H**	6		2,379
16			28	386	30	14	5	463
17		25	258	156	376	13	1	829
18		1**L**	135	297	63	31	1	528
19			502	147	425	4	1	1,079
22			12	183	83	61		339
23		2	402	815	805	2**L**		2,026
24			8	27**L**	19			54**L**
25	**HOLIDAY**							
26			4	105	12	6		127
29			2**L**	452	394	20		868
30			2	145	51	10	5	213
31			137	223	91	2		453
TOTAL		84	3,998	13,771	9,100	640	305	27,898

Call open contracts Reported in contracts—Future 87Mar

Dec	98.00	100.00	102.00	104.00	106.00	108.00	110.00	TOTAL
1	260**H**	354**H**	8,506**H**	10,502	1,467	347**L**	174**L**	21,610
2	260	330	7,660	10,803	1,374**L**	369	176	20,972**L**
3	260	317	7,243	10,401	2,176	386	191	20,974
4	260	316	7,228	10,669	2,646	400	192	21,711
5	260	316	7,228	10,563	2,568	457	197	21,589
8	260	316	7,127	10,563	2,569	473	204	21,512
9	260	316	7,127	10,365**L**	2,519	629	214	21,430
10	260	306	7,127	10,571	2,856	643	285	22,048
11	260	306	7,126	10,575	2,860	655	390	22,172
12	260	306	7,090	12,225	2,717	679	391	23,668
15	260	306	7,083	12,479**H**	3,825	685	391	25,029
16	260	306	7,080**L**	12,171	3,847	694	396	24,754
17	260	301	7,137	12,084	4,070	698	397	24,947
18	260	301	7,112	12,113	4,056	753	398	24,993
19	260	301	7,212	12,113	4,299	753	399	25,337
22	260	301	7,202	12,158	4,326	743	399	25,389
23	260	299**L**	7,362	12,095	4,364	745	399	25,524**H**
24	260	299	7,362	12,095	4,364	745	399	25,524
25	**HOLIDAY**							
26	260	299	7,323	11,992	4,369	748	399	25,390
29	260	299	7,323	11,892	4,482**H**	768	399	25,423
30	260	299	7,323	11,893	4,471	775	402**H**	25,423
31	260	299	7,273	11,895	4,437	777**H**	402	25,343

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

Dec	87Jun Strike 102.00				87Jun Strike 104.00				87Jun Strike 106.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	1-40	1-47	1-40L	1-47				0-59N				
2				2-14N				1-17N				
3				2-14N	1-28	1-28	1-17	1-17				
4	2-21	2-38H	2-21	2-36	1-28	1-40H	1-28	1-33				
5				2-00N	1-26	1-26	1-08	1-08				
8				2-16N	1-10	1-19	1-10	1-19				
9				2-14N	1-24	1-24	1-17	1-17	0-46	0-46	0-42	0-42
10				2-19N				1-22N				0-44N
11	2-12	2-12	2-05	2-05				1-08N				0-36N
12	1-61	2-05	1-61	2-05				1-08N				0-36N
15	2-08	2-08	2-05	2-05	1-01	1-09	1-01	1-09				0-37N
16				2-15N	1-17	1-17	1-15	1-15				0-41N
17	2-23	2-23	2-16	2-16	1-19	1-20	1-17	1-17				0-41N
18				2-19N	1-24	1-24	1-17	1-18				0-40N
19	2-28	2-28	2-22	2-22	1-17	1-25	1-17	1-20				0-42N
22				2-25N	1-18	1-24	1-18	1-21	0-40	0-43	0-40	0-43
23				2-33N	1-28	1-28	1-27	1-27	0-47	0-47H	0-46	0-46
24				2-31N				1-26N	0-47	0-47	0-46	0-46
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				2-26N	1-21	1-21	1-21	1-21	0-42	0-42	0-42	0-42
29				2-04N	1-12	1-12	1-06	1-06	0-38	0-38	0-35	0-35
30	1-62	1-62	1-57	1-57				0-63N				0-30N
31	1-60	1-60	1-52	1-52	1-02	1-02	0-61L	0-61	0-32	0-32	0-30L	0-30

87Jun Strike 108.00

Dec	Open	High	Low	Close
1				
2				
3				
4	0-26	0-26H	0-26	0-26
5	0-23	0-23	0-16	0-16
8	0-22	0-22	0-21	0-21
9	0-23	0-23	0-20	0-20
10	0-22	0-24	0-22	0-24
11	0-19	0-19	0-18	0-18
12				0-18N
15	0-16	0-17	0-14	0-17
16	0-20	0-20	0-19	0-20
17	0-21	0-21	0-20	0-20
18	0-19	0-19	0-19	0-19
19	0-19	0-20	0-19	0-19
22	0-21	0-21	0-21	0-21
23				0-22N
24				0-22N
25	HOLIDAY			
26				0-20N
29	0-17	0-17	0-15	0-15
30	0-14	0-14	0-12L	0-12
31	0-13	0-13	0-12	0-12

Call volume of sales Reported in contracts—Future 87Jun

Dec	102.00	104.00	106.00	108.00	TOTAL
1	317H				317
2					
3		44			44
4		3		5	8
5	2	2		2L	6
8		2		2	4
9		1L	49	3	53
10				3	3
11	2			2	4
12	2				2L
15	1L	1		6	8
16		1		7	8
17		18		2	20
18	1	24		2	27
19	1	12		3	16
22		21	400	2	423
23		1,000H	1,000H		2,000H
24			400		400
25	HOLIDAY				
26		100	450		550
29		600	250	5	855
30	10			4	14
31	10	41	1L	10H	62
TOTAL	346	1,870	2,550	58	4,824

Call open contracts Reported in contracts—Future 87Jun

Dec	102.00	104.00	106.00	108.00	TOTAL
1	390L	1L			391L
2	390	1			391
3	390	45			435
4	390	48		5L	443
5	391	48		7	446
8	391	48		9	448
9	391	49	49L	12	501
10	391	49	49	15	504
11	391	49	49	17	506
12	391	49	49	17	506
15	392	50	49	19	510
16	392	51	49	26	518
17	392	69	49	28	538
18	392	93	49	30	564
19	392	101	49	30	572
22	392	122	449	32	995
23	392	1,122	1,449	32	2,995
24	392	1,122	1,849	32	3,395
25	HOLIDAY				
26	392	1,222	2,299	32	3,945
29	392	1,822	2,549	37	4,800
30	397H	1,822	2,549	39	4,807
31	397	1,863H	2,550H	49H	4,859H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Call options premiums Open, high, low, and close In points and 64ths of 100 percent

87Sep Strike 108.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10	0-29	0-32**H**	0-29**L**	0-32**B**
11				0-29**N**
12				0-29**N**
15				0-27**N**
16				0-28**N**
17				0-27**N**
18				0-27**N**
19				0-27**N**
22	0-29	0-29	0-29	0-29
23	0-31	0-31	0-31	0-31
24				0-30**N**
25	**HOLIDAY**			
26				0-29**N**
29				0-23**N**
30				0-20**N**
31				0-20**N**

Call volume of sales Reported in contracts—Future 87Sep

Dec	108.00	TOTAL
1		
2		
3		
4		
5		
8		
9		
10	5**L**	5**L**
11		
12		
15		
16		
17		
18		
19		
22	5	5
23	10**H**	10**H**
24		
25	**HOLIDAY**	
26		
29		
30		
31		
TOTAL	20	20

Call open contracts Reported in contracts—Future 87Sep

Dec	108.00	TOTAL
1		
2		
3		
4		
5		
8		
9		
10	5**L**	5**L**
11	5	5
12	5	5
15	5	5
16	5	5
17	5	5
18	5	5
19	5	5
22	10	10
23	20**H**	20**H**
24	20	20
25	**HOLIDAY**	
26	20	20
29	20	20
30	20	20
31	20	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 78.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 80.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-01	0-01H	0-01L	0-01
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 82.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 84.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13	0-01	0-01H	0-01L	0-01
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 86.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-01	0-01	0-01L	0-01
3	0-02	0-02	0-02	0-02
6	0-01	0-02	0-01	0-01
7				0-01N
8	0-02	0-02	0-01	0-01
9	0-03	0-04	0-02	0-03
10	0-02	0-04	0-02	0-04
13	0-05	0-08H	0-04	0-08
14	0-05	0-05	0-04	0-04
15	0-04	0-04	0-03	0-03
16	0-03	0-03	0-03	0-03
17	0-02	0-02	0-01	0-01
20	0-02	0-02	0-02	0-02
21				0-01N
22	0-01	0-01	0-01	0-01
23				0-01N
24	0-01	0-01	0-01	0-01
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Mar Strike 88.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-03	0-03	0-03	0-03
3				0-03N
6	0-03	0-03	0-03	0-03
7	0-02	0-02	0-02	0-02
8	0-03	0-03	0-03	0-03
9	0-04	0-08	0-04	0-08
10	0-08	0-09	0-05	0-09
13	0-14	0-19H	0-13	0-19
14	0-15	0-16	0-13	0-13
15	0-12	0-12	0-08	0-08
16	0-06	0-09	0-06	0-08
17	0-05	0-06	0-05	0-06
20	0-09	0-09	0-07	0-07
21	0-04	0-05	0-04	0-05
22	0-03	0-05	0-03	0-05
23	0-04	0-08	0-04	0-06
24	0-06	0-06	0-03	0-04
27	0-03	0-03	0-03	0-03
28	0-03	0-03	0-02	0-02
29	0-02	0-02	0-01L	0-02
30				0-02N
31	0-01	0-01	0-01	0-01

86Mar Strike 90.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-12	0-13	0-11	0-12
3	0-13	0-13	0-12	0-13
6	0-11	0-11	0-09	0-10
7	0-08	0-08	0-05	0-05
8	0-05	0-13	0-05	0-13
9	0-19	0-33	0-19	0-24
10	0-24	0-32	0-21	0-32
13	0-43	1-00H	0-43	1-00
14	0-50	0-50	0-43	0-43
15	0-40	0-41	0-27	0-29
16	0-24	0-34	0-24	0-27
17	0-21	0-23	0-18	0-22
20	0-42	0-42	0-23	0-23
21	0-17	0-21	0-16	0-17
22	0-13	0-21	0-13	0-20
23	0-18	0-21	0-15	0-15
24	0-17	0-17	0-12	0-12
27	0-09	0-09	0-07	0-07
28	0-04	0-05	0-04	0-04
29	0-04	0-06	0-03L	0-06
30	0-05	0-05	0-05	0-05
31	0-05	0-05	0-04	0-05

86Mar Strike 92.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0-41	0-47	0-39	0-42
3	0-45	0-45	0-42	0-44
6	0-41	0-42	0-40	0-42
7	0-30	0-36	0-24	0-24
8	0-24	0-49	0-23	0-49
9	1-00	1-27	1-00	1-09
10	1-11	1-26	1-07	1-26
13	1-59	2-18H	1-57	2-17
14	1-59	1-62	1-48	1-50
15	1-40	1-45	1-17	1-22
16	1-12	1-31	1-12	1-17
17	1-00	1-07	0-58	1-05
20	1-48	1-48	1-07	1-07
21	0-53	1-04	0-53	0-62
22	0-47	1-05	0-47	1-03
23	1-00	1-08	0-58	0-58
24	1-00	1-00	0-54	0-54
27	0-41	0-41	0-29	0-29
28	0-24	0-24	0-18	0-18
29	0-19	0-24	0-16L	0-24
30	0-22	0-26	0-19	0-25
31	0-25	0-25	0-16	0-18

86Mar Strike 94.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7	1-23	1-23	1-12	1-12
8	1-13	2-00	1-09	2-00
9	2-47	2-62	2-35	2-38
10	2-45	2-61	2-33	2-61
13				4-01N
14				3-26N
15				2-54N
16	2-42	3-04	2-42	2-46
17	2-25	2-33	2-13	2-30
20	3-05	3-05H	2-34	2-34
21	2-11	2-28	2-11	2-22
22	2-14	2-36	2-14	2-36
23	2-30	2-38	2-20	2-20
24				2-17N
27	1-61	1-61	1-39	1-39
28	1-25	1-30	1-13	1-13
29	1-15	1-28	1-08L	1-28
30	1-22	1-32	1-22	1-29
31	1-27	1-27	1-09	1-18

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY									
2		35H			96	2L	39	41		213
3					51		146	45		242
6					42	2	262	4		310
7						84	196	47	2L	329
8					1L	102	20	531	247H	901
9		3	3H		9	13	25	367	164	584
10		1L			580H	12	110	434	9	1,146
13			1L	230H	430	65	148	141		1,015
14				145L	112	134	1,366H	631H		2,388H
15		1	1		3	2	207	2		216
16					2	12	539	1L	2	556
17		2	2		3	2	489	16	2	516
20					1	8	31	2	2	44L
21					2	2	304	77	2	387
22		1	1		1	2	96	252	2	355
23						138H	405	62	2	607
24						113	16	2		133
27					2	17	2L	23	2	46
28						27	158	567		752
29						8	6	402	4	420
30		1	1		1		2	163	2	170
31		1	1		1	101	2	16	2	124
TOTAL		45	10	375	1,337	846	4,571	3,826	444	11,454

Put open contracts Reported in contracts—Future 86Mar

Jan	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	HOLIDAY									
2	50H	154H	383H	706H	2,362	912H	2,324	969L		7,860
3	50	154	383	706	2,348	912	2,229L	979		7,761
6	50	154	383	706	2,364	769	2,234	979		7,639
7	50	154	383	706	2,364	835	2,348	1,001	1L	7,842
8	50	154	383	706	2,365H	734L	2,343	1,174	227	8,136
9	50	151	380	706	2,360	745	2,350	1,336	345	8,423
10	50	150	380	706	1,868	735	2,344	1,766	351H	8,350
13	50	150	379	476	1,463	768	2,344	1,728	351	7,709
14	50	150	379	331L	1,355	779	3,394	1,944H	351	8,733H
15	50	149	378	331	1,354	779	3,478	1,272	189	7,980
16	50	149	378	331	1,354	779	3,621	1,271	188	8,121
17	50	147	376	331	1,353	779	3,701H	1,270	187	8,194
20	50	147	376	331	1,352L	779	3,677	1,270	188	8,170
21	50	147	376	331	1,352	779	3,577	1,200	189	8,001
22	50	146	375	331	1,352	779	3,572	1,042	189	7,836
23	50	146	375	331	1,352	796	3,459	1,051	188	7,748
24	50	146	375	331	1,352	791	3,296	1,050	188	7,579
27	50	146	375	331	1,354	806	3,295	1,028	188	7,573L
28	50	146	375	331	1,354	830	3,275	1,259	188	7,808
29	50	146	375	331	1,354	833	3,276	1,371	186	7,922
30	50	145L	374L	331	1,353	779	3,277	1,348	185	7,842
31	50	145	374	331	1,352	780	3,276	1,347	184	7,839

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 82.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3	0-02	0-02	0-02**L**	0-02
6				0-02**N**
7				0-01**N**
8	0-02 0-03	0-03	0-02	0-02
9	0-04	0-04**H**	0-02	0-02
10				0-03**N**
13				0-07**N**
14				0-06**N**
15				0-05**N**
16				0-05**N**
17				0-05**N**
20				0-06**N**
21				0-06**N**
22				0-06**N**
23				0-05**N**
24				0-05**N**
27				0-04**N**
28				0-04**N**
29				0-04**N**
30				0-04**N**
31				0-04**N**

86Jun Strike 84.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-03**N**
3	0-04	0-04	0-04	0-04
6	0-03	0-04	0-03**L**	0-04
7	0-03	0-03	0-03	0-03
8	0-04	0-06	0-04	0-06
9	0-06	0-08**H**	0-06	0-08
10				0-09**N**
13				0-17**N**
14				0-14**N**
15				0-11**N**
16				0-10**N**
17				0-09**N**
20				0-10**N**
21				0-10**N**
22				0-11**N**
23				0-10**N**
24				0-10**N**
27				0-08**N**
28				0-07**N**
29				0-07**N**
30				0-06**N**
31				0-06**N**

86Jun Strike 86.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0-08**N**
3	0-09	0-09	0-09	0-09
6	0-08	0-09	0-08	0-09
7	0-06	0-06	0-06**L**	0-06
8	0-09	0-12	0-09	0-12
9	0-14	0-17	0-14	0-15
10				0-17**N**
13				0-38**N**
14				0-34**N**
15				0-28**N**
16	0-24	0-24	0-24	0-24
17	0-17	0-19	0-17	0-19
20	0-28	0-28**H**	0-20	0-20
21	0-16 0-17	0-18	0-16	0-18
22				0-19**N**
23	0-18	0-18	0-18	0-18
24	0-18	0-18	0-17	0-18
27				0-14**N**
28				0-12**N**
29	0-10	0-11	0-10	0-11
30				0-11**N**
31				0-09**N**

86Jun Strike 88.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-19	0-19	0-18	0-19
3				0-20**N**
6	0-19	0-19	0-19	0-19
7				0-11**N**
8				0-23**N**
9				0-33**N**
10	0-35	0-41	0-34	0-41
13	0-60	1-08**H**	0-60	1-08
14				0-59**N**
15	0-58	0-58	0-50	0-52
16	0-51	0-52	0-46	0-47
17	0-38	0-40	0-38	0-40
20	0-55	0-55	0-40	0-40
21	0-38	0-38	0-35	0-35
22	0-32	0-39	0-32	0-39
23	0-38	0-39	0-35	0-35
24	0-37	0-37	0-33	0-34
27	0-25	0-26	0-24	0-24
28	0-19	0-20	0-19	0-19
29	0-17	0-20	0-17**L**	0-20
30	0-20	0-20	0-18	0-20
31	0-18	0-18	0-17	0-18

86Jun Strike 90.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0-47	0-47	0-44	0-45
3				0-46**N**
6				0-45**N**
7	0-39	0-39	0-31**L**	0-31
8	0-31	0-54	0-31	0-54
9	0-63	1-16	0-63	1-07
10				1-27**N**
13	2-00	2-05**H**	2-00	2-05
14	1-55	1-55	1-48	1-49
15	1-48	1-48	1-34	1-34
16	1-33	1-40	1-26	1-26
17	1-15	1-16	1-12	1-16
20	1-39	1-39	1-16	1-16
21	1-14	1-14	1-07	1-10
22	1-07	1-17	1-07	1-15
23	1-14	1-18	1-11	1-12
24	1-16	1-16	1-06	1-08
27	0-60	0-60	0-52	0-52
28	0-43	0-47	0-41	0-41
29	0-41	0-46	0-36	0-46
30	0-46	0-51	0-43	0-49
31	0-45	0-45	0-40	0-41

86Jun Strike 92.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	1-26	1-33	1-26	1-33
3	1-34	1-34	1-34	1-34
6				1-35**N**
7	1-17	1-17	1-08**L**	1-08
8	1-40	1-47	1-40	1-46
9	2-24	2-24	2-11	2-11
10	2-30	2-34	2-30	2-34
13	3-03	3-25**H**	3-03	3-25
14				2-63**N**
15				2-39**N**
16	2-42	2-47	2-31	2-31
17				2-17**N**
20				2-18**N**
21	2-07	2-10	2-05	2-10
22	2-03	2-20	2-03	2-19
23	2-15	2-15	2-12	2-12
24	1-63 1-62	2-07	1-62	2-07
27	1-53	1-53	1-42	1-42
28	1-29	1-32	1-22	1-22
29	1-25	1-32	1-21	1-32
30	1-33	1-33	1-27	1-32
31	1-30	1-30	1-18	1-25

86Jun Strike 94.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				2-47**N**
3				2-48**N**
6				2-52**N**
7				2-13**N**
8				3-04**N**
9				3-41**N**
10				4-02**N**
13				5-00**N**
14				4-31**N**
15				4-03**N**
16				3-56**N**
17				3-39**N**
20				3-42**N**
21				3-33**N**
22				3-45**N**
23				3-32**N**
24				3-29**N**
27				2-56**N**
28				2-30**N**
29				2-44**N**
30				2-44**N**
31				2-33**N**

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Jan	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	**HOLIDAY**							
2								
3	50H	50H	20	2L	2L	60		184
6		45	32	20				97
7		2L	2		100	70		174
8	3	4	4		2	50		63
9	1L	43	1L		2			47
10				75		100		175
13				88	2	70		160
14					160			160
15				17	211			228
16			2	2	177	2L		183
17			2	2	2			6L
20			52H	52	2			106
21			11			640		651
22			1	17	4	237		259
23			4	2	337	2		345
24			2	103H	445	217		767
27				2	188	227		417
28					435	1,105		1,540H
29			2	4	819H	121		946
30					151	432		583
31				4	5	1,386H		1,395
TOTAL	54	144	135	390	3,044	4,719		8,486

Put open contracts Reported in contracts—Future 86Jun

Jan	82.00	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	**HOLIDAY**							
2		50L	210L	227L	710L	884	901H	2,982L
3	50L	100	229	227	710	894	901	3,111
6	50	145	249	246	710	894	901	3,195
7	50	147	251	246	760	894	901	3,249
8	53	151	255	246	761	844L	901	3,211
9	54H	153H	256H	246	761	844	901	3,215
10	54	153	256	294	761	924	901	3,343
13	54	153	256	382	761	954	901	3,461
14	54	153	256	382	791	954	901	3,491
15	54	153	256	388H	1,000	954	901	3,706
16	54	153	256	387	1,175	954	901	3,880
17	54	153	255	386	1,175	954	901	3,878
20	54	153	254	385	1,174	954	901	3,875
21	54	153	245	385	1,174	1,324	901	4,236
22	54	153	244	384	1,174	1,459	901	4,369
23	54	153	246	383	1,224	1,459	901	4,420
24	54	153	246	382	1,374H	1,626	901	4,736
27	54	153	246	381	1,374	1,776	901	4,885
28	54	153	246	381	1,279	1,476	901	4,490
29	54	153	248	381	902	1,385	901	4,024
30	54	153	248	381	891	1,613	901	4,241
31	54	153	248	379	891	2,828H	901	5,454H

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				**86Sep Strike 86.00**				**86Sep Strike 88.00**			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				0-10**N**				0-21**N**				0-45**N**
3				0-10**N**				0-21**N**				0-45**N**
6				0-10**N**				0-21**N**				0-45**N**
7				0-07**N**				0-16**N**	0-38	0-38	0-32**L**	0-32
8				0-10**N**				0-29**N**	0-39	0-48	0-39	0-48
9				0-14**N**				0-32**N**				1-00**N**
10				0-17**N**				0-39**N**				1-12**N**
13				0-35**N**	0-53	1-01**H**	0-53**L**	1-01				1-49**N**
14				0-29**N**	1-00	1-00	0-56	0-56	1-26	1-35**H**	1-26	1-35
15				0-25**N**				0-46**N**				1-21**N**
16				0-24**N**				0-45**N**				1-19**N**
17				0-22**N**				0-41**N**				1-12**N**
20				0-22**N**				0-41**N**				1-12**N**
21				0-20**N**				0-39**N**				1-08**N**
22				0-21**N**				0-41**N**				1-12**N**
23				0-17**N**				0-37**N**				1-06**N**
24				0-17**N**				0-37**N**				1-[illegible]**N**
27				0-13**N**				0-27**N**				0-53**N**
28				0-11**N**				0-21**N**				0-44**N**
29				0-12**N**				0-23**N**	0-42	0-47	0-42	0-47
30				0-12**N**				0-23**N**				0-48**N**
31				0-11**N**				0-20**N**				0-42**N**

	86Sep Strike 90.00				**86Sep Strike 92.00**				**86Sep Strike 94.00**			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				1-21**N**				2-20**N**				3-38**N**
3				1-21**N**				2-20**N**				3-38**N**
6				1-21**N**				2-20**N**				3-38**N**
7	1-09	1-09	1-04**L**	1-04	2-02	2-02	1-56**L**	1-56				3-04**N**
8	1-07	1-28	1-06	1-28	1-61	2-30	1-61	2-30				3-52**N**
9				1-53**N**				2-63**N**				4-29**N**
10				2-04**N**				3-16**N**				4-47**N**
13				2-54**N**				4-12**N**				5-49**N**
14	2-23	2-34**H**	2-23	2-34				3-48**N**				5-15**N**
15				2-16**N**	3-34	3-34**H**	3-30	3-30				4-52**N**
16				2-10**N**				3-19**N**				4-46**N**
17				2-00**N**				3-06**N**				4-29**N**
20				2-00**N**				3-06**N**				4-29**N**
21				1-59**N**				3-01**N**				4-24**N**
22				2-01**N**				3-09**N**				4-35**N**
23				1-57**N**				3-00**N**				4-22**N**
24				1-57**N**				3-00**N**				4-22**N**
27	1-40	1-40	1-33	1-33				2-30**N**				3-48**N**
28				1-18**N**				2-11**N**				3-21**N**
29				1-24**N**				2-21**N**				3-37**N**
30				1-25**N**				2-22**N**				3-38**N**
31				1-18**N**				2-12**N**				3-25**N**

Put volume of sales Reported in contracts—Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	**HOLIDAY**						
2							
3							
6							
7			10	5**L**	15**H**		30
8				15	15		30
9			25**H**				25
10				10			10
13		25**H**					25
14			5**L**	5			10
15					5**L**		5
16							
17		1**L**					1**L**
20							
21							
22							
23							
24							
27				100**H**			100**H**
28				10			10
29			10				10
30							
31							
TOTAL		26	50	145	35		256

Put open contracts Reported in contracts—Future 86Sep

Jan	84.00	86.00	88.00	90.00	92.00	94.00	TOTAL
1	**HOLIDAY**						
2	5**H**	10**L**	10**L**	12**L**	15**L**	5**H**	57**L**
3	5	10	10	12	15	5	57
6	5	10	10	12	15	5	57
7	5	10	19	17	25	5	81
8	5	10	19	32	40	5	111
9	5	10	44	32	40	5	136
10	5	10	44	42	40	5	146
13	5	35**H**	44	42	40	5	171
14	5	35	45**H**	45	40	5	175
15	5	35	45	45	43**H**	5	178
16	5	35	45	45	43	5	178
17	5	35	45	45	43	5	178
20	5	35	45	45	43	5	178
21	5	35	45	45	43	5	178
22	5	35	45	45	43	5	178
23	5	35	45	45	43	5	178
24	5	35	45	45	43	5	178
27	5	35	45	145	43	5	278
28	5	35	45	155**H**	43	5	288**H**
29	5	35	35	155	43	5	278
30	5	35	35	155	43	5	278
31	5	35	35	155	43	5	278

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Feb	86Mar Strike 78.00				86Mar Strike 80.00				86Mar Strike 82.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
24												
25												
26												
27												
28												

Feb	86Mar Strike 84.00				86Mar Strike 86.00				86Mar Strike 88.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N	0-01	0-01H	0-01L	0-01
6				0-01N				0-01N	0-01	0-01	0-01	0-01
7				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-01N
20				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
24												
25												
26												
27												
28												

Feb	86Mar Strike 90.00				86Mar Strike 92.00				86Mar Strike 94.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0-03	0-03	0-03	0-03	0-15	0-15	0-11	0-11	1-11	1-11	0-60	0-60
4	0-02	0-03	0-02	0-02	0-08	0-09	0-06	0-07	0-45	0-46	0-38	0-45
5	0-02	0-02	0-02	0-02	0-07	0-10	0-05	0-10	0-47	0-63	0-44	0-63
6	0-02	0-03	0-02	0-02	0-10	0-19	0-10	0-16	1-00	1-22	1-00	1-15
7	0-05	0-09H	0-04	0-04	0-35	0-48H	0-25	0-25	1-62	2-19H	1-39	1-41
10	0-03	0-03	0-01L	0-02	0-20	0-20	0-11	0-11	1-34	1-34	1-06	1-06
11				0-02N	0-06	0-06	0-05	0-05	0-53	0-53	0-41	0-41
12				0-01N	0-05	0-05	0-04	0-04	0-48	0-48	0-28	0-36
13				0-01N	0-02	0-02	0-02	0-02	0-25	0-26	0-20	0-20
14				0-01N	0-01	0-01	0-01L	0-01	0-10	0-12	0-03	0-04
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0-01N				0-01N	0-02	0-05	0-02	0-04
19				0-01N				0-01N	0-06	0-07	0-04	0-07
20				0-01N				0-01N	0-05	0-05	0-04	0-04
21				0-01N				0-01N	0-02	0-02	0-01L	0-01
24												
25												
26												
27												
28												

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Mar Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14	1-20	1-20**H**	0-55	0-55
17	**HOLIDAY**			
18	0-39	0-57	0-39	0-45
19	1-03	1-07	0-44	1-07
20	1-05	1-07	0-52	0-52
21	0-23	0-23	0-05**L**	0-05
24				
25				
26				
27				
28				

Put volume of sales Reported in contracts—Future 86Mar

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3						1**L**	2**L**	5	26		34**L**
4							717**H**	142	110		969**H**
5						55**H**	506	95	4**L**		660
6						50	405	165	102		722
7		1**L**	2**H**		2**H**		464	68	151		688
10		2**H**	1**L**		1**L**		4	31	102		141
11								12	39		51
12								14	392**H**		406
13								2**L**	262		264
14								360**H**	159	2**L**	521
17	**HOLIDAY**										
18								2	87	2	91
19						30	20		121	2	173
20											
21									7	164**H**	171
24											
25											
26											
27											
28											
TOTAL		3	3		3	136	2,118	896	1,562	170	4,891

Put open contracts Reported in contracts—Future 86Mar

Feb	78.00	80.00	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	TOTAL
3	50**H**	144**H**	373**H**	331**H**	1,352**H**	779	3,275**H**	1,297	183**L**		7,784**H**
4	50	144	373	331	1,352	779	2,742	1,294**L**	268		7,333
5	50	144	373	331	1,352	827**H**	2,742	1,317	268		7,404
6	50	144	373	331	1,352	777	2,541**L**	1,358	318		7,244**L**
7	50	143	371	331	1,350	777	2,631	1,362	318		7,333
10	50	141**L**	370**L**	331	1,349**L**	777	2,631	1,380	219		7,248
11	50	141	370	331	1,349	777	2,631	1,382	257		7,288
12	50	141	370	331	1,349	777	2,631	1,374	435		7,458
13	50	141	370	331	1,349	777	2,631	1,374	675		7,698
14	50	141	370	331	1,349	777	2,631	1,462**H**	666	1**L**	7,778
17	**HOLIDAY**										
18	50	141	370	331	1,349	777	2,631	1,364	721**H**	2	7,736
19	50	141	370	331	1,349	747**L**	2,611	1,364	687	3**H**	7,653
20	50	141	370	331	1,349	747	2,611	1,364	687	3	7,653
21											
24											
25											
26											
27											
28											

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 82.00

Feb	Open	High	Low	Close
3				0-03**N**
4				0-02**N**
5				0-03**N**
6				0-04**N**
7	0-03	0-05**H**	0-03**L**	0-03
10				0-02**N**
11				0-02**N**
12				0-02**N**
13				0-02**N**
14				0-01**N**
17	**HOLIDAY**			
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**

86Jun Strike 84.00

Feb	Open	High	Low	Close
3				0-05**N**
4				0-04**N**
5				0-05**N**
6				0-06**N**
7	0-05	0-06**H**	0-05	0-06
10	0-04	0-05	0-04	0-04
11				0-04**N**
12	0-03	0-04	0-03**L**	0-04
13				0-04**N**
14				0-03**N**
17	**HOLIDAY**			
18				0-03**N**
19				0-03**N**
20				0-03**N**
21				0-02**N**
24				0-02**A**
25				0-02**N**
26				0-01**N**
27				0-01**N**
28				0-01**N**

86Jun Strike 86.00

Feb	Open	High	Low	Close
3				0-07**N**
4				0-07**N**
5				0-07**N**
6				0-09**N**
7				0-12**N**
10	0-10	0-10**H**	0-09	0-09
11				0-06**N**
12				0-07**N**
13				0-06**N**
14				0-05**N**
17	**HOLIDAY**			
18				0-05**N**
19				0-05**N**
20				0-05**N**
21				0-03**N**
24				0-03**N**
25	0-01	0-04	0-01**L**	0-04
26				0-02**N**
27				0-01**N**
28				0-01**N**

86Jun Strike 88.00

Feb	Open	High	Low	Close
3	0-17	0-17	0-13	0-13
4				0-12**N**
5	0-11	0-13	0-11	0-13
6	0-14	0-18	0-14	0-18
7				0-21**N**
10	0-20	0-20**H**	0-15	0-15
11	0-13	0-13	0-12	0-12
12	0-09	0-11	0-09	0-11
13	0-10	0-10	0-10	0-10
14				0-09**N**
17	**HOLIDAY**			
18				0-08**N**
19				0-09**N**
20				0-08**N**
21				0-05**N**
24	0-05	0-05	0-05**L**	0-05
25	0-05	0-06	0-05	0-06
26				0-04**N**
27				0-02**N**
28				0-03**N**

86Jun Strike 90.00

Feb	Open	High	Low	Close
3	0-40	0-40	0-33	0-33
4	0-25	0-26	0-25	0-26
5	0-28	0-32	0-27	0-32
6	0-34	0-42	0-34	0-41
7	0-61	0-61**H**	0-51	0-51
10	0-48	0-48	0-35	0-35
11	0-30	0-30	0-25	0-25
12	0-26	0-27	0-24	0-25
13	0-21	0-22	0-21	0-21
14	0-17	0-17	0-14	0-14
17	**HOLIDAY**			
18	0-14	0-14	0-12	0-13
19	0-17	0-17	0-15	0-17
20	0-15	0-20	0-15	0-17
21	0-12	0-12	0-11	0-11
24	0-08	0-09	0-08	0-09
25	0-11	0-12	0-10	0-12
26	0-12	0-13	0-09	0-09
27	0-06	0-07	0-05**L**	0-05
28	0-05	0-06	0-05	0-05

86Jun Strike 92.00

Feb	Open	High	Low	Close
3	1-21	1-21	1-09	1-09
4	0-60	0-62	0-55	0-60
5	1-00	1-09	0-60	1-09
6	1-12	1-26	1-09	1-24
7	2-00	2-03**H**	1-37	1-40
10	1-36	1-36	1-14	1-14
11	1-04	1-04	0-57	0-57
12	0-61	0-62	0-52	0-52
13	0-48	0-53	0-48	0-49
14	0-44	0-44	0-33	0-35
17	**HOLIDAY**			
18	0-31	0-35	0-30	0-34
19	0-43	0-43	0-33	0-40
20	0-39	0-44	0-37	0-37
21	0-29	0-29	0-23	0-23
24	0-21	0-26	0-1[illegible]	0-18
25	0-19	0-27	0-19	0-27
26	0-26	0-26	0-21	0-21
27	0-16	0-16	0-12	0-13
28	0-11	0-14	0-10**L**	0-13

86Jun Strike 94.00

Feb	Open	High	Low	Close
3				2-11**N**
4				1-55**N**
5	1-52	2-13	1-51	2-13
6	2-14	2-36	2-14	2-33
7	2-53	3-00**H**	2-53	2-56
10	2-28	2-28	2-20	2-20
11	1-63	1-63	1-56	1-56
12	1-53	1-62	1-50	1-50
13	1-41	1-50	1-41	1-43
14	1-26	1-32	1-10	1-10
17	**HOLIDAY**			
18	1-09	1-15	1-06	1-06
19	1-20	1-20	1-08	1-20
20	1-25	1-26	1-16	1-16
21	0-59	1-00	0-52	0-52
24	0-49	0-54	0-35	0-42
25	0-46	0-54	0-45	0-54
26	0-53	0-55	0-41	0-41
27	0-34	0-34	0-24	0-27
28	0-22	0-32	0-22**L**	0-27

86Jun Strike 96.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14	2-15	2-15**H**	2-15	2-15
17	**HOLIDAY**			
18				2-05**N**
19				2-27**N**
20				2-18**N**
21	1-51 1-53	1-53	1-39	1-41
24	1-38	1-39	1-10	1-19
25	1-25	1-34	1-25	1-34
26	1-34	1-34	1-14	1-18
27	1-02	1-02	0-48	0-52
28	0-37	0-63	0-37**L**	0-54

86Jun Strike 98.00

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27	1-42	1-51**H**	1-31	1-36
28	1-26	1-48	1-26**L**	1-35

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				2	2	1,051				1,055
4					1**L**	14**L**				15**L**
5				2	124	529	588			1,243
6				2	2	1,670	14**L**			1,688
7	5**H**	53			51	29	14			152
10		13**L**	10**H**	1**L**	10		150			184
11				3	4	766	100			873
12		200**H**		7**H**	17	2,320**H**	803			3,347
13				7	17	58	202			284
14					2	222	303	1**L**		528
17	**HOLIDAY**									
18					45	252	112			409
19					12	597	252			861
20					69	649	209			927
21					174	107	253	102		636
24				2	2	78	374	85		541
25			1**L**	3	45	612	1,455	119		2,235
26					424**H**	112	2,226**H**	1,032**H**		3,794**H**
27					40	175	1,428	435	10**H**	2,088
28					2	224	339	404		969
TOTAL	5	266	11	29	1,043	9,465	8,822	2,178	10	21,829

Put open contracts Reported in contracts—Future 86Jun

Feb	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	54**L**	153**L**	248**H**	379**H**	891	3,673	901**L**			6,299
4	54	153	248	379	890	3,687	901			6,312
5	54	153	248	379	890	3,422	1,101			6,247
6	54	153	248	378	890	4,347**H**	1,087			7,157
7	55**H**	200	248	378	865**L**	4,328	1,087			7,161
10	55	200	248	377**L**	875	4,328	1,161			7,244
11	55	200	248	378	875	4,225	1,185			7,166
12	55	300**H**	248	378	875	3,522	960			6,338
13	55	300	248	378	885	3,470	960			6,296
14	55	300	248	378	885	3,479	961	1**L**		6,307
17	**HOLIDAY**									
18	55	300	248	378	885	3,519	986	1		6,372
19	55	300	248	378	885	2,923	936	1		5,726**L**
20	55	300	248	378	919	2,814**L**	1,086	1		5,801
21	55	300	248	378	882	3,185	1,545	102		6,695
24	55	300	248	377	875	3,211	1,650	182		6,898
25	55	300	247**L**	377	867	3,473	2,471	291		8,081
26	55	300	247	377	1,084	3,142	4,015	1,151		10,371
27	55	300	247	377	1,094**H**	3,177	5,079	1,296	10**H**	11,635
28	55	300	247	377	1,083	3,372	5,082**H**	1,470**H**	10	11,996**H**

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-09N				0-18N				0-37N
4				0-07N				0-15N				0-31N
5				0-08N				0-17N				0-38N
6				0-10N				0-21N				0-43N
7				0-13N				0-26N				0-51N
10				0-10N				0-21N				0-41N
11				0-08N				0-17N				0-29N
12				0-07N				0-15N	0-24	0-26H	0-24	0-26
13				0-06N				0-11N				0-23N
14				0-03N				0-08N				0-15N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0-03N				0-07N				0-15N
19				0-03N				0-09N				0-19N
20				0-03N				0-08N				0-18N
21				0-02N				0-06N				0-15N
24				0-02N				0-05N				0-12N
25	0-05	0-05H	0-02L	0-02	0-07	0-07H	0-06L	0-06	0-12	0-13	0-12	0-13
26	0-04	0-04	0-03	0-03	0-06	0-06	0-06	0-06	0-11	0-12	0-11L	0-12
27				0-01N				0-02N				0-06N
28				0-01N				0-02N				0-06N

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	1-10	1-10H	1-05	1-05				1-58N				3-03N
4				0-59N				1-45N				2-46N
5				1-07N				1-58N				3-03N
6				1-17N				2-10N				3-21N
7				1-30N				2-27N				3-43N
10				1-12N				2-03N				3-13N
11				0-56N				1-41N				2-46N
12	0-55	0-55	0-55	0-55	1-40	1-40H	1-38	1-38				2-42N
13				0-46N				1-28N				2-28N
14				0-34N				1-04N				1-57N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18	0-30	0-34	0-30	0-34				1-02N				1-53N
19				0-41N				1-13N	2-01	2-05H	2-01	2-05
20				0-40N	1-17	1-17	1-09	1-09				1-63N
21				0-28N	0-52	0-52	0-50	0-50				1-31N
24				0-23N	0-52	0-52	0-44	0-44				1-14N
25	0-26	0-28	0-26	0-28	0-50	0-50	0-50	0-50				1-22N
26	0-28	0-28	0-23L	0-23	0-43	0-43	0-40L	0-40	1-17	1-17	1-09L	1-09
27				0-15N				0-26N				0-46N
28				0-16N				0-26N				0-47N

	86Sep Strike 96.00				86Sep Strike 98.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17	HOLIDAY				HOLIDAY			
18								
19								
20	3-08	3-08H	3-07	3-07				
21				2-28N				
24				2-02N				
25				2-13N				
26	2-10	2-10	1-60	1-60				
27	1-30	1-30	1-15L	1-20	2-27	2-28H	2-10L	2-10
28	1-24	1-24	1-20	1-20				2-09N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3				10					10
4									
5									
6									
7									
10									
11									
12			34H	600H	600H				1,234
13									
14									
17	HOLIDAY								
18				32					32
19						1,000H			1,000
20					20		1L		21
21					37				37
24					5				5L
25	1L	2L	2L	2L	2L				9
26	4H	8H	8	9	8	5L	1,141		1,183
27							3,000H	1,000H	4,000H
28							180		180
TOTAL	5	10	44	653	672	1,005	4,322	1,000	7,711

Put open contracts Reported in contracts—Future 86Sep

Feb	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	TOTAL
3	5H	35H	35	165	43L	5L			288
4	5	35	35	155L	43	5			278L
5	5	35	35	155	43	5			278
6	5	35	35	155	43	5			278
7	5	35	35	155	43	5			278
10	5	35	35	155	43	5			278
11	5	35	35	155	43	5			278
12	5	35	47H	755	623	5			1,470
13	5	35	29	755	623	5			1,452
14	5	35	21	755	623	5			1,444
17	HOLIDAY								
18	5	35	21	787H	623	5			1,476
19	5	35	21	755	623	1,005H			2,444
20	5	35	21	755	623	1,005	1L		2,445
21	5	35	21	755	657H	1,005	1		2,479
24	5	35	21	755	652	1,005	1		2,474
25	5	33	19	753	650	1,005	1		2,466
26	5	25L	17L	751	605	1,000	1,140		3,543
27	5	25	17	751	605	1,000	2,140	1,000H	5,543
28	5	25	17	751	605	1,000	2,320H	1,000	5,723H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 82.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 84.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 86.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 88.00

Mar	Open	High	Low	Close
3				0-02N
4				0-02N
5				0-02N
6				0-01N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 90.00

Mar	Open	High	Low	Close
3				0-04N
4	0-03	0-03	0-03L	0-03
5				0-05N
6	0-06	0-06H	0-05	0-05
7				0-04N
10				0-03N
11				0-02N
12				0-02N
13				0-02N
14				0-01N
17				0-02N
18				0-02N
19				0-01N
20				0-01N
21				0-02N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	HOLIDAY			
31				0-01N

86Jun Strike 92.00

Mar	Open	High	Low	Close
3	0-09	0-10	0-07	0-07
4	0-06	0-06	0-05	0-06
5				0-12N
6	0-09	0-13H	0-09	0-13
7	0-12	0-12	0-10	0-10
10				0-07N
11				0-04N
12				0-03N
13				0-04N
14				0-03N
17				0-04N
18	0-04	0-04	0-04	0-04
19				0-04N
20				0-03N
21				0-04N
24				0-02N
25				0-02N
26				0-01N
27				0-01N
28	HOLIDAY			
31	0-01	0-01	0-01L	0-01

86Jun Strike 94.00

Mar	Open		High	Low	Close
3	0-23		0-23	0-17	0-17
4	0-13		0-14	0-10	0-14
5	0-16		0-30	0-16	0-28
6	0-16		0-38	0-16	0-28
7	0-27		0-40H	0-20	0-21
10	0-16	0-17	0-17	0-11	0-11
11	0-10	0-11	0-11	0-07	0-10
12	0-11		0-11	0-10	0-11
13	0-13		0-14	0-12	0-12
14	0-10		0-10	0-09	0-09
17	0-07		0-08	0-07	0-08
18	0-13		0-13	0-10	0-12
19	0-12		0-14	0-10	0-10
20	0-10		0-10	0-05	0-05
21	0-05		0-06	0-05	0-06
24	0-03		0-03	0-03	0-03
25	0-02		0-03	0-02	0-03
26	0-03		0-03	0-02	0-02
27	0-01		0-01	0-01L	0-01
28	HOLIDAY				
31	0-01		0-01	0-01	0-01

86Jun Strike 96.00

Mar	Open	High	Low	Close	
3	0-52	0-52	0-37	0-38	
4	0-28	0-35	0-23	0-35	
5	0-34	0-60	0-34	0-59	0-58
6	0-34	0-59	0-34	0-55	
7	0-57	1-13H	0-41	0-42	
10	0-29	0-29	0-26	0-26	
11	0-20	0-25	0-19	0-25	
12	0-25	0-25	0-22	0-23	
13	0-27	0-34	0-26	0-26	
14	0-21	0-23	0-18	0-22	
17	0-19	0-24	0-19	0-23	
18	0-29	0-34	0-22	0-27	
19	0-29	0-29	0-23	0-23	
20	0-22	0-22	0-16	0-16	0-18
21	0-15	0-18	0-11	0-18	
24	0-14	0-14	0-10	0-12	
25	0-09	0-10	0-09	0-10	
26	0-08	0-08	0-05	0-06	
27	0-04	0-04	0-04	0-04	
28	HOLIDAY				
31	0-03	0-03	0-03L	0-03	

86Jun Strike 98.00

Mar	Open	High	Low	Close
3	1-11	1-12	1-10	1-12
4	0-59	1-04	0-48	1-02
5	1-15	1-47	1-06	1-44
6	1-03	1-44	1-03	1-40
7	1-40	2-08H	1-17	1-18
10	0-60	0-62	0-52	0-54
11	0-45	0-50	0-41	0-50
12	0-40	0-53	0-40	0-47
13	0-57	1-04	0-53	0-53
14	0-46	0-46	0-41	0-46
17	0-40	0-52	0-40	0-49
18	0-60	1-02	0-48	0-62
19	0-63	0-63	0-53	0-54
20	0-49	0-49	0-42	0-44
21	0-38	0-47	0-34	0-47
24	0-35	0-36	0-32	0-33
25	0-27	0-30	0-26	0-28
26	0-25	0-25	0-18	0-19
27	0-12	0-12	0-12	0-12
28	HOLIDAY			
31	0-11	0-11	0-08L	0-08

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 100.00				86Jun Strike 102.00				86Jun Strike 104.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4	1-40	2-00	1-35	1-57					4-25	4-44	4-25	4-44
5	2-46	2-57	2-46	2-56								6-06**N**
6	1-60	2-41	1-60	2-41								5-45**N**
7	2-45	3-25**H**	2-15	2-15	3-60	3-60**H**	3-40	3-40	5-17	5-17**H**	5-15	5-15
10				1-37**N**				2-44**N**				4-07**N**
11	1-24	1-29	1-18	1-29				2-35**N**				3-61**N**
12	1-18	1-38	1-18	1-22				2-26**N**				3-52**N**
13	1-44	1-62	1-37	1-37				2-46**N**				4-10**N**
14	1-27	1-28	1-16	1-27				2-31**N**				3-57**N**
17	1-18	1-33	1-17	1-32				2-41**N**				4-08**N**
18	1-51	1-60	1-28	1-51				3-02**N**				4-38**N**
19	1-57	1-57	1-36	1-36				2-48**N**				4-19**N**
20	1-26	1-26	1-25	1-25				2-36**N**				4-04**N**
21	1-18	1-37	1-12	1-37				2-53**N**	4-05	4-25	4-05	4-25
24	1-18	1-19	1-07	1-07				2-11**N**				3-40**N**
25	1-02	1-06	1-00	1-02	2-07	2-13	2-04	2-07				3-34**N**
26	0-59	0-59	0-47	0-47				1-43**N**				3-02**N**
27	0-33	0-35	0-32	0-33	1-19	1-19	1-15	1-15				2-27**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	0-33	0-33	0-23**L**	0-23	1-15	1-15	0-56**L**	0-56	2-25	2-25	1-58**L**	1-58

Put volume of sales Reported in contracts—Future 86Jun

Mar	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3						723**H**	32	782**H**	152				1,689
4							41	350	154	1,020**H**		1,000**H**	2,565
5					2**L**	2	305	635	11	10			965
6					49**H**		230	33	693	23			1,028
7						250	256	314	425		50**H**	420	1,715
10							308	12	455				775
11							489	68	55	82			694
12							26	238	810**H**	135			1,209
13							7	266	54	2			329
14							107	28	9	27			171
17							2	6	53	2			63**L**
18						1**L**	6	4	74	104			189
19							407	52	133	2			594
20							3,746**H**	245	411	30			4,432**H**
21							553	122	367	2		170	1,214
24							2	122	33	52			209
25							1**L**	156	241	1**L**	2**L**		401
26							2	169	135	193			499
27							184	59	3**L**	336			582
28	**HOLIDAY**												
31						140	400	2**L**	70	151	9	2**L**	774
TOTAL					51	1,116	7,104	3,663	4,338	2,172	61	1,592	20,097

Put open contracts Reported in contracts—Future 86Jun

Mar	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	55**H**	300**H**	247**H**	377**H**	1,083**H**	3,296	4,996	2,180**L**	162				12,696**L**
4	55	300	247	377	1,083	3,296	5,007	2,230	110**L**	1,000**L**		1,000**L**	14,705
5	55	300	247	377	1,082	3,296	5,037	2,502	121	1,000		1,000	15,017
6	55	300	247	377	1,033**L**	3,296	5,081	2,502	513	1,023		1,000	15,427
7	55	300	247	377	1,033	3,245	5,030	2,502	803	1,023	50**L**	1,170**H**	15,835
10	55	300	247	377	1,033	3,245	5,316	2,514	1,083	1,023	50	1,170	16,413
11	55	300	247	377	1,033	3,245	5,281	2,568	1,076	1,073	50	1,170	16,475
12	55	300	247	377	1,033	3,245	5,303	2,806	1,526	1,148	50	1,170	17,260
13	55	300	247	377	1,033	3,245	5,308	3,066	1,484	1,148	50	1,170	17,483
14	55	300	247	377	1,033	3,205	5,368**H**	3,080	1,485	1,173	50	1,170	17,543
17	55	300	247	377	1,033	3,205	5,368	3,086	1,535	1,173	50	1,170	17,599
18	55	300	247	377	1,033	3,204	5,368	3,088	1,581	1,274	50	1,170	17,747
19	55	300	247	377	1,033	3,404**H**	5,073	3,088	1,697	1,274	50	1,170	17,768**H**
20	55	300	247	377	1,033	3,204	3,623	3,148**H**	2,053	1,274	50	1,170	16,534
21	55	300	247	377	1,033	3,204	3,323	3,123	2,363	1,224	50	1,000	16,299
24	55	300	247	377	1,033	3,204	3,275	3,103	2,369**H**	1,224	50	1,000	16,237
25	55	300	247	377	1,033	3,204	3,276	2,984	2,228	1,225	50	1,000	15,979
26	55	300	247	377	1,033	3,204	3,278	2,899	2,264	1,224	50	1,000	15,931
27	55	300	247	377	1,033	3,204	2,883	2,891	2,267	1,266	50	1,000	15,573
28	**HOLIDAY**												
31	55	300	247	377	1,033	3,134**L**	2,477**L**	2,848	2,309	1,410**H**	57**H**	1,000	15,247

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Mar	Open	High	Low	Close
3				0-01N
4				0-01N
5				0-01N
6				0-02N
7				0-01N
10				0-01N
11				0-01N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-01N
19				0-01N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	**HOLIDAY**			
31				0-01N

86Sep Strike 86.00

Mar	Open	High	Low	Close
3				0-02N
4				0-02N
5				0-03N
6				0-04N
7				0-03N
10				0-03N
11				0-02N
12				0-01N
13				0-01N
14				0-01N
17				0-01N
18				0-03N
19				0-02N
20				0-01N
21				0-01N
24				0-01N
25				0-01N
26				0-01N
27				0-01N
28	**HOLIDAY**			
31				0-01N

86Sep Strike 88.00

Mar	Open	High	Low	Close
3				0-05N
4				0-04N
5				0-06N
6				0-08N
7				0-07N
10				0-05N
11				0-04N
12				0-04N
13				0-05N
14				0-04N
17				0-04N
18				0-06N
19				0-05N
20				0-04N
21				0-05N
24				0-04N
25				0-04N
26				0-03N
27				0-01N
28	**HOLIDAY**			
31				0-01N

86Sep Strike 90.00

Mar	Open	High	Low	Close
3				0-11N
4				0-10N
5				0-15N
6				0-15N
7				0-13N
10				0-08N
11				0-07N
12				0-06N
13				0-09N
14				0-08N
17				0-08N
18				0-10N
19				0-09N
20				0-08N
21				0-09N
24				0-07N
25				0-07N
26				0-06N
27				0-04N
28	**HOLIDAY**			
31				0-03N

86Sep Strike 92.00

Mar	Open	High	Low	Close
3				0-21N
4				0-19N
5				0-30N
6				0-29N
7				0-25N
10				0-16N
11				0-15N
12				0-14N
13				0-17N
14				0-15N
17				0-16N
18				0-19N
19				0-18N
20				0-15N
21				0-15N
24				0-12N
25				0-12N
26				0-10N
27				0-08N
28	**HOLIDAY**			
31				0-06N

86Sep Strike 94.00

Mar	Open	High	Low	Close
3				0-38N
4				0-34N
5	0-41	0-54	0-41	0-54
6	0-57	0-57H	0-50	0-50
7				0-42N
10				0-31N
11				0-28N
12				0-26N
13				0-32N
14				0-27N
17				0-29N
18	0-32	0-35	0-30	0-35
19				0-34N
20	0-25	0-29	0-25	0-29
21				0-30N
24				0-22N
25				0-22N
26	0-15	0-18	0-15L	0-18
27				0-13N
28	**HOLIDAY**			
31				0-10N

86Sep Strike 96.00

Mar	Open		High	Low	Close
3					1-04N
4	0-50		0-63	0-49	0-63
5					1-32N
6	1-32		1-32H	1-25	1-25
7					1-13N
10	0-58	0-60	0-60	0-56	0-56
11					0-49N
12	0-46		0-58	0-46	0-47
13					0-55N
14					0-49N
17					0-54N
18					1-00N
19					0-60N
20	0-55		0-55	0-53	0-53
21	0-43		0-55	0-43	0-55
24					0-42N
25					0-42N
26	0-35		0-35	0-35	0-35
27					0-26N
28	**HOLIDAY**				
31	0-21		0-21	0-20L	0-20

86Sep Strike 98.00

Mar	Open	High	Low	Close
3	1-49	1-49H	1-43	1-49
4	1-29	1-42	1-24	1-42
5				2-25N
6				2-13N
7				2-00N
10				1-28N
11				1-22N
12	1-16	1-23	1-16	1-20
13	1-46	1-46	1-30	1-30
14				1-22N
17	1-30	1-30	1-28	1-28
18				1-43N
19	1-40	1-40	1-33	1-35
20				1-27N
21	1-12	1-31	1-12	1-31
24	1-17	1-20	1-12	1-12
25	1-07	1-12	1-07	1-12
26	1-07	1-07	1-00	1-00
27				0-49N
28	**HOLIDAY**			
31	0-40	0-40	0-38L	0-38

86Sep Strike 100.00

Mar	Open		High	Low	Close
3					
4	2-24		2-37	2-20	2-37
5	2-48		3-36H	2-48	3-36
6					3-20N
7	3-21		3-21	3-03	3-03
10					2-19N
11					2-11N
12	2-07		2-07	2-07	2-07
13	2-34	2-31	2-34	2-22	2-22
14					2-10N
17					2-18N
18					2-40N
19					2-31N
20					2-20N
21	2-02		2-29	2-02	2-29
24	2-09		2-09	2-00	2-00
25	2-00		2-00	2-00	2-00
26					1-48N
27					1-23N
28	**HOLIDAY**				
31	1-12		1-12	1-09L	1-09

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18								
19								
20								
21	3-17	3-44**H**	3-17**L**	3-44	5-00	5-11**H**	5-00**L**	5-11
24				3-07**N**				4-31**N**
25				3-07**N**				4-31**N**
26				2-50**N**				4-07**N**
27				2-18**N**				3-28**N**
28	**HOLIDAY**				**HOLIDAY**			
31				1-60**N**				3-02**N**

Put volume of sales Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3								330				330
4							300	1,202**H**	1,200			2,702**H**
5						100**H**			490			590
6						15						15
7							50		100			150
10							1,320**H**					1,320
11									500			500
12							250	250	250			750
13								100	920			1,020
14												
17								210				210
18						10						10
19								210				210
20						19	69					88
21							26	84	1,514**H**	74**H**	26**H**	1,724
24								1,130	250			1,380
25								4**L**				4**L**
26						1**L**	25	210	5			241
27												
28	**HOLIDAY**											
31							20**L**	20	1**L**			41
TOTAL						145	2,060	3,750	5,230	74	26	11,285

Put open contracts Reported in contracts—Future 86Sep

Mar	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
3	5**H**	25**H**	17**H**	751**H**	605**H**	1,000**L**	2,320**H**	1,130**L**				5,853**L**
4	5	25	17	751	605	1,000	2,320	2,130	1,200			8,053
5	5	25	17	751	605	1,050	2,320	2,130	1,490			8,393
6	5	25	17	751	605	1,065	2,320	2,130	1,490			8,408**H**
7	5	25	17	751	605	1,050	2,320	2,130	1,390			8,293
10	5	25	17	751	605	1,050	1,200**L**	2,130	1,390			7,173
11	5	25	17	751	605	1,050	1,200	2,130	940**L**			6,723
12	5	25	17	751	605	1,050	1,200	2,130	990			6,773
13	5	25	17	751	605	1,050	1,200	2,130	1,660**H**			7,443
14	5	25	17	751	605	1,050	1,200	2,130	1,660			7,443
17	5	25	17	751	605	1,050	1,200	2,130	1,660			7,443
18	5	25	17	751	605	1,060	1,200	2,130	1,660			7,453
19	5	25	17	751	605	1,060	1,200	2,207	1,660			7,530
20	5	25	17	751	605	1,078**H**	1,246	2,207	1,660			7,594
21	5	25	17	751	605	1,078	1,246	2,281**H**	1,003	74**H**	26**H**	7,111
24	5	25	17	751	605	1,078	1,246	1,691	953	74	26	6,471
25	5	25	17	751	605	1,078	1,246	1,691	953	74	26	6,471
26	5	25	17	751	605	1,077	1,246	1,801	958	74	26	6,585
27	5	25	17	751	605	1,077	1,246	1,801	958	74	26	6,585
28	**HOLIDAY**											
31	5	25	17	751	605	1,077	1,246	1,791	959	74	26	6,576

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 96.00				86Dec Strike 100.00			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18	1-32	1-32**H**	1-28**L**	1-28				
19				1-23**N**				
20				1-13**N**				
21				1-17**N**				
24				0-61**N**				
25				0-61**N**				
26				0-55**N**				
27				0-42**N**				
28	**HOLIDAY**				**HOLIDAY**			
31				0-38**N**	1-57	1-57**H**	1-53**L**	1-53

Put volume of sales Reported in contracts—Future 86Dec

Mar	**96.00**	**100.00**	**TOTAL**
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18	1**H**		1**H**
19			
20			
21			
24			
25			
26			
27			
28	**HOLIDAY**		
31			
TOTAL	1		1

Put open contracts Reported in contracts—Future 86Dec

Mar	**96.00**	**100.00**	**TOTAL**
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18	1**H**		1**H**
19	1		1
20	1		1
21	1		1
24	1		1
25	1		1
26	1		1
27	1		1
28	**HOLIDAY**		
31	1		1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

Apr	86Jun Strike 82.00				86Jun Strike 84.00				86Jun Strike 86.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
2				0-01N				0-01N				0-01N
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N				0-01N				0-01N
23				0-01N				0-01N				0-01N
24				0-01N				0-01N				0-01N
25				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N				0-01N				0-01N
30				0-01N				0-01N				0-01N

Apr	86Jun Strike 88.00				86Jun Strike 90.00				86Jun Strike 92.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N				0-01N
2				0-01N				0-01N				0-01N
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
15				0-01N				0-01N				0-01N
16				0-01N				0-01N				0-01N
17				0-01N				0-01N				0-01N
18				0-01N				0-01N				0-01N
21				0-01N				0-01N				0-01N
22				0-01N				0-01N				0-01N
23				0-01N				0-01N				0-01N
24				0-01N				0-01N				0-01N
25				0-01N				0-01N				0-01N
28				0-01N				0-01N				0-01N
29				0-01N	0-01	0-01H	0-01L	0-01				0-01N
30				0-01N				0-01N				0-01N

Apr	86Jun Strike 94.00				86Jun Strike 96.00				86Jun Strike 98.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N	0-01	0-02	0-01L	0-01	0-04	0-07	0-04	0-07
2				0-01N	0-04	0-04H	0-03	0-03	0-13	0-13H	0-07	0-07
3				0-01N	0-02	0-02	0-02	0-02	0-06	0-08	0-06	0-08
4				0-01N	0-02	0-02	0-02	0-02	0-07	0-10	0-07	0-10
7				0-01N	0-04	0-04	0-03	0-03	0-11	0-13	0-10	0-10
8				0-01N	0-01	0-02	0-01	0-01	0-06	0-06	0-06	0-06
9				0-01N	0-01	0-02	0-01	0-01	0-04	0-04	0-04	0-04
10	0-01	0-01H	0-01L	0-01				0-01N	0-05	0-05	0-04	0-05
11				0-01N				0-01N				0-04N
14				0-01N				0-01N	0-03	0-03	0-02L	0-03
15				0-01N	0-01	0-01	0-01	0-01	0-03	0-05	0-03	0-05
16	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-01	0-02	0-02	0-02	0-02
17				0-01N				0-01N				0-02N
18				0-01N				0-01N	0-02	0-02	0-02	0-02
21				0-01N				0-01N				0-02N
22				0-01N	0-01	0-01	0-01	0-01				0-03N
23	0-01	0-01	0-01	0-01				0-02B	0-08	0-08	0-05	0-08
24				0-01N	0-03	0-03	0-03	0-03	0-07	0-11	0-07	0-11
25				0-01N	0-01	0-03	0-01	0-03	0-10	0-13	0-10	0-13
28	0-01	0-01	0-01	0-01	0-03	0-03	0-02	0-02	0-11	0-11	0-08	0-08
29				0-01N	0-02	0-02	0-02	0-02	0-07	0-07	0-04	0-04
30				0-01N				0-01N	0-04	0-04	0-03	0-04

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Apr	86Jun Strike 100.00				86Jun Strike 102.00				86Jun Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-17	0-23	0-12	0-23	0-43	0-60	0-34	0-60	1-33	2-00	1-16	2-00
2	0-28	0-41	0-21	0-21	1-16	1-24	0-56	0-56	2-33	2-43	1-57	1-57
3	0-16	0-27	0-16	0-27	0-48	1-06	0-48	1-06	1-46	2-18	1-46	2-17
4	0-24	0-38	0-22	0-37	1-03	1-20	1-00	1-20	2-08	2-39	2-08	2-39
7	0-42	0-46	0-30	0-35	1-26	1-37	1-11	1-21	2-54	2-62	2-27	2-39
8	0-21	0-25	0-18	0-18	0-59	1-01	0-50	0-54	2-00	2-00	1-46	1-48
9	0-13	0-17	0-13	0-17	0-37	0-47	0-37	0-43	1-20	1-48	1-20	1-38
10	0-17	0-17	0-12	0-12	0-45	0-47	0-33	0-41	1-44	1-44	1-20	1-33
11	0-12	0-14	0-12	0-14	0-35	0-48	0-35	0-48	1-16	1-48	1-16	1-47
14	0-12	0-12	0-09	0-09	0-38	0-38	0-30	0-30	1-29	1-30	1-16	1-16
15	0-09	0-12	0-09	0-10	0-32	0-40	0-31	0-38	1-18	1-36	1-18	1-30
16	0-07	0-07	0-06	0-06**A**	0-21	0-21	0-14**L**	0-14	0-58	0-60	0-43**L**	0-43
17	0-06	0-06	0-05	0-06	0-16	0-22	0-16	0-21	0-53	1-00	0-45	0-60
18	0-05	0-07	0-05	0-07	0-19	0-24	0-17	0-24	0-58	1-08	0-50	1-08
21	0-07	0-08	0-06	0-06	0-26	0-28	0-19	0-20	1-13	1-13	0-62	0-63
22	0-04	0-15	0-04**L**	0-15	0-19	0-48	0-18	0-48	0-58	1-55	0-58	1-55
23	0-25	0-26	0-18	0-26	1-12	1-17	0-56	1-14	2-27	2-60	2-10	2-35
24	0-23	0-42	0-23	0-39	1-03	1-39	1-03	1-39	2-35	3-09	2-30	3-09
25	0-34	0-50**H**	0-33	0-48	1-42	1-52**H**	1-34	1-52				3-26**N**
28	0-40	0-40	0-29	0-30	1-35	1-37	1-18	1-18	3-13	3-13**H**	2-44	2-44
29	0-25	0-25	0-17	0-17	1-04	1-04	0-54	0-56				2-07**N**
30	0-19	0-19	0-14	0-14	0-63	0-63	0-49	0-52				2-04**N**

86Jun Strike 106.00

Apr	Open	High	Low	Close
1				
2				
3	3-37	3-55	3-30	3-54
4	3-41	4-17	3-41	4-17
7				4-17**N**
8				3-09**N**
9				2-57**N**
10				2-56**N**
11	2-43	3-12	2-43	3-12
14	2-40	2-40	2-36	2-37
15	2-37	3-00	2-37	2-54
16	2-07	2-07	1-42**L**	1-42
17				2-03**N**
18	2-02	2-25	1-60	2-25
21				2-17**N**
22	2-06	3-32	2-06	3-32
23	4-03	4-25**H**	4-03	4-21
24				4-63**N**
25				5-19**N**
28				4-32**N**
29				3-51**N**
30	3-51	3-51	3-50	3-50

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Jun

Apr	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1								497	3	1,107	67	2L		1,676
2								284	77	99	70			530
3								25	191	1,197	524	302	1,280H	3,519
4								692H	230	1,677H	510	314	1,080	4,503H
7								93	124	225	16	16	202	676
8								337	5	202	657H	727H		1,928
9								84	256H	441	327	330		1,438
10							827H		192	512	109	307		1,947
11							100			530	1L	326		957
14							100			5	28	132	525	790
15								500	64	20	27	64	102	777
16							42	42		4	53	15	4	160
17										110	45	179		334
18									37	2L	4	6	2	51L
21									1L	154	4	252		411
22								1L		30	207	2	2	242
23							25		14	6	148	542	3	738
24								20	152	1,206	182	322	1L	1,883
25								72	10	364	148			594
28					1L		10L	7	4	122	2	7		153
29					680H			2	64	475	9		450	1,680
30					10				3	232	14		130	389
TOTAL					691		1,104	2,656	1,427	8,720	3,152	3,845	3,781	25,376

Put open contracts Reported in contracts—Future 86Jun

Apr	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	55H	300H	247H	377H	1,033H	3,134H	2,477L	2,643	2,309	1,444	110L	1,000L		15,129
2	55	300	247	377	1,033	3,134	2,477	2,488	2,372	1,382L	138	1,000		15,003L
3	55	300	247	377	1,033	3,134	2,477	2,468	2,413H	2,502	602	1,300	1,280L	18,188
4	55	300	247	377	1,033	3,134	2,477	2,970H	2,255	2,852	1,110	1,312	1,780	19,902
7	55	300	247	377	1,033	3,134	2,477	2,459	2,260	2,852	1,112	1,300	1,780	19,386
8	55	300	247	377	1,033	3,134	2,477	2,454	2,185	2,852	1,234	2,037	1,780	20,165
9	55	300	247	377	1,033	3,134	2,477	2,400	2,085L	2,759	1,365	2,153	1,780	20,165
10	55	300	247	377	1,033	3,134	2,577H	2,400	2,150	2,984	1,364	2,258	1,780	20,659
11	55	300	247	377	1,033	3,134	2,577	2,400	2,150	3,298	1,363	2,558	1,780	21,272
14	55	300	247	377	1,033	3,134	2,577	2,400	2,145	3,293	1,381	2,558	2,305	21,805
15	55	300	247	377	1,033	3,134	2,577	1,900	2,150	3,294	1,399	2,568	2,405H	21,439
16	55	300	247	377	1,033	3,134	2,577	1,858	2,150	3,294	1,380	2,578	2,405	21,388
17	55	300	247	377	1,033	3,134	2,577	1,858	2,150	3,284	1,284	2,539	2,405	21,243
18	55	300	247	377	1,033	3,134	2,577	1,858	2,150	3,284	1,284	2,536	2,405	21,240
21	55	300	247	377	1,033	3,134	2,577	1,858	2,125	3,384	1,282	2,313	2,405	21,090
22	55	300	247	377	1,033	3,134	2,577	1,857	2,125	3,390	1,420	2,312	2,405	21,232
23	55	300	247	377	1,033	3,134	2,552	1,857	2,134	3,391	1,477H	2,815	2,405	21,777
24	55	300	247	377	1,033	3,134	2,552	1,857	2,109	3,908H	1,466	3,135H	2,405	22,578H
25	55	300	247	377	1,033	3,134	2,552	1,847	2,107	3,458	1,354	3,135	2,405	22,004
28	55	300	247	377	1,032	3,134	2,552	1,842L	2,093	3,287	1,352	3,130	2,405	21,806
29	55	300	247	377	837L	3,134	2,552	1,842	2,089	3,263	1,354	2,980	2,205	21,235
30	55	300	247	377	837	3,134	2,552	1,842	2,089	3,362	1,350	2,980	2,205	21,330

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
3				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
10				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
17				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
23				0-01**N**				0-01**N**				0-01**N**
24				0-01**N**				0-01**N**				0-01**N**
25				0-01**N**				0-01**N**				0-01**N**
28				0-01**N**				0-01**N**				0-01**N**
29				0-01**N**				0-01**N**				0-01**N**
30				0-01**N**				0-01**N**				0-01**N**

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-03**N**				0-06**N**				0-10**N**
2				0-03**N**				0-06**N**				0-10**N**
3				0-04**N**				0-07**N**				0-12**N**
4				0-04**N**				0-07**N**				0-12**N**
7				0-04**N**				0-06**N**				0-13**N**
8				0-03**N**				0-05**N**				0-10**N**
9				0-02**N**				0-05**N**				0-09**N**
10				0-02**N**				0-05**N**				0-09**N**
11				0-01**N**				0-04**N**				0-09**N**
14				0-01**N**				0-03**N**				0-07**N**
15				0-01**N**				0-03**N**				0-07**N**
16				0-01**N**				0-02**N**				0-05**N**
17				0-01**N**				0-02**N**	0-04	0-05**H**	0-04**L**	0-05
18				0-01**N**				0-02**N**				0-06**N**
21				0-01**N**				0-02**N**				0-06**N**
22				0-01**N**				0-03**N**				0-09**N**
23				0-01**N**				0-05**N**				0-13**N**
24				0-03**N**				0-07**N**				0-17**N**
25				0-03**N**				0-08**N**				0-20**N**
28				0-02**N**				0-07**N**				0-15**N**
29				0-01**N**				0-06**N**				0-13**N**
30				0-01**N**				0-06**N**				0-13**N**

	86Sep Strike 96.00				86Sep Strike 98.00				86Sep Strike 100.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-20	0-21	0-20	0-21	0-27	0-44	0-26	0-44	0-49	1-16	0-49	1-16
2				0-21**N**	0-55	0-55	0-41	0-41				1-07**N**
3				0-23**N**				0-45**N**				1-17**N**
4	0-17	0-24	0-17	0-24	0-35	0-51	0-35	0-51	1-10	1-27	1-10	1-27
7				0-25**N**	0-55	0-55	0-50	0-50	1-25	1-28	1-25	1-28
8				0-15**N**	0-40	0-40	0-37	0-37	1-15	1-15	1-00	1-00
9				0-14**N**				0-32**N**	1-05	1-05	0-62	0-62
10				0-14**N**	0-28	0-33	0-28	0-33	1-00	1-00	0-61	0-61
11	0-15	0-19	0-16	0-19				0-36**N**	0-55	1-01	0-55	1-01
14	0-15	0-15	0-14	0-14	0-26	0-26	0-25	0-25	0-58	0-58	0-50	0-50
15				0-15**N**	0-30	0-30	0-29	0-29				0-60**N**
16				0-10**N**				0-19**N**	0-43	0-43	0-36**L**	0-36
17	0-11	0-11	0-11**L**	0-11	0-20	0-25	0-20**L**	0-23				0-44**N**
18				0-13**N**	0-24	0-26	0-24	0-26	0-46	0-52	0-46	0-52
21				0-12**N**				0-24**N**	0-47	0-48	0-47	0-48
22				0-19**N**				0-40**N**	0-59	1-10	0-59	1-10
23	0-24	0-27	0-24	0-27	0-48	0-54	0-48	0-54	1-34	1-38	1-20	1-33
24	0-38	0-38	0-36	0-36	0-58	1-08	0-58	1-02	1-60	1-60	1-45	1-52
25	0-39	0-39**H**	0-39	0-39	1-08	1-10**H**	1-07	1-10	1-47	2-05**H**	1-47	2-00
28				0-29**N**	1-05	1-05	0-56	0-56	1-39	1-49	1-35	1-35
29	0-25	0-25	0-25	0-25	0-47	0-48	0-46	0-46	1-27	1-28	1-19	1-20
30	0-22	0-22	0-22	0-22	0-48	0-48	0-43	0-44	1-22	1-22	1-10	1-16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close · In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	1-27	2-02	1-27	2-02				3-08**N**
2				1-57**N**				2-63**N**
3				2-09**N**				3-20**N**
4				2-23**N**				3-36**N**
7				2-26**N**				3-42**N**
8	2-05	2-05	1-46	1-46				2-50**N**
9				1-41**N**				2-42**N**
10				1-41**N**				2-40**N**
11	1-35	1-51	1-35	1-51				2-55**N**
14	1-37	1-37	1-26	1-26				2-25**N**
15	1-32	1-42	1-32	1-42				2-41**N**
16				1-04**N**				1-51**N**
17	1-22	1-22	1-10**L**	1-17	1-51	2-14	1-51**L**	2-07
18	1-14	1-28	1-14	1-28	2-28	2-28	2-25	2-25
21	1-22	1-24	1-22	1-24				2-20**N**
22	1-35	1-63	1-35	1-63	2-30	3-08	2-30	3-08
23	2-35	2-35	2-22	2-30	3-41	3-47	3-41	3-47
24	2-47	2-58**H**	2-47	2-58	4-01	4-17**H**	4-01	4-17
25				3-08**N**				4-34**N**
28	2-53	2-53	2-34	2-34				3-53**N**
29	2-16	2-23	2-12	2-12	3-30	3-30	3-24	3-24
30	2-12	2-15	2-03	2-10				3-23**N**

Put volume of sales Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1							30	62	222	10		324
2								20				20
3												
4							6**L**	2	500**H**			508
7								100**H**	20			120
8								25	27	27		79
9									2	18		20
10								1**L**				1**L**
11							81		35	23		139
14							20	20		5		45
15							50	10	50	11		121
16									1**L**			1
17						18**H**	27	20		126	22	213
18								91	40		33**H**	164
21									7	27		34
22									60	47	31	138
23							140**H**	100	327	4	1**L**	572
24							85	94	208	5	6	398
25							20	38	76			134
28								24	134	701**H**		859**H**
29							13	2	109	2**L**	2	128
30							55	2	7	89		153
TOTAL						18	527	611	1,825	1,095	95	4,171

Put open contracts Reported in contracts—Future 86Sep

Apr	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	5**H**	25**H**	17**H**	751**H**	605**H**	1,077**H**	1,246**L**	1,761	757	84**L**	26**L**	6,354
2	5	25	17	751	605	1,077	1,246	1,787	757	84	26	6,380
3	5	25	17	751	605	1,077	1,246	1,781	757	84	26	6,374
4	5	25	17	751	605	1,077	1,246	1,779	732**L**	84	26	6,347**L**
7	5	25	17	751	605	1,077	1,246	1,779	732	84	26	6,347
8	5	25	17	751	605	1,077	1,246	1,794	732	111	26	6,389
9	5	25	17	751	605	1,077	1,246	1,794	732	129	26	6,407
10	5	25	17	751	605	1,077	1,246	1,794	732	129	26	6,407
11	5	25	17	751	605	1,077	1,260	1,794	747	151	26	6,458
14	5	25	17	751	605	1,077	1,280	1,779	747	155	26	6,467
15	5	25	17	751	605	1,077	1,280	1,769	797	166	26	6,518
16	5	25	17	751	605	1,077	1,280	1,769	797	166	26	6,518
17	5	25	17	751	605	1,059**L**	1,280	1,749**L**	797	292	38	6,618
18	5	25	17	751	605	1,059	1,280	1,750	837	292	69	6,690
21	5	25	17	751	605	1,059	1,280	1,750	844	319	69	6,724
22	5	25	17	751	605	1,059	1,280	1,750	864	366	69	6,791
23	5	25	17	751	605	1,059	1,306	1,850	1,182	369	70**H**	7,239
24	5	25	17	751	605	1,059	1,331	1,851	1,209	370	64	7,287
25	5	25	17	751	605	1,059	1,351**H**	1,876**H**	1,285	370	64	7,408
28	5	25	17	751	605	1,059	1,351	1,856	1,390	1,015	64	8,138
29	5	25	17	751	605	1,059	1,351	1,856	1,495**H**	1,015	64	8,243
30	5	25	17	751	605	1,059	1,351	1,856	1,489	1,090**H**	64	8,312**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put opiions premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												0-40N
2												0-39N
3												0-45N
4												0-49N
7												0-49N
8												0-36N
9												0-36N
10												0-35N
11												0-36N
14					0-19	0-20H	0-18	0-18				0-30N
15								0-19N				0-33N
16					0-20	0-20	0-17L	0-17				0-24N
17								0-18N				0-30N
18								0-20N				0-34N
21								0-18N				0-32N
22								0-27N				0-46N
23								0-34N				0-58N
24								0-41N				1-06N
25								0-45N				1-13N
28	0-24	0-24H	0-21L	0-21				0-37N				1-01N
29				0-17N				0-31N				0-52N
30				0-17N				0-31N				0-52N

86Dec Strike 100.00

Apr	Open	High	Low	Close
1	1-30	1-49	1-27	1-49
2				1-44N
3				1-58N
4				2-04N
7				2-04N
8	1-55	1-55	1-38	1-38
9	1-38	1-38	1-35	1-35
10				1-34N
11	1-40	1-40	1-40	1-40
14	1-29	1-29	1-20L	1-20
15				1-35N
16				1-05N
17				1-17N
18				1-28N
21				1-24N
22				1-55N
23				2-17N
24				2-39N
25	2-49	2-55H	2-49	2-55
28				2-23N
29				2-04N
30				2-04N

Put volume of sales Reported in contracts—Future 86Dec

Apr	92.00	94.00	96.00	100.00	TOTAL
1				150H	150
2					
3					
4					
7					
8				150	150
9				10	10
10					
11				50	50
14		190		100	290
15		70L			70
16		420H			420H
17					
18					
21					
22					
23					
24					
25				1L	1L
28	110H				110
29					
30					
TOTAL	110	680		461	1,251

Put open contracts Reported in contracts—Future 86Dec

Apr	92.00	94.00	96.00	100.00	TOTAL
1			1H	150L	151L
2			1	150	151
3			1	150	151
4			1	150	151
7			1	150	151
8			1	300	301
9			1	310	311
10			1	310	311
11			1	360	361
14		190L	1	460	651
15		260	1	460	721
16		680H	1	460	1,141H
17		520	1	460	981
18		520	1	460	981
21		520	1	460	981
22		520	1	460	981
23		520	1	460	981
24		520	1	460	981
25		520	1	461H	982
28	110H	520	1	461	1,092
29	110	520	1	461	1,092
30	110	520	1	461	1,092

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Jun Strike 82.00				86Jun Strike 84.00				86Jun Strike 86.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

	86Jun Strike 88.00				86Jun Strike 90.00				86Jun Strike 92.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
2				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
9				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**	0-01	0-01**H**	0-01**L**	0-01				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
16				0-01**N**				0-01**N**				0-01**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

	86Jun Strike 94.00				86Jun Strike 96.00				86Jun Strike 98.00				
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	
1				0-01**N**				0-02**N**	0-03	0-05	0-03	0-04	
2	0-01	0-01**H**	0-01**L**	0-01				0-02**N**	0-04	0-08	0-04	0-06	
5				0-01**N**				0-01**N**	0-04	0-04	0-02	0-02	
6				0-01**N**				0-01**N**	0-02	0-02	0-02	0-02	
7				0-01**N**				0-01**N**	0-04	0-04	0-03	0-03**A**	
8				0-01**N**	0-01	0-01**H**	0-01**L**	0-01				0-03**N**	
9				0-01**N**				0-01**N**	0-04	0-04	0-02	0-02	
12				0-01**N**				0-01**N**	0-03	0-05	0-03	0-04	
13				0-01**N**				0-01**N**	0-09	0-09	0-03	0-03	
14				0-01**N**				0-01**N**	0-01	0-01	0-01**L**	0-01	
15				0-01**N**				0-01**N**	0-01	0-04	0-01	0-03	
16				0-01**N**				0-01**N**	0-05	0-10**H**	0-01	0-02	0-01
19													
20													
21													
22													
23													
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**				
27													
28													
29													
30													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Jun Strike 100.00

May	Open	High	Low	Close	
1	0-13	0-19	0-13	0-19	
2	0-25	0-30	0-24	0-26	
5	0-24	0-24	0-10	0-10	
6	0-11	0-15	0-09**L**	0-12	
7	0-14	0-22	0-14	0-16	
8	0-11	0-13	0-09	0-12	
9	0-23	0-37	0-12	0-13	
12	0-29	0-43	0-23	0-43	
13	0-59	0-59	0-18	0-23	
14	0-13	0-28	0-11	0-23	
15	0-24	1-01	0-14	0-51	0-55
16	1-10	1-56**H**	1-04	1-30	
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					

86Jun Strike 102.00

May	Open	High	Low	Close
1	0-48	1-05	0-48	1-05
2	1-23	1-27	1-20	1-24
5	1-17	1-20	0-48	0-48
6	0-53	0-55	0-42**L**	0-55
7	1-06	1-15	1-06	1-06
8	0-57	0-63	0-55	0-57
9	1-41	1-41	1-03	1-11
12	1-55	2-19	1-49	2-19
13	2-19	2-19	1-33	1-43
14	1-17	1-62	1-16	1-52
15	1-52	3-02**H**	1-40	2-48
16				3-32**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 104.00

May	Open	High	Low	Close
1				2-33**N**
2				2-62**N**
5	2-48	2-48	2-07	2-07
6	2-18	2-22	2-06**L**	2-22
7	2-42	2-58	2-42	2-47
8				2-26**N**
9	3-17	3-17	2-39	2-62
12				4-15**N**
13	3-28	3-47	3-28	3-38
14				3-50**N**
15	3-52	5-00**H**	3-52	4-48
16				5-32**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 106.00

May	Open	High	Low	Close
1				4-25**N**
2				4-56**N**
5				3-61**N**
6	4-09	4-16	3-55**L**	4-16
7				4-44**N**
8				4-22**N**
9				4-60**N**
12	5-54	6-15**H**	5-54	6-15
13				5-38**N**
14				5-50**N**
15				6-48**N**
16				7-32**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Jun

May	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1									6	2L	6			14L
2					10L				149	72	6			237
5							10L		4	2	256	53		325
6			3H	137H	50H		42H		2L	85	58	5	625H	1,007
7									12	346	229	4L		591
8					50			139H		318	100			607
9									422	154	7	975H		1,558
12									118	396	1,004H	90	30L	1,638
13					10				329	462	11	522		1,334
14									114	316	10			440
15									1,592	742H	26	17		2,377H
16									1,753H	422	4L			2,179
19														
20														
21														
22														
23														
26	HOLIDAY													
27														
28														
29														
30														
TOTAL			3	137	120		52	139	4,501	3,317	1,717	1,666	655	12,307

Put open contracts Reported in contracts—Future 86Jun

May	82.00	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	55H	300H	247H	377H	837H	3,134H	2,552	1,842H	2,089	3,362	1,350	2,980H	2,205H	21,330H
2	55	300	247	377	837	3,134	2,552	1,842	2,072	3,327	1,346	2,980	2,205	21,274
5	55	300	247	377	837	3,134	2,562H	1,842	2,069	3,327	1,325	2,980	2,205	21,260
6	55	300	244L	240L	787	3,134	2,520	1,842	2,067	3,327	1,377	2,975	1,655	20,523
7	55	300	244	240	787	3,134	2,520	1,842	2,066	3,563H	1,477H	2,975	1,655	20,858
8	55	300	244	240	737L	3,134	2,520	1,722	2,066	3,438	1,376	2,975	1,655	20,462
9	55	300	244	240	737	3,134	2,539	1,722	2,097H	3,388	1,376	2,087	1,655	19,574
12	55	300	244	240	737	3,134	2,539	1,722	2,014	3,447	556	1,997	1,655	18,640
13	55	300	244	240	737	3,134	2,539	1,722	1,853	3,404	552	1,518	1,380	17,678
14	55	300	244	240	737	3,134	2,504L	1,687L	1,933	3,278	543	1,188	1,000L	16,843
15	55	300	244	240	737	3,134	2,504	1,687	1,354L	2,802L	433L	1,117L	1,000	15,607L
16														
19														
20														
21														
22														
23														
26	HOLIDAY													
27														
28														
29														
30														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-01N				0-01N	0-01	0-01H	0-01L	0-01
2				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
8				0-01N				0-01N				0-01N
9				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-02N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-02N
15				0-01N				0-01N				0-02N
16				0-01N				0-02N				0-04N
19				0-01N				0-02N				0-04N
20				0-01N				0-01N				0-04N
21				0-01N				0-01N				0-04N
22				0-01N				0-01N				0-03N
23				0-01N				0-01N				0-03N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				0-01N				0-01N				0-02N
28				0-01N				0-01N				0-02N
29				0-01N				0-01N				0-03N
30				0-01N				0-02N				0-05N

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-02N				0-07N				0-13N
2				0-03N				0-08N	0-14	0-15	0-14L	0-15
5	0-04	0-04	0-04L	0-04				0-06N				0-11N
6				0-04N				0-07N				0-13N
7				0-04N				0-08N	0-17	0-17	0-17	0-17
8				0-04N				0-08N				0-15N
9				0-03N				0-08N				0-15N
12				0-05N				0-12N				0-24N
13				0-04N				0-10N				0-20N
14				0-04N				0-10N				0-22N
15	0-04	0-06	0-04	0-06				0-14N	0-24	0-30	0-24	0-30
16				0-09N				0-22N	0-35	0-47	0-35	0-47
19	0-12	0-12	0-12	0-12	0-20	0-21	0-18	0-21	0-39	0-45	0-36	0-45
20	0-15	0-15H	0-10	0-10				0-17N	0-50	0-50	0-36	0-36
21				0-09N				0-18N				0-35N
22				0-08N				0-16N	0-30	0-35	0-30	0-33
23				0-07N				0-13N	0-30	0-30	0-28	0-28
26	HOLIDAY				HOLIDAY				HOLIDAY			
27	0-06	0-06	0-05	0-05				0-10N				0-22N
28				0-05N	0-09	0-09	0-09L	0-09	0-20	0-23	0-19	0-23
29	0-06	0-08	0-06	0-08				0-21N	0-26	0-43	0-26	0-43
30				0-12N	0-24	0-28H	0-24	0-28	0-44	0-56H	0-44	0-56

	86Sep Strike 96.00				86Sep Strike 98.00				86Sep Strike 100.00			
May	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-24N	0-45	0-48	0-45	0-48	1-12	1-28	1-12L	1-28
2	0-27	0-30	0-27	0-30	0-59	0-61	0-56	0-58	1-36	1-47	1-33	1-43
5				0-20N	0-58	0-58	0-43	0-43	1-42	1-42	1-17	1-17
6	0-20	0-24	0-20L	0-24	0-43	0-50	0-41L	0-50	1-18	1-26	1-14	1-26
7	0-34	0-34	0-32	0-32	0-59	0-63	0-59	0-61	1-35	1-47	1-35	1-47
8	0-33	0-33	0-31	0-31	0-61	0-61	0-60	0-60	1-38	1-42	1-36	1-37
9	0-36	0-36	0-34	0-34	1-08	1-10	0-61	1-04	1-60	2-03	1-44	1-50
12	0-49	0-51	0-45	0-51	1-24	1-30	1-18	1-30	2-20	2-29	2-11	2-29
13	0-52	0-52	0-44	0-44	1-39	1-39	1-12	1-17	2-29	2-29	2-04	2-06
14				0-45N	1-07	1-22	1-04	1-18	2-01	2-15	1-52	2-13
15	0-46	0-63	0-46	0-61	1-23	1-50	1-20	1-45	2-20	2-53	2-17	2-48
16	1-11	1-22	1-10	1-18	1-53	2-15	1-53	2-15	3-06	3-30	3-01	3-30
19	1-10	1-20	1-04	1-20	1-63	2-14	1-57	2-14	3-07	3-28	3-03	3-28
20	1-42	1-42H	1-05	1-05	2-38	2-38	1-55	1-55	3-60	3-60H	2-62	3-00
21	0-57	1-03	0-57	1-03	1-41	1-58	1-37	1-50	2-43	3-00	2-40	2-61
22	0-63	1-05	0-60	1-01	1-48	1-60	1-38	1-53	2-50	3-03	2-42	2-62
23	1-02	1-02	0-56	0-57	1-50	1-50	1-36	1-40	2-53	2-53	2-39	2-42
26	HOLIDAY				HOLIDAY				HOLIDAY			
27	0-49	0-49	0-43	0-43	1-29	1-29	1-19	1-19	2-24	2-24	2-16	2-16
28	0-38	0-45	0-38	0-45	1-12	1-21	1-11	1-21	2-04	2-20	2-03	2-20
29	0-52	1-24	0-52	1-24	1-40	2-18	1-37	2-17	2-42	3-35	2-42	3-34
30	1-23	1-41	1-20	1-41	2-36	2-41H	2-13	2-40	3-60	3-60	3-17	3-60

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

May	86Sep Strike 102.00				86Sep Strike 104.00			
	Open	High	Low	Close	Open	High	Low	Close
1	2-07	2-27	2-07	2-27	3-42	3-47	3-42L	3-47
2	2-42	2-49	2-41	2-48				4-09N
5	2-52	2-52	2-14	2-14				3-29N
6	2-14	2-24	2-06L	2-24				3-42N
7	2-36	2-48	2-36	2-45				4-03N
8	2-43	2-43	2-33	2-35	3-63	3-63	3-55	3-55
9	3-06	3-12	2-55	2-55				4-14N
12	3-20	3-48	3-20	3-48	4-52	5-19	4-52	5-19
13	3-51	3-51	3-18	3-18				4-50N
14	3-02	3-30	3-02	3-26				4-59N
15	3-30	4-15	3-30	4-08				5-46N
16	4-21	4-62	4-21	4-62				6-46N
19	4-44	4-61	4-44	4-61				6-44N
20	5-35	5-35H	4-25	4-25				6-01N
21	4-02	4-25	3-60	4-24	5-40	6-03	5-40	6-03
22				4-25N	5-42	6-05H	5-42	6-05
23				4-02N				5-42N
26	HOLIDAY				HOLIDAY			
27				3-33N				5-04N
28	3-19	3-40	3-19	3-40	5-00	5-15	5-00	5-15
29				5-05N				6-55N
30				5-35N				7-20N

Put volume of sales Reported in contracts—Future 86Sep

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1			5H					2L	294	94	2L	397
2						2L	30	68	165	3L		268
5				100			2L	25	212	9		348
6								590	1,070	202		1,862
7						10	45	123	1,319H	9		1,506
8							120	2	1,131	95	4	1,352
9							13	23	675	85		796
12							102	736	113	10	16	977
13							165	39	723	20		947
14								256	333	550		1,139
15				8		100H	103	192	4L	24		431
16				1L		77	10	738	304	31		1,161
19				50	100H	75	451	849H	58	73		1,656
20				120H		4	180	170	320	80		854
21							4	297	59	1,207H	20H	1,587
22						2	56	336	52		10	458
23						2	92	297	54			445
26	HOLIDAY											
27				10			2	9	56			77L
28					4L	52	2	165	119	21	11	374
29				40			1,491H	312	144			1,987H
30					14	72	770	189	182			1,227
TOTAL			5	329	118	396	3,638	5,420	7,387	2,493	63	19,849

Put open contracts Reported in contracts—Future 86Sep

May	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	5H	25H	22H	751L	605L	1,059L	1,351L	1,856L	1,689	1,168	62L	8,593L
2	5	25	22	751	605	1,061	1,381	1,857	1,757	1,169	62	8,695
5	5	25	22	840	605	1,061	1,381	1,881	1,568L	1,165	62	8,615
6	5	25	22	840	605	1,061	1,381	2,312	2,517	1,355	62	10,185
7	5	25	22	840	605	1,061	1,356	2,265	3,676	1,362	62	11,279
8	5	25	22	840	605	1,061	1,466	2,264	4,694	1,276	65	12,323
9	5	25	22	840	605	1,061	1,466	2,285	4,720	1,211	63	12,303
12	5	25	22	840	605	1,061	1,466	2,046	4,764H	1,208	63	12,105
13	5	25	22	840	605	1,061	1,556	2,051	4,372	1,181	63	11,781
14	5	25	22	840	605	1,061	1,556	2,182	4,546	721	63	11,626
15	5	25	22	848	605	1,061	1,637	2,322	4,544	745	63	11,877
16	5	25	22	849	605	1,136	1,645	2,953	4,405	739	63	12,447
19	5	25	22	889	655	1,208	1,596	3,131	4,447	680	63	12,721
20	5	25	22	1,008H	655	1,207	1,634	3,194H	4,176	647L	63	12,636
21	5	25	22	1,008	655	1,207	1,635	3,156	4,169	1,787H	83	13,752
22	5	25	22	1,008	655	1,207	1,635	2,871	4,018	1,787	93	13,326
23	5	25	22	1,008	655	1,207	1,659	2,795	3,966	1,787	93	13,222
26	HOLIDAY											
27	5	25	22	998	655	1,207	1,650	2,792	3,913	1,787	93	13,156
28	5	25	22	998	655	1,257H	1,659	2,791	3,830	1,770	102H	13,114
29	5	25	22	979	655	1,257	2,527	3,019	3,905	1,770	102	14,266
30	5	25	22	979	669H	1,229	3,162H	2,975	3,767	1,770	102	14,705H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums—Open, high, low, and close in points and 64ths of 100 percent

	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-17**N**				0-32**N**				0-56**N**
2				0-20**N**				0-37**N**				1-01**N**
5				0-15**N**				0-27**N**				0-48**N**
6				0-16**N**				0-30**N**				0-52**N**
7				0-21**N**				0-37**N**				1-00**N**
8				0-21**N**				0-36**N**				0-63**N**
9				0-24**N**				0-43**N**				1-07**N**
12				0-34**N**				0-59**N**				1-34**N**
13				0-29**N**				0-51**N**				1-20**N**
14				0-30**N**				0-52**N**				1-21**N**
15				0-38**N**				1-01**N**				1-41**N**
16				0-52**N**				1-22**N**				2-08**N**
19				0-52**N**				1-25**N**				2-11**N**
20				0-45**N**				1-10**N**				1-54**N**
21	0-40	0-45**H**	0-40**L**	0-45				1-11**N**				1-55**N**
22				0-45**N**				1-11**N**				1-55**N**
23				0-41**N**				1-07**N**				1-45**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				0-34**N**				0-57**N**	1-40	1-40**H**	1-31	1-31
28				0-31**N**				0-56**N**	1-25	1-30	1-25**L**	1-30
29				0-51**N**				1-22**N**				2-08**N**
30				0-59**N**				1-34**N**				2-25**N**

86Dec Strike 100.00

May	Open	High	Low	Close
1				2-16**N**
2				2-35**N**
5				2-05**N**
6				2-11**N**
7				2-30**N**
8				2-29**N**
9				2-42**N**
12				3-25**N**
13				3-03**N**
14				3-07**N**
15				3-41**N**
16				4-25**N**
19				4-31**N**
20	4-35	4-35	3-63	3-63
21				4-00**N**
22				3-63**N**
23				3-48**N**
26	**HOLIDAY**			
27				3-20**N**
28	3-00	3-23	3-00**L**	3-23
29				4-32**N**
30	4-34	4-56**H**	4-34	4-56

Put volume of sales Reported in contracts—Future 86Dec

May	92.00	94.00	96.00	100.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20				100**H**	100**H**
21	1**H**				1**L**
22					
23					
26	**HOLIDAY**				
27			1**H**		1
28			1	1**L**	2
29					
30				50	50
TOTAL	1		2	151	154

Put open contracts Reported in contracts—Future 86Dec

May	92.00	94.00	96.00	100.00	TOTAL
1	110**L**	520**H**	1**L**	461**L**	1,092**L**
2	110	520	1	461	1,092
5	110	520	1	461	1,092
6	110	520	1	461	1,092
7	110	520	1	461	1,092
8	110	520	1	461	1,092
9	110	520	1	461	1,092
12	110	520	1	461	1,092
13	110	520	1	461	1,092
14	110	520	1	461	1,092
15	110	520	1	461	1,092
16	110	520	1	461	1,092
19	110	520	1	461	1,092
20	110	520	1	561	1,192
21	111**H**	520	1	561	1,193
22	111	520	1	561	1,193
23	111	520	1	561	1,193
26	**HOLIDAY**				
27	111	520	2	561	1,194
28	111	520	3**H**	562	1,196
29	111	520	3	562	1,196
30	111	520	3	612**H**	1,246**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				0-04N				0-06N	0-12	0-14	0-12	0-14
3				0-02N				0-04N	0-12	0-12	0-09	0-09
4				0-05N				0-11N				0-23N
5				0-04N				0-08N	0-17	0-18H	0-17	0-18
6				0-03N				0-05N	0-13	0-13	0-10	0-10
9				0-04N				0-06N				0-14N
10				0-03N				0-06N				0-14N
11				0-02N				0-04N				0-10N
12				0-01N				0-03N				0-09N
13				0-01N				0-01N				0-04N
16				0-01N				0-01N				0-03N
17				0-01N				0-01N				0-02N
18				0-01N				0-01N				0-01N
19				0-01N				0-01N				0-02N
20				0-01N				0-01N	0-01	0-02	0-01L	0-02
23				0-01N				0-01N				0-02N
24				0-01N				0-01N				0-02N
25				0-01N				0-01N				0-02N
26				0-01N				0-01N				0-02N
27				0-01N	0-01	0-01H	0-01L	0-01				0-02N
30				0-01N				0-01N				0-02N

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00				
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close	
2				0-28N	0-35	0-55	0-35	0-54	1-11	1-38	1-09	1-28	1-32
3	0-25	0-29	0-18	0-18	0-51	0-60	0-36	0-36	1-21	1-32	1-03	1-03	
4	0-21	0-45H	0-21	0-45	0-58	1-15H	0-58	1-12	0-60	1-62H	0-55	1-57	
5	0-35	0-38	0-34	0-34	1-08	1-08	0-57	0-61	1-51	1-55	1-28	1-36	
6	0-16	0-16	0-16	0-16	0-43	0-43	0-32	0-32	1-08	1-12	0-58	0-58	
9	0-15	0-27	0-15	0-25	0-29	0-50	0-28	0-48	0-50	1-26	0-50	1-21	
10	0-28	0-28	0-25	0-25	0-45	0-56	0-45	0-48	1-16	1-29	1-15	1-15	
11				0-20N	0-45	0-50	0-36	0-36	1-16	1-24	0-63	0-63	
12	0-16	0-17	0-16	0-17	0-31	0-39	0-31	0-33	0-56	1-01	0-54	0-60	
13				0-07N	0-16	0-18	0-15	0-15	0-45	0-45	0-29	0-30	
16				0-06N	0-12	0-12	0-10	0-11	0-26	0-26	0-20	0-21	
17	0-05	0-05	0-05L	0-05				0-10N	0-19	0-22	0-19	0-22	
18				0-04N	0-10	0-10	0-09	0-09	0-18	0-19	0-18	0-19	
19				0-06N	0-11	0-15	0-11	0-14	0-22	0-27	0-22	0-27	
20				0-04N				0-10N	0-28	0-29	0-18	0-18	
23				0-04N				0-09N	0-18	0-18	0-16	0-16	
24				0-04N				0-06N	0-15	0-15	0-13	0-13	
25				0-03N	0-05	0-06	0-05L	0-06	0-10	0-13	0-10	0-13	
26				0-03N				0-07N	0-13	0-13	0-12	0-13	
27				0-03N	0-05	0-06	0-05	0-06				0-10N	
30				0-03N				0-05N	0-09	0-09	0-09L	0-09	

	86Sep Strike 96.00					86Sep Strike 98.00				86Sep Strike 100.00				
Jun	Open	High	Low	Close		Open	High	Low	Close	Open	High	Low	Close	
2	1-32	2-30	1-24	2-30		2-36	3-44	2-25	3-44	3-50	5-17H	3-48	5-17	
3	2-17	2-33	1-53	1-55		3-38	3-44	2-58	2-58	4-56	5-12	4-16	4-16	
4	1-40	2-60H	1-31	2-60		2-37	4-10H	2-37	4-10				5-41N	
5	2-50	2-50	2-18	2-37	2-33	3-58	3-58	3-25	3-38	4-45	4-62	4-45	4-62	
6	1-55	1-58	1-28	1-28	1-37	2-53	2-53	2-19	2-22	4-09	4-09	3-33	3-33	
9	1-20	2-17	1-20	2-13		2-14	3-25	2-08	3-10				4-37N	
10	2-03	2-20	1-62	1-62	2-04	3-03	3-26	3-03	3-03	4-26	4-38	4-26	4-27	
11	2-03	2-10	1-41	1-44	1-42	3-00	3-15	2-36	2-36	4-14	4-29	3-48	3-48	
12	1-34	1-45	1-28	1-34	1-42	2-22	2-38	2-15	2-33	3-23	3-44	3-17	3-44	
13	1-18	1-20	0-50	0-56	0-58	2-07	2-07	1-32	1-35				2-29N	
16	0-49	0-49	0-36	0-39		1-26	1-26	1-02	1-10	2-14	2-14	1-53	2-03	2-05
17	0-37	0-43	0-37	0-39		1-02	1-12	1-02	1-06	1-52	2-10	1-52	1-58	
18	0-40	0-40	0-33	0-35		1-05	1-10	0-63	1-00	2-00	2-00	1-51	1-54	
19	0-38	0-50	0-38	0-50		1-10	1-28	1-10	1-28	2-09	2-36	2-09	2-36	
20	0-53	0-55	0-38	0-38		1-40	1-40	1-04	1-05	2-39	2-39	1-56	1-56	
23	0-36	0-37	0-31	0-31		1-03	1-04	0-56	0-59	1-53	1-55	1-41	1-43	
24	0-27	0-30	0-25	0-26		0-55	0-59	0-52	0-52	1-37	1-38	1-29	1-31	
25	0-21	0-30	0-20	0-28		0-45	0-54	0-39	0-54	1-19	1-35	1-12	1-33	1-35
26	0-32	0-32	0-24	0-25		0-59	0-59	0-48	0-51	1-40	1-40	1-27	1-29	
27	0-21	0-21	0-20	0-21		0-42	0-47	0-41	0-41	1-14	1-25	1-09	1-15	
30	0-18	0-19	0-17L	0-18		0-37	0-41	0-37L	0-41	1-09	1-12	1-06L	1-12	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2	5-25	6-58	5-25	6-58				8-56N
3	6-00	6-00	5-54	5-54				7-37N
4	6-33	7-20H	6-33	7-20	8-28	9-11H	8-28	9-11
5	6-22	6-34	6-22	6-34				8-19N
6	5-41	5-41	4-59	4-59				6-33N
9	4-49	6-09	4-49	6-09	7-04	7-57	7-04	7-57
10	6-14	6-14	5-54	5-54	7-61	7-61	7-33	7-33
11				5-09N				6-49N
12	4-60	5-08	4-60	5-08				6-50N
13				3-46N				5-12N
16	3-00	3-11	2-62	3-11	5-06	5-08	4-43L	4-43
17				3-06N				4-34N
18	3-01	3-02	3-01	3-02				4-32N
19	3-30	3-60	3-30	3-60				5-39N
20				3-03N				4-35N
23				2-50N				4-11N
24	2-35	2-35	2-35	2-35				3-61N
25	2-08	2-42	2-08	2-42				4-01N
26	2-42	2-42	2-29	2-33				3-58N
27	2-17	2-21	2-15	2-15				3-36N
30	2-03	2-08	2-03L	2-08				3-29N

Put volume of sales Reported in contracts—Future 86Sep

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
2			8H		156	191	1,964H	91	565	2L		2,977H
3			4	301	636H	73	1,075	137	737	5		2,968
4				971H	76	182	994	254		13	7	2,497
5			1L	31	118	434	279	61	69	27		1,020
6			5	1L	14	175	109	103	900	300H		1,607
9				150	3	154	362	269	3	51	1L	993
10				1	3	409	1,022	41	1,225	12	4	2,717
11					452	384	1,003	539H	116			2,494
12				50	82	5L	503	236	20	40		936
13					80	77	1,822	369				2,348
16					67	212	456	106	307	54	1,000H	2,202
17				25		255	137	40	515	2		974
18					2	10	79	195	31	5		322L
19					200	170	137	88	301	4		900
20			3			119	73	409	2L			606
23						89	72	19	1,042			1,222
24						91	101	165	71			428
25					2	39	43	240	1,388	60		1,772
26						67	242	35	534	2		880
27		25H			1L		16L	61	1,662H	40		1,805
30						1,001H	1,160	9L	19	15		2,204
TOTAL		25	21	1,530	1,892	4,137	11,649	3,467	9,507	632	1,012	33,872

Put open contracts Reported in contracts—Future 86Sep

Jun	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
2	5H	25H	20L	979L	767L	1,384L	4,127L	2,988	3,703	1,770	102	15,870L
3	5	25	24	1,230	1,240	1,433	4,593	2,943	3,451	1,765	102	16,811
4	5	25	24	1,681	1,260	1,388	4,893	2,803	3,451	1,758	100L	17,388
5	5	25	24	1,710	1,259	1,650	4,801	2,777	3,451	1,751	100	17,553
6	5	25	29H	1,709	1,266	1,714	4,737	2,738	3,245	1,778H	100	17,346
9	5	25	29	1,759	1,266	1,830	4,924	2,547	2,989	1,767	100	17,241
10	5	25	29	1,760	1,266	2,094	5,732H	2,507L	2,477	1,755	100	17,750
11	5	25	29	1,760	1,586	2,239	5,233	3,011	2,372L	1,755	100	18,115
12	5	25	29	1,790H	1,666	2,241	5,693	3,197H	2,372	1,723	100	18,841
13	5	25	29	1,740	1,733	2,290	4,688	3,179	2,372	1,723	100	17,884
16	5	25	29	1,740	1,733	2,430	4,360	3,191	2,555	1,670	1,081H	18,819
17	5	25	29	1,740	1,733	2,585	4,465	3,171	2,904	1,668	1,081	19,406
18	5	25	29	1,740	1,733	2,585	4,529	3,175	2,918	1,663L	1,081	19,483
19	5	25	29	1,740	1,883H	2,685	4,632	3,055	3,038	1,663	1,081	19,836
20	5	25	27	1,740	1,883	2,800	4,627	3,131	3,018	1,663	1,081	20,000
23	5	25	27	1,740	1,883	2,760	4,633	3,116	3,540	1,663	1,081	20,473
24	5	25	27	1,740	1,883	2,745	4,574	3,026	3,578	1,663	1,081	20,347
25	5	25	27	1,739	1,879	2,723	4,531	3,018	4,582	1,683	1,081	21,293
26	5	25	27	1,739	1,879	2,684	4,561	2,861	4,966	1,683	1,081	21,511
27	5	3L	27	1,739	1,880	2,684	4,551	2,862	5,071H	1,689	1,081	21,592
30	5	3	27	1,739	1,880	3,267H	5,402	2,869	5,059	1,703	1,081	23,035H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Jun	86Dec Strike 92.00				86Dec Strike 94.00				86Dec Strike 96.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				1-32N				2-20N				3-25N
3				1-07N				1-49N				2-43N
4				1-50N				2-37N				3-43N
5				1-40N				2-24N				3-22N
6				1-00N				1-37N	2-37	2-37	2-23	2-23
9				1-25N				2-07N				3-04N
10				1-17N	2-03	2-03H	1-60	1-60	2-63	2-63H	2-55	2-55
11				1-07N				1-46N				2-35N
12				1-06N				1-46N				2-34N
13				0-40N				1-03N				1-40N
16				0-32N				0-55N				1-24N
17				0-28N				0-48N				1-17N
18				0-27N				0-47N				1-14N
19				0-34N				0-59N				1-34N
20				0-30N	1-00	1-00	0-50	0-50	1-33	1-33	1-15	1-15
23				0-27N	0-52	0-52	0-44	0-44	1-19	1-20	1-08	1-08
24				0-25N	0-41	0-41	0-41L	0-41	1-04	1-05	1-04	1-04
25				0-29N				0-44N	1-00	1-06	1-00	1-06
26	0-24	0-24H	0-24L	0-24				0-40N				1-02N
27				0-22N				0-37N	0-57	0-58	0-57	0-58
30				0-21N				0-34N	0-57	0-57	0-56L	0-56

Jun	86Dec Strike 98.00				86Dec Strike 100.00			
	Open	High	Low	Close	Open	High	Low	Close
2								6-18N
3								5-13N
4								6-25N
5								5-61N
6								4-35N
9								5-38N
10								5-20N
11	3-52	3-52H	3-37	3-37				4-50N
12				3-37N				4-51N
13				2-28N				3-31N
16				2-07N				3-05N
17				1-62N				2-59N
18				1-59N				2-56N
19	2-12	2-25	2-08	2-25	3-00	3-35H	3-00	3-35
20				1-61N				2-60N
23				1-48N				2-44N
24				1-45N				2-37N
25	1-33	1-45	1-33	1-45	2-20	2-36	2-20L	2-36
26	1-50	1-50	1-42	1-42				2-32N
27	1-33	1-33	1-30	1-30				2-20N
30	1-28	1-30	1-26L	1-26				2-11N

Put volume of sales Reported in contracts—Future 86Dec

Jun	92.00	94.00	96.00	98.00	100.00	TOTAL
2						
3						
4						
5						
6			1L			1L
9						
10		1L	1			2
11				25H		25
12						
13						
16						
17						
18						
19				10	326H	336H
20		4H	5			9
23		2	22H			24
24						
25		2	4	3	5L	14
26	1H			1L		2
27			2	2		4
30			2	3		5
TOTAL	1	9	37	44	331	422

Put open contracts Reported in contracts—Future 86Dec

Jun	92.00	94.00	96.00	98.00	100.00	TOTAL
2	111H	520L	3L		612L	1,246L
3	111	520	3		612	1,246
4	111	520	3		612	1,246
5	111	520	3		612	1,246
6	111	520	3		612	1,246
9	111	520	3		612	1,246
10	111	521	3		612	1,247
11	111	521	3	25L	612	1,272
12	111	521	3	25	612	1,272
13	111	521	3	25	612	1,272
16	111	521	3	25	612	1,272
17	111	521	3	25	612	1,272
18	111	521	3	25	612	1,272
19	111	521	3	25	938	1,598
20	111	525H	8	25	938	1,607
23	111	525	28	25	938	1,627
24	111	525	28	25	938	1,627
25	111	525	29H	27	943H	1,635
26	110L	525	29	28	943	1,635
27	110	525	29	28	943	1,635
30	110	525	29	29H	943	1,636H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Sep Strike 84.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 86.00

Jul	Open	High	Low	Close
1				0-01**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 88.00

Jul	Open	High	Low	Close
1				0-02**N**
2				0-01**N**
3				0-01**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 90.00

Jul	Open	High	Low	Close
1				0-03**N**
2				0-02**N**
3				0-02**N**
4	**HOLIDAY**			
7				0-01**N**
8				0-02**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
14				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 92.00

Jul	Open	High	Low	Close
1				0-05**N**
2				0-04**N**
3				0-03**N**
4	**HOLIDAY**			
7	0-03	0-03**H**	0-03**L**	0-03
8				0-04**N**
9				0-02**N**
10				0-02**N**
11				0-02**N**
14				0-02**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
21				0-01**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
28				0-01**N**
29				0-01**N**
30				0-01**N**
31				0-01**N**

86Sep Strike 94.00

Jul	Open	High	Low	Close
1				0-09**N**
2	0-07	0-08**H**	0-07	0-08
3				0-06**N**
4	**HOLIDAY**			
7				0-06**N**
8	0-06	0-07	0-06	0-07
9	0-05	0-05	0-04	0-04
10	0-04	0-04	0-04	0-04
11				0-04**N**
14				0-03**N**
15				0-02**N**
16				0-02**N**
17				0-02**N**
18				0-01**N**
21	0-01	0-01	0-01**L**	0-01
22	0-01	0-01	0-01	0-01
23				0-01**N**
24				0-01**N**
25				0-01**N**
28	0-02	0-02	0-02	0-02
29	0-01	0-01	0-01	0-01
30				0-01**N**
31				0-01**N**

86Sep Strike 96.00

Jul	Open	High	Low	Close
1	0-17	0-20	0-17	0-19
2	0-22	0-22**H**	0-15	0-16
3	0-14	0-14	0-12	0-12
4	**HOLIDAY**			
7	0-11	0-12	0-11	0-12
8	0-15	0-18	0-15	0-18
9	0-17	0-17	0-11	0-11
10	0-10	0-11	0-10	0-11
11	0-08	0-09	0-07	0-08
14	0-09	0-09	0-05	0-05
15	0-03	0-04	0-03	0-03
16	0-03	0-03	0-03	0-03
17	0-03	0-03	0-03	0-03
18	0-02	0-02	0-02**L**	0-02
21				0-02**N**
22	0-02	0-02	0-02	0-02
23	0-03	0-03	0-03	0-03
24	0-02	0-03	0-02	0-03
25	0-03	0-03	0-02	0-02
28	0-04	0-07	0-04	0-07
29	0-05	0-05	0-04	0-04
30				0-03**N**
31	0-03	0-03	0-03	0-03

86Sep Strike 98.00

Jul	Open	High	Low	Close	
1	0-35	0-43	0-35	0-41	
2	0-43	0-44**H**	0-34	0-34	
3	0-34	0-34	0-25	0-25	
4	**HOLIDAY**				
7	0-25	0-27	0-24	0-27	
8	0-30	0-43	0-30	0-42	
9	0-38	0-38	0-24	0-25	0-27
10	0-20	0-26	0-20	0-23	0-26
11	0-25	0-25	0-16	0-18	0-21
14	0-19	0-19	0-13	0-14	0-15
15	0-10	0-11	0-08	0-08	0-09
16	0-09	0-11	0-07	0-09	0-11
17	0-10	0-12	0-08	0-11	0-12
18	0-09	0-09	0-04**L**	0-07	0-08
21	0-05	0-05	0-04	0-04	0-05
22	0-08	0-09	0-05	0-05	0-07
23	0-08	0-11	0-08	0-11	0-10
24	0-07	0-14	0-07	0-14	0-12
25	0-09	0-11	0-08	0-08	0-11
28	0-12	0-27	0-11	0-27	0-25
29	0-18	0-21	0-15	0-18	0-17
30	0-14	0-16	0-10	0-12	0-13
31	0-11	0-11	0-07	0-08	0-09

86Sep Strike 100.00

Jul	Open	High	Low	Close	
1	1-05	1-18	1-05	1-12	
2	1-21	1-25**H**	1-06	1-08	
3	0-62	0-62	0-53	0-53	
4	**HOLIDAY**				
7	0-51	0-56	0-51	0-56	
8	1-03	1-21	1-03	1-12	
9	1-11	1-11	0-53	0-53	
10	0-46	0-55	0-45	0-50	
11	0-55	0-55	0-42	0-43	
14	0-43	0-45	0-32	0-32	
15	0-27	0-27	0-20	0-20	
16	0-23	0-25	0-16	0-23	
17	0-22	0-28	0-22	0-25	
18	0-27	0-27	0-18	0-19	
21	0-18	0-18	0-15**L**	0-15	
22	0-20	0-22	0-16	0-17	
23	0-28	0-32	0-22	0-24	
24	0-23	0-37	0-23	0-37	
25	0-28	0-33	0-28	0-31	
28	0-40	1-03	0-36	1-03	
29	0-49	0-51	0-38	0-40	0-41
30	0-40	0-43	0-34	0-37	0-38
31	0-33	0-37	0-25	0-26	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 102.00				86Sep Strike 104.00			
Jul	Open	High	Low	Close	Open	High	Low	Close
1	2-01	2-20	1-60	2-09				3-30**N**
2	2-20	2-26**H**	2-01	2-08	3-22	3-30**H**	3-22	3-30
3	2-03	2-03	1-41	1-41				2-54**N**
4	**HOLIDAY**				**HOLIDAY**			
7	1-42	1-50	1-40	1-50				3-04**N**
8	2-00	2-20	2-00	2-16				3-42**N**
9	2-12	2-12	1-43	1-43				2-62**N**
10	1-32	1-46	1-32	1-42	2-46	3-04	2-46	2-60
11	1-42	1-52	1-29	1-34	2-57	3-15	2-57	2-58
14	1-34	1-34	1-16	1-17	2-59	2-63	2-33	2-35
15	1-08	1-14	0-55	0-55	2-24	2-24	1-61	1-61
16	0-60	1-02	0-48	1-00	2-06	2-14	1-55	2-13
17	0-61	1-15	0-60	1-00	2-08	2-35	2-04	2-13
18	1-03	1-03	0-50	0-56	2-16	2-16	1-60	2-02
21	0-53	0-53	0-45**L**	0-45	1-56	1-56	1-49**L**	1-49
22	0-59	0-59	0-51	0-54	2-12	2-12	1-62	2-01
23	1-08	1-18	1-04	1-04	2-30	2-49	2-27	2-27
24	1-03	1-28	1-03	1-28	2-23	2-60	2-23	2-60
25	1-16	1-21	1-13	1-18	2-45	2-50	2-40	2-50
28	1-31	2-22	1-31	2-22				4-05**N**
29	1-60	1-60	1-36	1-39	3-23	3-23	3-05	3-07
30	1-35	1-44	1-28	1-31	3-01	3-11	2-58	2-58
31	1-28	1-28	1-10	1-10	2-54	2-54	2-29	2-32

Put volume of sales Reported in contracts—Future 86Sep

Jul	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1							87	131	70**L**	80		368
2						3	33	106	409	49	1**L**	601
3							111		122	10		243**L**
4	**HOLIDAY**											
7					1**H**		4	105	103	45		258
8						1**L**	60	1,347**H**	688	1,086		3,182
9						130	96	144	93	17		480
10						52	15	220	194	130	2	613
11							7	778	183		1,000	1,968
14							70	252	83	103	600	1,108
15							153	444	72	413	4	1,086
16							1**L**	70	110	2,640**H**	3,500**H**	6,321**H**
17							16	235	143	1,206	2	1,602
18							15	61	637	662		1,375
21						104		172	118	634	6	1,034
22						936**H**	50	762	634	81	15	2,478
23							51	140	629	24	1,011	1,855
24							302	35	301	104	4	746
25							200	14**L**	119	92	2	427
28						40	602**H**	224	609	217		1,692
29						25	250	91	1,049**H**	202	1,000	2,617
30								461	619	81	13	1,174
31							24	59	139	2**L**	112	336
TOTAL					1	1,291	2,147	5,851	7,124	7,878	7,272	31,564

Put open contracts Reported in contracts—Future 86Sep

Jul	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1	5**H**	3**H**	27**H**	1,739**H**	1,880**H**	3,267**H**	5,400	2,957	5,068	1,716	1,081	23,143**L**
2	5	3	27	1,739	1,880	3,264	5,419	3,055	5,144	1,695	1,080	23,311
3	5	3	27	1,739	1,880	3,264	5,464	3,055	5,135	1,672	1,080	23,324
4	**HOLIDAY**											
7	5	3	27	1,739	1,880	3,264	5,466	2,952**L**	5,207	1,637**L**	1,080	23,260
8	5	3	27	1,739	1,880	3,263	5,488	3,914	5,616**H**	2,700	1,080	25,715
9	5	3	27	1,739	1,880	3,173	5,468	4,020	5,563	2,699	1,080	25,657
10	5	3	27	1,739	1,880	3,121	5,458	3,915	5,544	2,827	1,079**L**	25,598
11	5	3	27	1,739	1,880	3,121	5,450	3,702	5,408	2,827	2,064	26,226
14	5	3	27	1,739	1,886	3,121	5,450	3,952	5,342	2,838	2,564	26,921
15	5	3	27	1,739	1,880	3,121	5,585	4,231	5,253	3,229**H**	2,564	27,637
16	5	3	27	1,739	1,880	3,121	5,586**H**	4,266	5,250	1,828	6.064	29,769
17	5	3	27	1,739	1,880	2,121**L**	5,585	4,354	5,130	2,234	6,064	29,142
18	5	3	27	1,739	1,880	2,121	5,584	4,385	5,272	2,094	6,064	29,174
21	5	3	27	1,739	1,880	2,142	5,584	4,245	5,287	1,990	6,068	28,970
22	5	3	27	1,739	1,880	3,078	5,584	4,648	4,953	2,033	6,080	30,030
23	5	3	27	1,739	1,880	3,078	5,584	4,785	4,704	2,032	7,080	30,917
24	5	3	27	1,739	1,880	3,078	5,387	4,801	4,629	2,107	7,080	30,736
25	5	3	27	1,739	1,880	3,078	5,187	4,802	4,686	2,073	7,080	30,560
28	5	3	27	1,739	1,880	3,078	4,837	4,835	4,855	1,939	7,080	30,278
29	5	3	27	1,739	1,880	3,053	4,587**L**	4,791	4,847	2,117	8,080**H**	31,129**H**
30	5	3	27	1,739	1,880	3,053	4,587	4,857	4,348	2,043	8,077	30,619
31	5	3	27	1,739	1,880	3,053	4,587	4,868**H**	4,328**L**	2,043	8,080	30,613

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11	0-12	0-12**H**	0-09**L**	0-10
14				0-07**N**
15				0-05**N**
16				0-05**N**
17				0-05**N**
18				0-04**N**
21				0-03**N**
22				0-03**N**
23				0-03**N**
24				0-04**N**
25				0-04**N**
28				0-04**N**
29				0-03**N**
30				0-03**N**
31				0-03**N**

86Dec Strike 92.00

Jul	Open	High	Low	Close
1				0-19**N**
2				0-20**N**
3				0-18**N**
4	**HOLIDAY**			
7	0-17	0-17	0-17	0-17
8				0-22**N**
9				0-17**N**
10				0-20**N**
11	0-20	0-22**H**	0-19	0-19
14				0-14**N**
15				0-11**N**
16				0-11**N**
17				0-10**N**
18				0-09**N**
21				0-07**N**
22				0-08**N**
23				0-08**N**
24	0-09	0-09	0-09**L**	0-09
25				0-09**N**
28				0-13**N**
29				0-10**N**
30				0-10**N**
31				0-10**N**

86Dec Strike 94.00

Jul	Open	High	Low	Close
1	0-34	0-34	0-33	0-33
2				0-36**N**
3				0-27**N**
4	**HOLIDAY**			
7				0-28**N**
8	0-34	0-36**H**	0-34	0-36
9				0-28**N**
10				0-28**N**
11				0-26**N**
14				0-21**N**
15				0-18**N**
16				0-18**N**
17				0-17**N**
18				0-15**N**
21				0-13**N**
22				0-13**N**
23				0-15**N**
24	0-20	0-20	0-20**L**	0-20
25				0-19**N**
28				0-26**N**
29				0-21**N**
30				0-17**N**
31				0-19**N**

86Dec Strike 96.00

Jul	Open	High	Low	Close
1	0-57	0-57	0-55	0-55
2	0-60	0-60**H**	0-55	0-55
3	0-52	0-52	0-45	0-45
4	**HOLIDAY**			
7	0-48	0-48	0-48	0-48
8	0-55	0-57	0-55	0-57
9	0-58	0-58	0-50	0-50
10	0-45	0-49	0-45	0-49
11	0-50	0-50	0-45	0-45
14	0-42	0-42	0-36	0-36
15	0-32	0-34	0-29	0-29
16				0-29**N**
17	0-28	0-28	0-28	0-28
18				0-26**N**
21	0-26	0-26	0-23**L**	0-23
22				0-24**N**
23				0-26**N**
24	0-28	0-32	0-28	0-32
25	0-30	0-35	0-30	0-35
28	0-38	0-50	0-38	0-50
29	0-45	0-50	0-39	0-39
30				0-37**N**
31	0-35	0-35	0-35	0-35

86Dec Strike 98.00

Jul	Open	High	Low	Close
1	1-27	1-32	1-25	1-25
2	1-32	1-32	1-27	1-27
3	1-23	1-23	1-11	1-11
4	**HOLIDAY**			
7	1-16 1-17	1-17	1-16	1-16
8	1-26	1-30	1-26	1-30
9	1-34	1-34**H**	1-17	1-17
10	1-08	1-17	1-08	1-17
11	1-10	1-14	1-09	1-09
14				0-63**N**
15				0-51**N**
16	0-49	0-50	0-49	0-50
17	0-46	0-51	0-46	0-51
18	0-52	0-52	0-46	0-46
21	0-40	0-41	0-40**L**	0-41
22	0-48	0-48	0-45	0-45
23	0-54	0-59	0-51	0-51
24	0-50	0-61	0-50	0-61
25	0-59	0-63	0-58	0-60
28				1-23**N**
29	1-21	1-21	1-07	1-07
30	1-05	1-12	1-04	1-04
31	1-01	1-12	0-63	0-63

86Dec Strike 100.00

Jul	Open	High	Low	Close
1	2-10	2-18	2-10	2-11
2				2-15**N**
3				1-55**N**
4	**HOLIDAY**			
7	1-57	2-00	1-57	2-00
8				2-20**N**
9	2-17	2-17	2-00	2-00
10	1-54	2-00	1-54	2-00
11				1-52**N**
14	1-52	1-52	1-40	1-40
15				1-22**N**
16	1-19	1-22	1-18	1-22
17	1-25	1-32	1-25	1-32
18	1-26	1-27	1-20	1-20
21	1-17	1-17	1-09**L**	1-09
22	1-18	1-18	1-11	1-13
23	1-30	1-36	1-24	1-24
24	1-26	1-45	1-26	1-44
25	1-31	1-42	1-31	1-40
28	1-49	2-19**H**	1-43	2-19
29	1-57	2-00	1-52	1-52
30	1-50	2-01	1-49	1-49
31	1-44	1-45	1-33	1-36

86Dec Strike 102.00

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15	2-26	2-26	2-12	2-12
16				2-18**N**
17				2-20**N**
18				2-11**N**
21				1-59**N**
22	2-02	2-04	2-02**L**	2-04
23	2-29	2-30	2-20	2-20
24	2-37	2-46**H**	2-37	2-46
25				2-39**N**
28				3-34**N**
29				2-58**N**
30				2-52**N**
31				2-37**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Jul	88.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
1			1**L**	2**L**	102**H**	2**L**		107
2				2	2**L**			4**L**
3				2	35			37
4	**HOLIDAY**							
7				2	50	3		55
8		1**L**	2	2	3			8
9				2	91	2		95
10				2	2	2		6
11	158**H**			2	2			162
14		20**H**		2		182		204
15				152			50	202
16					2	102		104
17				15	22	52		89
18					2	417**H**		419
21				15	2	2		19
22					12	54	1**L**	67
23					4	63	6	73
24		6	6**H**	1,250**H**	12	47	100**H**	1,421**H**
25				402	13	93		508
28				2		148		150
29				150	13	36		199
30					61	246		307
31				2	24	127		153
TOTAL	158	27	9	2,006	454	1,578	157	4,389

Put open contracts Reported in contracts—Future 86Dec

Jul	88.00	92.00	94.00	96.00	98.00	100.00	102.00	TOTAL
1		110**L**	526**L**	30**L**	129	943**L**		1,738
2		110	526	30	128**L**	943		1,737**L**
3		110	526	30	161	943		1,770
4	**HOLIDAY**							
7		110	526	30	211	944		1,821
8		111	526	30	212	944		1,823
9		111	526	30	303	944		1,914
10		111	526	30	303	944		1,914
11	138**H**	111	526	30	303	944		2,052
14	138	131**H**	526	30	303	1,114		2,242
15	138	131	526	177	303	1,114	50**L**	2,439
16	138	131	526	177	303	1,214	50	2,539
17	138	131	526	177	303	1,264	50	2,589
18	138	131	526	177	303	1,514	50	2,839
21	138	131	526	191	303	1,514	50	2,853
22	138	131	526	191	313	1,515	51	2,865
23	138	131	526	191	315	1,526	55	2,882
24	138	131	532**H**	1,441	325	1,571	155**H**	4,293
25	138	131	532	1,841	316	1,662	155	4,775
28	138	131	532	1,841	316	1,674	155	4,787
29	138	131	532	1,991**H**	329	1,635	155	4,911
30	138	131	532	1,991	388	1,786	155	5,121
31	138	131	532	1,991	410**H**	1,872**H**	155	5,229**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Sep Strike 84.00				86Sep Strike 86.00				86Sep Strike 88.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
19				0-01**N**				0-01**N**				0-01**N**
20				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
25												
26												
27												
28												
29												

	86Sep Strike 90.00				86Sep Strike 92.00				86Sep Strike 94.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-01**N**				0-01**N**				0-01**N**
4				0-01**N**				0-01**N**				0-01**N**
5				0-01**N**				0-01**N**				0-01**N**
6				0-01**N**				0-01**N**				0-01**N**
7				0-01**N**				0-01**N**				0-01**N**
8				0-01**N**				0-01**N**				0-01**N**
11				0-01**N**				0-01**N**				0-01**N**
12				0-01**N**				0-01**N**				0-01**N**
13				0-01**N**				0-01**N**				0-01**N**
14				0-01**N**				0-01**N**				0-01**N**
15				0-01**N**				0-01**N**				0-01**N**
18				0-01**N**				0-01**N**				0-01**N**
19				0-01**N**				0-01**N**				0-01**N**
20				0-01**N**				0-01**N**				0-01**N**
21				0-01**N**				0-01**N**				0-01**N**
22				0-01**N**				0-01**N**				0-01**N**
25												
26												
27												
28												
29												

	86Sep Strike 96.00				86Sep Strike 98.00					86Sep Strike 100.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1				0-02**N**	0-06	0-08**H**	0-04	0-06		0-22	0-23	0-19	0-20
4	0-02	0-02**H**	0-01**L**	0-01	0-05	0-05	0-03	0-03	0-04	0-21	0-21	0-12	0-13
5	0-02	0-02	0-01	0-01	0-05	0-06	0-02	0-04	0-02	0-23	0-23	0-14	0-15
6	0-01	0-01	0-01	0-01	0-04	0-05	0-04	0-05		0-14	0-19	0-12	0-19
7				0-01**N**	0-05	0-05	0-02	0-03	0-02	0-25	0-25**H**	0-12	0-12
8				0-01**N**	0-02	0-02	0-01**L**	0-01		0-10	0-10	0-04	0-04
11				0-01**N**	0-01	0-01	0-01	0-01		0-03	0-03	0-02	0-02
12				0-01**N**				0-01**N**		0-01	0-02	0-01**L**	0-01
13				0-01**N**				0-01**N**		0-01	0-01	0-01	0-01
14				0-01**N**				0-01**N**					0-01**N**
15	0-01	0-01	0-01	0-01				0-01**N**		0-01	0-01	0-01	0-01
18				0-01**N**				0-01**N**		0-01	0-01	0-01	0-01
19				0-01**N**				0-01**N**					0-01**N**
20				0-01**N**				0-01**N**					0-01**N**
21				0-01**N**				0-01**N**					0-01**N**
22				0-01**N**				0-01**N**					0-01**N**
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Aug	86Sep Strike 102.00				86Sep Strike 104.00				86Sep Strike 106.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	1-05	1-07	0-58	0-63	2-15	2-29	2-15	2-16				
4	1-05	1-05	0-52	0-52	2-26	2-26	2-08	2-08				
5	1-14	1-14	0-58	0-59	2-25	2-25	2-23	2-23				
6	0-58	1-12	0-58	1-12	2-21	2-49	2-21	2-49				
7	1-26	1-26H	0-55	0-55	2-60	2-60H	2-24	2-24				
8	0-48	0-48	0-21	0-22	2-00	2-00	1-34	1-34				
11	0-19	0-19	0-16	0-16	1-29	1-29	1-15	1-15				
12	0-10	0-13	0-08	0-09	0-63	1-09	0-62	1-01				
13	0-08	0-11	0-04	0-05	0-62	1-07	0-40	0-40				
14	0-04	0-04	0-03	0-04	0-45	0-46	0-32	0-46				
15	0-04	0-05	0-03	0-05	0-38	0-45	0-36	0-45				
18	0-05	0-05	0-04	0-04	0-49	0-56	0-35	0-35				
19	0-01	0-01	0-01L	0-01	0-18	0-18	0-14	0-14				
20	0-01	0-01	0-01	0-01	0-12	0-17	0-05	0-05	1-39	1-40H	1-26L	1-26
21				0-01N	0-10	0-10	0-02L	0-04				1-28N
22				0-01N	0-10	0-24	0-07	0-20				2-16N
25												
26												
27												
28												
29												

Put volume of sales Reported in contracts—Future 86Sep

Aug	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1								247	195	116	3		561
4							870H	12L	182	63	2L		1,129
5							66	92	3,340H	62	12		3,572
6							60	595H	308	153	2		1,118
7								17	867	475			1,359
8								29	146	1,195H	2		1,372
11								25	19	604	204		852
12									13	1,016	5,905H		6,934H
13									2L	859	604		1,465
14										54	1,722		1,776
15				116H			100		500	907	2,007		3,630
18						1H			160	702	902		1,765
19							4L			10L	123		137L
20							289			180	1,037	2H	1,508
21											218		218
22											831		831
25													
26													
27													
28													
29													
TOTAL				116		1	1,389	1,017	5,732	6,396	13,574	2	28,227

Put open contracts Reported in contracts—Future 86Sep

Aug	84.00	86.00	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	5H	3H	27H	1,739H	1,880H	3,053H	4,587H	5,076H	4,403	2,082	8,079H		30,934
4	5	3	27	1,739	1,880	3,053	4,022	4,883L	4,396L	2,082	8,079		30,169
5	5	3	27	1,739	1,880	3,053	4,017	4,953	6,672H	2,070L	8,069		32,488
6	5	3	27	1,739	1,880	3,053	4,017	4,978	6,651	2,070	8,069		32,492
7	5	3	27	1,739	1,880	3,053	4,035	4,969	6,057	2,320	8,069		32,157
8	5	3	27	1,739	1,880	3,053	4,035	4,949	5,955	3,246	8,069		32,961
11	5	3	27	1,739	1,880	3,053	4,035	4,949	5,941	3,513	8,069		33,214H
12	5	3	27	1,739	1,880	3,053	4,035	4,949	5,987	3,538H	2,746		27,962
13	5	3	27	1,739	1,880	3,053	4,035	4,949	5,933	3,326	3,025		27,975
14	5	3	27	1,739	1,880	3,053	4,004	4,949	5,933	3,326	2,723		27,642
15	5	3	27	1,623L	1,880	3,053	3,937	4,949	5,933	2,557	2,160L		26,127
18	5	3	27	1,623	1,880	3,052L	3,937	4,949	5,887	2,489	2,391		26,243
19	5	3	27	1,623	1,880	3,052	3,933	4,949	5,869	2,279	2,393		26,013
20	5	3	27	1,623	1,880	3,052	3,709L	4,949	5,869	2,391	2,476	1H	25,987L
21	5	3	27	1,623	1,880	3,052	3,709	4,949	5,869	2,391	2,524	1	26,033
22													
25													
26													
27													
28													
29													

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 88.00				86Dec Strike 92.00				96Dec Strike 94.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0-03**N**				0-09**N**				0-18**N**
4				0-03**N**				0-08**N**				0-15**N**
5				0-04**N**	0-13	0-13**H**	0-08**L**	0-08				0-17**N**
6				0-04**N**				0-09**N**				0-19**N**
7				0-03**N**				0-08**N**				0-17**N**
8				0-02**N**				0-06**N**				0-12**N**
11				0-02**N**				0-05**N**				0-10**N**
12				0-02**N**				0-05**N**				0-08**N**
13				0-01**N**				0-04**N**				0-06**N**
14				0-01**N**				0-04**N**				0-06**N**
15				0-01**N**				0-04**N**				0-06**N**
18				0-01**N**				0-04**N**				0-06**N**
19				0-01**N**				0-03**N**				0-05**N**
20				0-01**N**				0-03**N**				0-05**N**
21				0-01**N**				0-03**N**	0-05	0-05**H**	0-04**L**	0-04
22				0-01**N**				0-02**N**				0-03**N**
25				0-01**N**				0-02**N**				0-03**N**
26				0-01**N**				0-02**N**				0-03**N**
27				0-01**N**				0-02**N**				0-03**N**
28				0-01**N**				0-02**N**				0-03**N**
29				0-01**N**				0-01**N**				0-02**N**

	86Dec Strike 96.00				86Dec Strike 98.00				86Dec Strike 100.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0-36	0-36	0-34	0-34	0-55	0-62	0-55	0-56	1-31	1-40	1-29	1-29
4				0-29**N**	0-55	0-58	0-55	0-56	1-33	1-33	1-26	1-26
5				0-32**N**	1-00	1-00	0-58	0-61	1-42	1-42	1-32	1-32
6	0-37	0-38**H**	0-35	0-38	0-58	1-04	0-58	1-04	1-33	1-43	1-32	1-43
7	0-38	0-38	0-31	0-31	1-06	1-06**H**	0-57	0-57	1-53	1-53**H**	1-31	1-31
8	0-22	0-22	0-22	0-22	0-45	0-45	0-40	0-40	1-28	1-28	1-05	1-05
11				0-17**N**	0-35	0-35	0-33	0-33	0-61	1-01	0-60	0-60
12				0-15**N**	0-28	0-28	0-26	0-27	0-54	0-55	0-51	0-51
13	0-12	0-12	0-10	0-10	0-26	0-27	0-19	0-19	0-46	0-48	0-40	0-40
14	0-10	0-10	0-10	0-10	0-18	0-19	0-18	0-19	0-39	0-42	0-39	0-42
15	0-10	0-10	0-10	0-10	0-19	0-19	0-19	0-19	0-35	0-40	0-35	0-40
18				0-10**N**	0-21	0-21	0-20	0-20	0-40	0-46	0-38	0-38
19	0-08	0-08	0-08	0-08	0-15	0-16	0-15	0-16	0-34	0-34	0-31	0-33
20	0-08	0-08	0-08	0-08	0-13	0-13	0-12	0-12	0-31	0-32	0-26	0-26
21				0-08**N**	0-10	0-11	0-10	0-10	0-26	0-28	0-20**L**	0-25
22				0-07**N**	0-14	0-15	0-14	0-15	0-29	0-35	0-27	0-33
25				0-05**N**	0-13	0-13	0-12	0-12	0-33	0-33	0-28	0-28
26	0-05	0-05	0-05**L**	0-05	0-09	0-09	0-09	0-09	0-23	0-25	0-22	0-22
27				0-05**N**	0-10	0-12	0-10	0-12	0-24	0-28	0-22	0-28
28	0-05	0-05	0-05	0-05	0-10	0-10	0-10	0-10	0-25	0-25	0-21	0-24
29				0-04**N**	0-09	0-10	0-08**L**	0-10	0-20	0-21	0-20	0-21

	86Dec Strike 102.00				86Dec Strike 104.00				86Dec Strike 106.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	2-35	2-35	2-25	2-25								
4	2-26	2-26	2-22	2-22								
5	2-32	2-32	2-30	2-30								
6	2-50	2-50	2-50	2-50								
7	3-00	3-00**H**	2-30	2-30								
8	2-17	2-17	1-60	1-60								
11	1-50	1-50	1-46	1-46								
12	1-33	1-34	1-32	1-32								
13	1-15	1-15	1-15	1-15	2-19	2-19	2-13	2-13				
14	1-13	1-19	1-13	1-19	2-10	2-20	2-10	2-20				
15	1-10	1-17	1-10	1-17	2-15	2-17	2-15	2-17				
18	1-22	1-26	1-14	1-14	2-28	2-28**H**	2-13	2-13				
19	1-03	1-06	0-63	0-63	1-61	1-61	1-56	1-56				
20	0-58	1-00	0-55	0-55	1-50	1-55	1-40	1-41				
21	0-52	0-58	0-44	0-53	1-33	1-42	1-28	1-42				
22	1-00	1-10	0-62	1-06	2-05	2-10	2-03	2-03				
25	1-05	1-05	0-60	0-60	1-62	1-62	1-54	1-54	3-28	3-28**H**	3-13	3-13
26	0-53	0-54	0-45	0-45	1-42	1-43	1-32	1-32	2-60	2-60	2-43**L**	2-43
27	0-56	0-59	0-48	0-59	1-40	1-53	1-35	1-53	2-47	3-10	2-47	3-10
28	0-54	0-57	0-45	0-52	1-46	1-46	1-34	1-44	3-00	3-00	2-48	2-61
29	0-41	0-47	0-40**L**	0-44	1-24	1-33	1-24**L**	1-28				2-40**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 108.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28	4-24	4-33H	4-24	4-33
29	4-19	4-19	4-08L	4-08

Put volume of sales Reported in contracts—Future 86Dec

Aug	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				2L	11	74	9				96L
4					5	106	20				131
5		50H			4	119	8				181
6				75	54	326	100				555
7				221	428	185	26				860
8				5	281	310	118				714
11					201	325	12				538
12					154	142	38				334
13				729	102	10L	5L	3L			849
14				125		64	11	8			208
15				361	105	135	1,436	16			2,053
18				28	10	510	160	55			763
19				200	260	482	289	7			1,238
20				800H	250	463	380	54			1,947
21			20H		325	827H	535	66			1,773
22					67	480	1,383	19			1,949
25					2	49	939	8	20H		1,018
26				4	1L	221	238	138	5L		607
27					8	101	1,767H	422	10		2,308H
28				5	9	150	872	480H	5	5H	1,526
29					460H	132	1,041	402		5	2,040
TOTAL		50	20	2,555	2,737	5,211	9,387	1,678	40	10	21,688

Put open contracts Reported in contracts—Future 86Dec

Aug	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	138H	131H	532L	1,991	421L	1,885	164L				5,262L
4	138	131	532	1,991	422	1,895	184				5,293
5	138	131	532	1,991	424	1,876L	192				5,284
6	138	131	532	1,966	476	2,011	292				5,546
7	138	131	532	2,162	591	1,947	292				5,793
8	138	131	532	2,162	816	2,131	345				6,255
11	138	131	532	2,162	997	2,317	357				6,634
12	138	131	532	2,162	1,100	2,312	358				6,733
13	138	131	532	1,873	1,098	2,371	263	3L			6,409
14	138	131	532	1,798	1,098	2,426	272	11			6,406
15	138	131	532	2,159	1,140	2,540	1,708	27			8,375
18	138	131	532	2,187H	1,148	3,046	1,867	82			9,131
19	138	131	532	1,985	1,199	3,429	2,106	89			9,609
20	138	131	532	1,225	1,081	3,651H	2,433	138			9,329
21	138	131	552H	1,197L	1,344	3,420	2,890	174			9,846
22	138	131	552	1,197	1,106	3,341	3,132	174			9,771
25	138	131	552	1,197	1,107	3,328	3,134	182	20L		9,789
26	138	131	552	1,197	1,107	3,523	3,239	318	25		10,230
27	138	131	552	1,197	1,115	3,484	2,582	568	35		9,802
28	138	131	552	1,197	1,110	3,473	2,702	874	40H	5L	10,222
29	138	131	552	1,197	1,523H	3,353	3,379H	1,086H	40	10H	11,409H

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 88.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	0-04	0-04**H**	0-04**L**	0-04
28				0-04**N**
29				0-01**N**

87Mar Strike 90.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	0-04	0-04**H**	0-04**L**	0-04

87Mar Strike 100.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27	1-05	1-08**H**	1-05**L**	1-08
28				1-01**N**
29				0-56**N**

87Mar Strike 106.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26	3-54	3-54**H**	2-36**L**	2-36
27				4-13**N**
28				3-62**N**
29				3-42**N**

Put volume of sales Reported in contracts—Future 87Mar

Aug	88.00	90.00	100.00	106.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20					
21					
22					
25					
26				90**H**	90**H**
27			90**H**		90
28	30**H**				30**L**
29		65**H**			65
TOTAL	30	65	90	90	275

Put open contracts Reported in contracts—Future 87Mar

Aug	88.00	90.00	100.00	106.00	TOTAL
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20					
21					
22					
25					
26				90**H**	90**L**
27			90**H**	90	180
28	30**H**		90	90	210
29	30	65**H**	90	90	275**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-01**N**
3				0-01**N**
4				0-01**N**
5				0-01**N**
8				0-01**N**
9				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
15				0-01**N**
16				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-02**N**
22				0-01**N**
23				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
29				0-01**N**
30				0-01**N**

86Dec Strike 92.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-01**N**
3				0-02**N**
4				0-02**N**
5				0-03**N**
8				0-03**N**
9				0-03**N**
10				0-03**N**
11				0-05**N**
12				0-07**N**
15				0-06**N**
16				0-05**N**
17				0-04**N**
18				0-05**N**
19				0-07**N**
22				0-05**N**
23				0-05**N**
24				0-03**N**
25				0-03**N**
26				0-03**N**
29				0-04**N**
30				0-02**N**

86Dec Strike 94.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0-03**N**
3	0-04	0-05	0-04**L**	0-05
4				0-04**N**
5				0-05**N**
8				0-08**N**
9				0-07**N**
10				0-06**N**
11	0-11	0-11	0-11	0-11
12	0-19	0-19**H**	0-16	0-16
15				0-10**N**
16				0-10**N**
17				0-06**N**
18	0-06	0-10	0-06	0-10
19	0-16	0-17	0-16	0-16
22	0-12	0-12	0-12	0-12
23	0-11	0-11	0-10	0-11
24	0-10	0-10	0-04	0-07
25	0-06	0-06	0-06	0-06
26	0-06	0-06	0-05	0-05
29	0-07	0-07	0-07	0-07
30	0-04	0-04	0-04	0-04

86Dec Strike 96.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2				0-05**N**	
3	0-12	0-12	0-12	0-12	
4				0-10**N**	
5	0-14	0-14	0-12	0-14	
8	0-15	0-20	0-15	0-20	
9	0-17	0-17	0-17	0-17	
10	0-17	0-17	0-10**L**	0-10	0-12
11	0-19	0-25	0-19	0-23	
12	0-22	0-38**H**	0-22	0-33	
15	0-28	0-28	0-23	0-24	0-25
16	0-25	0-30	0-23	0-23	
17	0-20	0-20	0-14	0-15	
18	0-12	0-20	0-12	0-20	
19	0-28	0-33	0-28	0-31	
22	0-28	0-28	0-23	0-25	
23	0-17	0-22	0-15	0-20	0-21
24	0-20	0-20	0-13	0-13	
25	0-11	0-14	0-11	0-12	
26	0-14	0-15	0-11	0-11	
29	0-14	0-15	0-14	0-15	
30	0-14	0-14	0-10	0-10	

86Dec Strike 98.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2	0-11	0-13	0-09**L**	0-13	
3	0-20	0-26	0-19	0-25	
4	0-20	0-22	0-19	0-20	
5	0-25	0-31	0-25	0-30	
8	0-36	0-39	0-33	0-38	
9	0-30	0-34	0-30	0-33	
10	0-30	0-30	0-27	0-27	
11	0-32	0-53	0-32	0-43	
12	0-38	1-06**H**	0-38	0-62	
15	0-52	0-52	0-46	0-47	
16	0-51	0-53	0-47	0-47	
17	0-40	0-40	0-30	0-30	
18	0-26	0-50	0-26	0-48	
19	0-62	1-00	0-57	0-57	
22	0-56	0-56	0-44	0-45	
23	0-37	0-43	0-34	0-43	
24	0-40	0-40	0-25	0-27	
25	0-22	0-29	0-22	0-27	
26	0-32	0-34	0-25	0-25	
29	0-33	0-33	0-30	0-32	
30	0-27	0-27	0-21	0-22	0-21

86Dec Strike 100.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2	0-22	0-29	0-21**L**	0-29	
3	0-38	0-56	0-38	0-49	
4	0-44	0-51	0-40	0-46	
5	0-52	1-03	0-52	0-63	
8	1-08	1-13	0-63	1-13	
9	1-02	1-07	0-61	1-02	
10	0-62	1-00	0-56	0-57	
11	1-03	1-34	1-03	1-23	
12	1-04	1-59**H**	1-04	1-48	
15	1-29	1-30	1-22	1-25	
16	1-33	1-35	1-23	1-26	
17	1-15	1-15	0-63	0-63	
18	0-51	1-23	0-51	1-23	
19	1-40	1-55	1-40	1-41	
22	1-42	1-42	1-24	1-25	
23	1-15	1-24	1-05	1-19	
24	1-12	1-14	0-49	0-55	
25	0-50	1-01	0-50	0-61	
26	1-07	1-08	0-51	0-51	
29	1-05	1-06	0-62	1-03	
30	0-58	0-58	0-47	0-49	0-47

86Dec Strike 102.00

Sep	Open	High	Low	Close	
1	HOLIDAY				
2	0-48	0-63	0-46**L**	0-63	
3	1-13	1-41	1-11	1-28	
4	1-17	1-30	1-11	1-21	1-24
5	1-35	1-52	1-35	1-50	
8	1-62	2-11	1-52	2-11	
9	1-53	1-62	1-50	1-55	
10	1-55	1-56	1-43	1-45	
11	2-00	2-40	2-00	2-26	
12	1-62	3-06**H**	1-61	2-57	
15	2-35	2-35	2-27	2-27	
16	2-38	2-38	2-25	2-26	
17	2-12	2-12	1-53	1-53	
18	1-33	2-30	1-33	2-30	
19	2-60	3-03	2-52	2-52	
22	2-33	2-42	2-26	2-29	
23	2-11	2-28	2-01	2-20	
24	2-19	2-19	1-40	1-47	
25	1-36	1-60	1-36	1-51	
26	2-04	2-12	1-40	1-40	
29	2-01	2-03	1-59	2-02	
30	1-54	1-54	1-37	1-37	

86Dec Strike 104.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	1-36	1-58	1-29**L**	1-58
3	2-15	2-56	2-12	2-36
4	2-26	2-35	2-15	2-29
5	2-52	3-04	2-52	2-63
8	3-15	3-33	3-04	3-33
9	3-06	3-16	3-06	3-09
10				2-63**N**
11	4-04	4-04	3-53	3-53
12				4-26**N**
15	3-54	3-59	3-54	3-56
16				3-54**N**
17	3-39	3-39	3-08	3-08
18	2-62	3-63	2-62	3-63
19	4-31	4-31**H**	4-19	4-19
22	3-60	3-60	3-58	3-60
23				3-51**N**
24				3-06**N**
25	3-10	3-22	3-10	3-12
26				2-59**N**
29				3-31**N**
30				2-54**N**

86Dec Strike 106.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				3-09**N**
3				4-03**N**
4				3-58**N**
5				4-37**N**
8				5-09**N**
9				4-51**N**
10				4-40**N**
11				5-38**N**
12				6-12**N**
15				5-38**N**
16	5-48	5-48**H**	5-34**L**	5-34
17				4-50**N**
18				5-50**N**
19				6-08**N**
22				5-47**N**
23				5-38**N**
24				4-50**N**
25				4-59**N**
26				4-37**N**
29				5-16**N**
30				4-35**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 108.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	4-12	4-48	4-12L	4-48
3				5-50N
4				5-40N
5	6-29	6-29	6-25	6-25
8				7-00N
9				6-41N
10				6-31N
11	7-35	7-35H	7-31	7-31
12				8-06N
15				7-32N
16				7-31N
17				6-42N
18				7-46N
19				8-02N
22				7-43N
23				7-33N
24				6-42N
25				6-53N
26				6-30N
29				7-12N
30				6-29N

Put volume of sales Reported in contracts—Future 86Dec

Sep	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	HOLIDAY										
2					18L	57	760	563		5H	1,403
3			21	10	1,032	356	1,337H	44			2,800
4					90	173	313	9			585
5				9L	202	432	825	19		1L	1,488
8				995H	112	683	841	62			2,693
9				60	37	2,140	485	35			2,757
10				102	196	24L	594				916
11			100	520	161	755	641	580H		1	2,758
12			250	664	1,140	534	243				2,831
15				202	257	566	176	180			1,381
16				800	31	372	304		20H		1,527
17				296	306	329	239	22			1,192
18			113	25	135	760	884	2L			1,919
19			901H	567	207	502	740	44			2,961
22			202	427	1,355H	363	154	84			2,585
23			401	82	260	3,710H	235				4,688H
24			54	59	66	173	369				721
25			10	119	241	514	447	5			1,336
26				12	482	444	510				1,448
29			3L	28	105	239	105L				480L
30			5	73	494	433	112				1,117
TOTAL			2,060	5,050	6,927	13,559	10,314	1,649	20	7	39,586

Put open contracts Reported in contracts—Future 86Dec

Sep	88.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	HOLIDAY										
2	138H	131H	552L	1,197L	1,534	3,380L	3,493	1,158H	40L	15L	11,638
3	138	131	553	1,197	1,491	3,614	3,087	1,125	40	15	11,391
4	138	131	553	1,197	1,508	3,598	2,972	1,132	40	15	11,284
5	138	131	553	1,202	1,375L	3,842	2,921	1,046	40	16	11,264L
8	138	131	553	1,597	1,428	3,807	2,770	991	40	16	11,471
9	138	131	553	1,652	1,428	5,766	2,627	966	40	16	13,317
10	138	131	553	1,702	1,484	5,787	2,982	966	40	16	13,799
11	138	131	653	1,802	1,528	5,992	2,724	661	40	17H	13,686
12	138	131	763	1,821	2,466	5,684	2,673	661	40	17	14,394
15	138	131	763	1,953	2,346	5,762	2,576	624	40	17	14,350
16	138	131	763	2,476	2,340	6,044	2,504L	624	50H	17	15,087
17	138	131	763	2,694	2,628	6,541	2,689	603	40	17	16,244
18	138	131	876	2,708	2,761	7,169	3,015	602	40	17	17,457
19	138	131	1,536	2,993	2,883	6,845	3,185	602	40	17	18,370
22	138	131	1,488	3,145	2,904H	6,938	3,241	518L	40	17	18,560
23	138	131	2,089	3,227	2,475	7,665H	3,356	518	40	17	19,656
24	138	131	2,139	3,236	2,469	7,653	3,549	518	40	17	19,890
25	138	131	2,149	3,350	2,589	7,513	3,682H	518	40	17	20,127H
26	138	131	2,149	3,355	2,475	7,249	3,583	518	40	17	19,655
29	138	131	2,152	3,380	2,624	7,142	3,573	518	40	17	19,715
30	138	131	2,157H	3,441H	2,808	7,110	3,674	518	40	17	20,034

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 88.00				87Mar Strike 90.00				87Mar Strike 92.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0-01N				0-05N				
3				0-01N				0-06N				
4				0-03N				0-06N				
5				0-04N				0-08N				
8				0-04N				0-09N				
9				0-04N				0-08N				
10				0-04N				0-07N				
11				0-07N				0-10N				
12				0-08N				0-13N				
15				0-10N	0-19	0-20	0-18L	0-18				
16				0-10N				0-18N	0-29	0-29	0-29L	0-29
17				0-08N				0-15N				0-22N
18				0-12N	0-20	0-22H	0-20	0-22	0-29	0-33H	0-29	0-33
19				0-14N				0-24N				0-37N
22				0-10N				0-19N				0-33N
23				0-07N				0-14N				0-26N
24				0-05N				0-11N				0-20N
25				0-05N				0-11N				0-20N
26				0-05N				0-10N				0-18N
29				0-05N				0-12N				0-22N
30				0-03N				0-09N				0-17N

	87Mar Strike 96.00				87Mar Strike 98.00				87Mar Strike 100.00			
Sep	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2												1-06N
3									1-27	1-33	1-27	1-33
4									1-26	1-35	1-26L	1-35
5									2-02	2-02	1-62	1-62
8					1-25	1-28	1-25	1-28				2-15N
9								1-27N				2-13N
10								1-19N				2-01N
11								1-39N				2-31N
12								1-62N				2-48N
15								1-52N				2-43N
16								1-50N				2-42N
17								1-23N				2-08N
18	0-52	1-10H	0-52	1-10	1-18	1-46H	1-16	1-46				2-40N
19				1-21N				1-60N	3-00	3-00H	2-60	2-60
22				1-13N				1-49N				2-45N
23				1-03N				1-39N	2-34	2-35	2-34	2-35
24	1-05	1-05	0-51L	0-51				1-18N	2-31	2-31	2-05	2-05
25				0-51N				1-18N	1-59	2-05	1-59	2-05
26				0-47N				1-13N				2-00N
29				0-58N	1-26	1-33	1-26	1-28	2-18	2-19	2-18	2-19
30				0-48N	1-24	1-28	1-13L	1-13	2-13	2-13	1-62	1-62

	87Mar Strike 106.00			
Sep	Open	High	Low	Close
1	HOLIDAY			
2				4-11N
3				5-03N
4				4-60N
5				5-40N
8	6-00	6-15H	6-00L	6-15
9				5-63N
10				5-51N
11				6-41N
12				7-21N
15				6-52N
16				6-52N
17				6-00N
18				6-57N
19				7-13N
22				6-56N
23				6-45N
24				5-61N
25				6-03N
26				5-49N
29				6-27N
30				5-52N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	96.00	98.00	100.00	106.00	TOTAL
1	HOLIDAY							
2								
3	4H					10		14
4						2L		2L
5						35		35
8					15H		90H	105
9								
10								
11								
12								
15		175L						175
16			50L					50
17								
18		500H	430H		10			940H
19			70	8H		87H		165
22						3		3
23								
24				2L		4		6
25						2		2
26								
29								
30					4L	17		21
TOTAL	4	675	550	10	29	160	90	1,518

Put open contracts Reported in contracts—Future 87Mar

Sep	88.00	90.00	92.00	96.00	98.00	100.00	106.00	TOTAL
1	HOLIDAY							
2	30L	65L				90	90L	275L
3	34H	65				100	90	289
4	34	65				101	90	290
5	34	65				135H	90	324
8	34	65			15L	135	90	339
9	34	65			15	135	94H	343
10	34	65			15	135	90	339
11	34	65			15	135	90	339
12	34	65			15	135	90	339
15	34	240			15	135	90	514
16	34	240	50L		15	135	90	564
17	34	240	50		15	135	90	564
18	34	740H	480		25	135	90	1,504H
19	34	740	550H	8L	25	48	90	1,495
22	34	740	550	8	25	49	90	1,496
23	34	740	550	8	25	49	90	1,496
24	34	740	550	9H	25	46L	90	1,494
25	34	740	550	9	25	46	90	1,494
26	34	740	550	9	25	48	90	1,496
29	34	740	550	9	25	48	90	1,496
30	34	740	550	9	26H	48	90	1,497

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 94.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17	1-02	1-02**H**	0-60**L**	0-60
18				1-03**N**
19				1-12**N**
22				1-07**N**
23				0-63**N**
24				0-47**N**
25				0-47**N**
26				0-44**N**
29				0-53**N**
30				0-45**N**

Put volume of sales Reported in contracts—Future 87Jun

Sep	94.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17	10**H**	10**H**
18		
19		
22		
23		
24		
25		
26		
29		
30		
TOTAL	10	10

Put open contracts Reported in contracts—Future 87Jun

Sep	94.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17	10**H**	10**H**
18	10	10
19	10	10
22	10	10
23	10	10
24	10	10
25	10	10
26	10	10
29	10	10
30	10	10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

86Dec Strike 88.00

Oct	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
6				0-01N
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 90.00

Oct	Open	High	Low	Close
1				
2				
3				
6	0-01	0-01H	0-01L	0-01
7				0-01N
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 92.00

Oct	Open	High	Low	Close
1				0-02N
2				0-02N
3				0-01N
6	0-01	0-01H	0-01L	0-01
7	0-01	0-01	0-01	0-01
8				0-01N
9				0-01N
10				0-01N
13				0-01N
14				0-01N
15				0-01N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 94.00

Oct	Open	High	Low	Close
1	0-03	0-03	0-03	0-03
2	0-04	0-04H	0-04	0-04
3	0-01	0-02	0-01L	0-02
6	0-01	0-02	0-01	0-02
7	0-02	0-02	0-02	0-02
8	0-02	0-02	0-02	0-02
9	0-01	0-01	0-01	0-01
10				0-01N
13				0-01N
14	0-02	0-02	0-02	0-02
15				0-02N
16				0-01N
17				0-01N
20				0-01N
21				0-01N
22				0-01N
23				0-01N
24				0-01N
27				0-01N
28				0-01N
29				0-01N
30				0-01N
31				0-01N

86Dec Strike 96.00

Oct	Open	High	Low	Close	
1	0-07	0-07H	0-07	0-07	
2	0-06	0-07	0-06	0-07	
3	0-04	0-04	0-02	0-03	
6	0-03	0-03	0-03	0-03	
7	0-02	0-03	0-02	0-03	0-02
8				0-03N	
9	0-03	0-03	0-03	0-03	
10				0-03N	
13				0-03N	
14	0-02	0-04	0-02	0-04	
15	0-03	0-04	0-03	0-04	
16	0-03	0-04	0-03	0-04	
17	0-03	0-03	0-03	0-03	
20				0-03N	
21				0-03N	
22				0-02N	
23				0-02N	
24				0-01N	
27				0-01N	
28	0-01	0-01	0-01L	0-01	
29				0-01N	
30				0-01N	
31				0-01N	

86Dec Strike 98.00

Oct	Open	High	Low	Close
1	0-18	0-19H	0-17	0-17
2	0-16	0-17	0-16	0-16
3	0-11	0-11	0-08	0-08
6	0-07	0-07	0-06	0-06
7	0-06	0-08	0-05	0-05
8	0-06	0-07	0-06	0-06
9	0-07	0-07	0-05	0-06
10	0-06	0-09	0-06	0-07
13	0-07	0-07	0-06	0-06
14	0-05	0-10	0-05	0-10
15	0-10	0-12	0-10	0-10
16	0-09	0-10	0-09	0-09
17	0-10	0-11	0-10	0-10
20	0-12	0-13	0-12	0-13
21	0-09	0-09	0-07	0-08
22	0-09	0-10	0-05	0-05
23	0-03	0-05	0-03	0-04
24	0-04	0-04	0-04	0-04
27	0-02	0-03	0-02	0-02
28	0-02	0-02	0-02	0-02
29	0-02	0-02	0-02	0-02
30	0-01	0-01	0-01L	0-01
31	0-01	0-01	0-01	0-01

86Dec Strike 100.00

Oct	Open	High	Low	Close	
1	0-41	0-45H	0-38	0-40	
2	0-44	0-44	0-40	0-40	
3	0-29	0-29	0-21	0-23	0-24
6	0-19	0-19	0-16	0-17	
7	0-16	0-20	0-16	0-17	
8	0-19	0-21	0-17	0-20	
9	0-22	0-23	0-18	0-18	
10	0-21	0-21	0-19	0-20	
13	0-24	0-27	0-22	0-22	
14	0-20	0-35	0-20	0-35	
15	0-38	0-43	0-32	0-32	
16	0-30	0-34	0-28	0-34	
17	0-36	0-36	0-31	0-31	
20	0-42	0-45	0-40	0-45	
21	0-39	0-39	0-28	0-30	
22	0-38	0-38	0-18	0-18	
23	0-15	0-15	0-09	0-11	
24	0-10	0-11	0-09	0-11	
27	0-11	0-11	0-07	0-07	
28	0-07	0-08	0-06	0-08	
29	0-11	0-11	0-05	0-05	
30	0-03	0-03	0-03L	0-03	
31	0-03	0-03	0-03	0-03	

86Dec Strike 102.00

Oct	Open	High	Low	Close	
1	1-25	1-34	1-20	1-25	
2	1-32	1-32	1-26	1-28	
3	1-01	1-01	0-52	0-56	
6	0-49	0-49	0-47	0-48	
7	0-46	0-52	0-45	0-46	
8	0-53	0-59	0-45	0-59	
9	0-58	0-59	0-51	0-51	
10	0-58	0-58	0-56	0-56	
13	1-03	1-05	1-00	1-00	
14	1-00	1-27	0-56	1-27	
15	1-31	1-34	1-20	1-20	
16	1-14	1-22	1-14	1-22	
17	1-24	1-30	1-20	1-22	
20	1-46	1-49H	1-40	1-49	
21	1-31	1-31	1-15	1-18	
22	1-30	1-30	0-59	0-59	
23	0-54	0-54	0-39	0-44	0-43
24	0-46	0-46	0-41	0-45	
27	0-46	0-47	0-35	0-36	
28	0-33	0-40	0-30	0-40	
29	0-44	0-46	0-26	0-27	
30	0-16	0-23	0-14L	0-18	
31	0-16	0-20	0-14	0-16	

86Dec Strike 104.00

Oct	Open	High	Low	Close
1	2-54	2-54	2-43	2-43
2	2-45	2-50	2-45	2-50
3	2-00	2-02	1-62	1-62
6	1-49	1-51	1-49	1-51
7	1-52	1-55	1-48	1-48
8	1-58	2-06	1-46	2-06
9	2-11	2-11	1-58	1-58
10	2-06	2-09	2-01	2-04
13	2-25	2-30	2-20	2-20
14	2-10	2-62	2-07	2-59
15				2-48N
16				2-55N
17				2-58N
20				3-29N
21	3-10	3-10H	2-52	2-54
22	2-33	2-33	2-22	2-22
23				1-61N
24	2-00	2-07	2-00	2-07
27	2-16	2-16	1-52	1-52
28	1-49	1-59	1-46	1-59
29	1-58	1-58	1-34	1-34
30	1-06	1-19	1-06L	1-13
31	1-13	1-18	1-10	1-14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

Oct	86Dec Strike 106.00				86Dec Strike 108.00			
	Open	High	Low	Close	Open	High	Low	Close
1				4-23N				6-18N
2				4-34N				6-30N
3				3-38N				5-29N
6				3-24N				5-18N
7				3-20N				5-13N
8				3-49N	5-38	5-42H	5-38L	5-42
9				3-33N				5-24N
10				3-48N				5-44N
13				4-02N				6-00N
14				4-52N				6-52N
15				4-36N				6-34N
16				4-46N				6-48N
17				4-52N				6-52N
20				5-26N				7-26N
21				4-46N				6-46N
22				4-17N				6-16N
23				3-49N				5-50N
24				4-00N				6-00N
27				3-42N				5-42N
28				3-50N				5-50N
29				3-19N				5-18N
30				2-55N				4-52N
31				2-61N				4-58N

Put volume of sales Reported in contracts—Future 86Dec

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1				1L	106	139	164	276	50			736
2				10	83	13	213	293	3			615
3				6	36	158	305	1,106	308H			1,919
6				61H	8	262	519	260	4			1,114
7			20H	20	3	262	468	319	44			1,136
8				1		51	90	217	8		5H	372L
9					1L	12	144	331	12			500
10						162	180	62	2L			406
13						804H	757	78	4			1,643
14				5	125H	115	1,257H	333	6			1,841
15					106	3L	516	221				846
16					33	305	266	164				768
17					4	49	524	275				852
20						148	533	457				1,138
21						36	304	34L	2			376
22						84	537	346	10			977
23						588	539	395				1,522
24						354	357	1,057	5			1,773
27						125	820	504	2			1,451
28					3	324	475	276	29			1,107
29							127	773	2			902
30						62	1,044	1,339H	9			2,454H
31						250	4L	291	2			547
TOTAL			20	104	508	4,306	10,143	9,407	502		5	24,995

Put open contracts Reported in contracts—Future 86Dec

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
1	138H		131H	2,158	3,404L	2,747L	7,138	3,477	518	40H	17H	19,768
2	138		131	2,168	3,437H	2,748	7,259	3,371	515	40	17	19,824
3	138		131	2,173H	3,433	2,865	7,129	3,196L	559H	40	17	19,681L
6	138		131	2,164	3,436	3,007	7,020	3,276	509	40	17	19,738
7	138		131	2,144L	3,432	3,203	7,158	3,387	479	40	17	20,129
8	138		131	2,145	3,424	3,156	6,981	3,324	476	40	17	19,832
9	138		131	2,145	3,425	3,133	7,053	3,496	475	40	17	20,053
10	138		131	2,145	3,425	3,222	7,048	3,546	475	40	17	20,187
13	138		131	2,145	3,425	3,572H	6,804L	3,552	473	40	17	20,297
14	138		131	2,150	3,430	3,523	7,052	3,766	468	40	17	20,715
15	138		131	2,150	3,428	3,522	6,901	3,765	468	40	17	20,560
16	138		131	2,150	3,428	3,394	7,030	3,897	468	40	17	20,693
17	138		131	2,150	3,426	3,399	7,149	3,858	468	40	17	20,776
20	138		131	2,150	3,426	3,498	7,083	4,091	468	40	17	21,042
21	138		131	2,150	3,426	3,480	7,222	4,100	467	40	17	21,171H
22	138		131	2,150	3,426	3,445	7,345	3,957	457L	40	17	21,106
23	138		131	2,150	3,426	3,289	7,193	4,142	457	40	17	20,983
24	138		131	2,150	3,426	3,196	7,174	4,033	457	40	17	20,762
27	138		131	2,150	3,426	3,192	7,297	3,640	457	40	17	20,488
28	138		131	2,150	3,426	3,232	7,384	3,681	457	40	17	20,656
29	138		131	2,150	3,426	3,232	7,388H	3,920	457	40	17	20,899
30	138		131	2,150	3,423	3,292	6,902	4,240	457	40	17	20,790
31	138		131	2,150	3,433	3,107	6,899	4,345H	457	40	17	20,717

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Mar Strike 88.00				87Mar Strike 90.00				87Mar Strike 92.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0-08	0-08H	0-03L	0-03				0-08N				0-16N
2				0-03N				0-09N				0-17N
3				0-03N				0-07N				0-12N
6				0-03N				0-06N	0-10	0-10H	0-10L	0-10
7				0-03N				0-05N				0-09N
8				0-03N				0-05N				0-09N
9				0-03N				0-06N				0-11N
10				0-03N				0-07N				0-14N
13				0-04N				0-08N				0-15N
14				0-04N				0-09N				0-19N
15				0-04N				0-08N				0-17N
16				0-04N				0-08N				0-17N
17				0-04N				0-07N				0-15N
20				0-04N				0-08N				0-18N
21				0-04N				0-07N				0-15N
22				0-03N				0-06N				0-12N
23				0-02N				0-05N				0-10N
24				0-01N				0-03N				0-09N
27				0-01N				0-02N				0-06N
28				0-01N				0-03N				0-07N
29				0-01N				0-02N				0-05N
30				0-01N				0-02N				0-04N
31				0-01N	0-04	0-04H	0-02L	0-02				0-05N

	87Mar Strike 94.00				87Mar Strike 96.00				87Mar Strike 98.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1					0-45	0-45	0-45	0-45				1-11N
2								0-47N				1-12N
3								0-32N				0-55N
6								0-29N				0-50N
7	0-19	0-19H	0-16L	0-16				0-26N				0-45N
8				0-17N	0-32	0-32	0-29	0-32	0-50	0-54	0-49	0-54
9				0-18N	0-38	0-38	0-33	0-35	0-56	0-59	0-53	0-53
10				0-24N	0-45	0-45	0-45	0-45	0-61	1-00	0-61	1-00
13				0-25N				0-36N				1-02N
14				0-31N				0-48N	1-00	1-18	0-62	1-18
15				0-30N				0-48N	1-20	1-20	1-12	1-12
16				0-30N				0-48N				1-14N
17				0-28N	0-48	0-48H	0-46	0-46				1-12N
20				0-32N				0-52N	1-20	1-29H	1-20	1-23
21				0-29N				0-46N	1-17	1-17	1-12	1-12
22				0-24N	0-48	0-48	0-40	0-40	1-08	1-08	1-03	1-03
23				0-19N				0-33N				0-56N
24				0-18N	0-33	0-33	0-31	0-31				0-53N
27				0-14N				0-26N				0-48N
28				0-15N	0-26	0-27	0-26	0-27	0-46	0-48	0-46	0-48
29				0-12N	0-25	0-25	0-23L	0-23				0-41N
30				0-10N				0-17N	0-31	0-37	0-31L	0-35
31				0-10N				0-18N	0-34	0-37	0-31	0-32

	87Mar Strike 100.00				87Mar Strike 102.00				87Mar Strike 104.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				1-56N								
2	1-56	1-56	1-52	1-52								
3	1-28	1-35	1-25	1-25								
6	1-20	1-20	1-19	1-19	2-02	2-04	2-02	2-04				
7	1-18	1-18	1-13	1-13	2-06	2-06	1-62	1-62	3-19	3-19	3-06L	3-06
8				1-25N				2-14N				3-28N
9	1-34	1-34	1-25	1-25				2-10N				3-21N
10	1-36	1-38	1-34	1-35	2-24	2-24	2-24	2-24				3-36N
13				1-43N				2-37N				3-52N
14	1-47	1-62	1-47	1-62				3-00N	3-54	4-23H	3-51	4-23
15	2-03	2-05	1-55	1-55	2-57	2-57H	2-50	2-50				4-08N
16	1-53	1-56	1-52	1-56				2-55N				4-13N
17	1-57	1-57	1-56	1-56				2-53N				4-13N
20	2-08	2-13H	2-08	2-10				3-13N				4-43N
21	2-02	2-02	1-57	2-00				2-57N				4-18N
22	1-60	1-61	1-42	1-43				2-34N				3-53N
23	1-26	1-28	1-24	1-24	2-16	2-16	2-12	2-15				3-26N
24	1-26	1-27	1-22	1-24	2-16	2-17	2-16	2-17	3-38	3-38	3-35	3-35
27	1-29	1-29	1-19	1-20	2-06	2-06	2-04	2-04				3-18N
28	1-16	1-18	1-13	1-18	2-06	2-08	2-06	2-08				3-24N
29	1-23	1-23	1-09	1-09	1-59	1-59	1-56	1-56				3-02N
30	1-00	1-05	0-55L	0-62	1-36	1-46	1-34L	1-40				2-45N
31	0-62	1-01	0-57	0-62	1-43	1-46	1-37	1-41				2-49N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Oct	Open	High	Low	Close
1				5-40N
2				5-46N
3				4-53N
6				4-41N
7				4-35N
8				4-60N
9				4-51N
10				5-03N
13				5-20N
14				5-61N
15				5-44N
16				5-53N
17				5-53N
20				6-22N
21				5-57N
22				5-26N
23				4-61N
24				5-08N
27				4-52N
28				4-58N
29				4-32N
30				4-06N
31				4-13N

Put volume of sales Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	65H				2						67
2	34L						2L				36
3							13				13L
6			250H				4	50			304
7							200	200H	20L		420
8				1H	250	150					401
9					800H	145	170				1,115
10					1L	25	250				276
13											
14						420H	100	9L	410H		939
15						50	202	30			282
16							101				101
17					30		101				131
20						12	81				93
21						2L	2,394H				2,396H
22					1	10	539				550
23							81				81
24					2		295	41	368		706
27							340	19			359
28					150	300	970	20			1,440
29					100		3				103
30						85	507	139			731
31		6H				175	174	36			391
TOTAL	99	6	250	1	1,336	1,374	6,527	544	798		10,935

Put open contracts Reported in contracts—Future 87Mar

Oct	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	99L	740L	550H		10L	26L	48			90H	1,563L
2	133H	740	550		10	26	33L			90	1,582
3	133	740	550		10	26	34			90	1,583
6	133	740	550		10	26	36	50L		90	1,635
7	133	740	550		10	26	234	250	20L	90	2,053
8	133	740	550	1H	258	151	234	250	20	90	2,427
9	133	740	550	1	1,058	196	404	250	20	90	3,442
10	133	740	550	1	1,059	196	654	250	20	90	3,693
13	133	740	550	1	1,059	196	654	250	20	90	3,693
14	133	740	550	1	1,059	420	754	259	430H	90	4,436
15	133	740	550	1	1,059	470	955	289	430	90	4,717
16	133	740	550	1	1,059	470	956	289	430	90	4,718
17	133	740	550	1	1,089	470	955	289	430	90	4,747
20	133	740	550	1	1,089	480	1,023	289	430	90	4,825
21	133	740	550	1	1,089	480	3,332	289	430	90	7,134
22	133	740	550	1	1,090	490	3,551H	289	430	90	7,364H
23	133	740	550	1	1,090	490	3,527	289	430	90	7,340
24	133	740	550	1	1,092H	490	3,300	311	278	90	6,985
27	133	740	550	1	1,092	490	2,998	330	278	90	6,702
28	133	740	550	1	992	596H	2,198	350	278	90	5,928
29	133	740	550	1	892	596	2,201	350	278	90	5,831
30	133	740	550	1	892	591	2,289	489	278	90	6,053
31	133	743H	550	1	892	581	2,462	505H	278	90	6,235

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 94.00				87Jun Strike 96.00				87Jun Strike 98.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0-43N								
2				0-42N								
3				0-30N								
6				0-29N								
7				0-28N								
8				0-32N								
9				0-32N								
10				0-39N								
13				0-43N								
14				0-54N								
15				0-52N								
16				0-54N								
17				0-49N								
20				0-56N								
21				0-56N								
22				0-51N								
23				0-43N								
24				0-40N								
27				0-34N								
28				0-40N								
29				0-32N								
30				0-30N	0-54	0-54H	0-50L	0-50	1-17	1-17H	1-11L	1-11
31				0-31N				0-52N				1-10N

Put volume of sales Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	TOTAL
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27				
28				
29				
30		4H	5H	9H
31				
TOTAL		4	5	9

Put open contracts Reported in contracts—Future 87Jun

Oct	94.00	96.00	98.00	TOTAL
1	10H			10L
2	10			10
3	10			10
6	10			10
7	10			10
8	10			10
9	10			10
10	10			10
13	10			10
14	10			10
15	10			10
16	10			10
17	10			10
20	10			10
21	10			10
22	10			10
23	10			10
24	10			10
27	10			10
28	10			10
29	10			10
30	10	4H	5H	19H
31	10	4	5	19

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 88.00				86Dec Strike 90.00				86Dec Strike 92.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01N				0-01N				0-01N
4				0-01N				0-01N				0-01N
5				0-01N				0-01N				0-01N
6				0-01N				0-01N				0-01N
7				0-01N				0-01N				0-01N
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 94.00				86Dec Strike 96.00				86Dec Strike 98.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-01N				0-01N	0-01	0-01H	0-01L	0-01
4				0-01N				0-01N	0-01	0-01	0-01	0-01
5				0-01N	0-01	0-01H	0-01L	0-01				0-01N
6				0-01N				0-01N	0-01	0-01	0-01	0-01
7				0-01N				0-01N	0-01	0-01	0-01	0-01
10				0-01N				0-01N				0-01N
11				0-01N				0-01N				0-01N
12				0-01N				0-01N				0-01N
13				0-01N				0-01N				0-01N
14				0-01N				0-01N				0-01N
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 100.00				86Dec Strike 102.00					86Dec Strike 104.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
3	0-02	0-03H	0-02	0-02	0-14	0-14	0-10	0-11	0-12	1-07	1-07	0-55L	1-00
4	0-03	0-03	0-02	0-02	0-15	0-15	0-10	0-12		1-07	1-08	0-62	1-02
5				0-02N	0-10	0-11	0-08	0-08		0-63	1-04	0-62	0-62
6	0-02	0-02	0-02	0-02	0-11	0-16	0-11	0-16		1-06	1-28	1-06	1-28
7	0-03	0-03	0-02	0-02	0-26	0-26H	0-17	0-18		1-53	1-54	1-39	1-47
10	0-02	0-02	0-02	0-02	0-25	0-25	0-14	0-14		1-60	1-60H	1-41	1-41
11	0-01	0-01	0-01L	0-01	0-10	0-10	0-07	0-09		1-32	1-36	1-32	1-36
12				0-01N	0-05	0-08	0-04	0-04		1-23	1-40	1-22	1-22
13	0-01	0-01	0-01	0-01	0-02	0-03	0-02	0-03		1-17	1-17	1-08	1-17
14				0-01N	0-01	0-01	0-01L	0-01					1-06N
17													
18													
19													
20													
21													
24													
25													
26													
27	HOLIDAY				HOLIDAY					HOLIDAY			
28													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	86Dec Strike 106.00				**86Dec Strike 108.00**			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				2-44**N**				4-42**N**
4				2-49**N**				4-48**N**
5	2-44	2-47	2-44**L**	2-47				4-46**N**
6	3-00	3-20**H**	3-00	3-20				5-20**N**
7				3-46**N**				5-46**N**
10				3-40**N**				5-40**N**
11				3-36**N**				5-36**N**
12				3-22**N**				5-22**N**
13				3-16**N**	5-15	5-16**H**	5-15	5-16
14	3-13	3-14	3-06	3-06	5-07	5-07	5-06**L**	5-06
17								
18								
19								
20								
21								
24								
25								
26								
27	**HOLIDAY**				**HOLIDAY**			
28								

Put volume of sales Reported in contracts—Future 86Dec

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
3						10	108	987**H**	46			1,151
4						10	60	348	2**L**			420
5					2**H**		401	700	76**H**			1,179**H**
6						45**H**	81	820	71	1**L**		1,018
7						4	146	940	53	3		1,146
10							245	619	21			885
11							151	59**L**	4			214**L**
12						1**L**	5**L**	879	2			887
13				1**H**			504	537	12		2**L**	1,056
14							510**H**	164		30**H**	15**H**	719
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**											
28												
TOTAL				1	2	70	2,211	6,053	287	34	17	8,675

Put open contracts Reported in contracts—Future 86Dec

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	108.00	TOTAL
3	138**H**		131**H**	2,150**H**	3,433**H**	3,097**H**	6,797	5,031	457	40	17**H**	21,291**H**
4	138		131	2,150	3,423**L**	3,087	6,802**H**	4,994	457	40	17	21,239
5	138		131	2,150	3,423	3,087	6,783	4,818	458**H**	40	16	21,044
6	138		131	2,150	3,423	3,062**L**	6,699	5,141	430	41**H**	16	21,231
7	138		131	2,150	3,423	3,062	6,626	5,191**H**	410	39	16	21,186
10	138		131	2,150	3,423	3,062	6,526	5,129	383**L**	30**L**	15**L**	20,987
11	138		131	2,150	3,423	3,062	6,507	4,720	383	30	15	20,559
12	138		131	2,150	3,423	3,062	6,401	4,469	383	30	15	20,202
13	138		131	2,149**L**	3,423	3,062	5,990**L**	4,275**L**	383	30	15	19,596**L**
14												
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**											
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Nov	Open	High	Low	Close
3				0-01**N**
4				0-01**N**
5				0-01**N**
6				0-01**N**
7				0-01**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27	**HOLIDAY**			
28				0-01**N**

87Mar Strike 90.00

Nov	Open	High	Low	Close
3				0-02**N**
4				0-02**N**
5				0-02**N**
6				0-02**N**
7				0-02**N**
10				0-01**N**
11				0-01**N**
12				0-01**N**
13				0-01**N**
14				0-01**N**
17				0-01**N**
18				0-01**N**
19				0-01**N**
20				0-01**N**
21				0-01**N**
24				0-01**N**
25				0-01**N**
26				0-01**N**
27	**HOLIDAY**			
28				0-01**N**

87Mar Strike 92.00

Nov	Open	High	Low	Close
3				0-05**N**
4				0-04**N**
5				0-03**N**
6				0-03**N**
7				0-03**N**
10				0-03**N**
11				0-03**N**
12				0-03**N**
13				0-03**N**
14				0-02**N**
17				0-02**N**
18				0-02**N**
19				0-02**N**
20				0-02**N**
21				0-02**N**
24				0-02**N**
25				0-02**N**
26				0-02**N**
27	**HOLIDAY**			
28				0-02**N**

87Mar Strike 94.00

Nov	Open	High	Low	Close
3				0-08**N**
4				0-09**N**
5				0-09**N**
6				0-09**N**
7				0-09**N**
10				0-08**N**
11				0-07**N**
12				0-07**N**
13				0-07**N**
14				0-05**N**
17	0-04	0-04	0-04	0-04
18	0-06	0-06**H**	0-06	0-06
19	0-04	0-04	0-04	0-04
20				0-03**N**
21				0-03**N**
24				0-03**N**
25	0-03	0-03	0-03**L**	0-03
26				0-03**N**
27	**HOLIDAY**			
28				0-03**N**

87Mar Strike 96.00

Nov	Open	High	Low	Close
3	0-18	0-18	0-16	0-16
4				0-16**N**
5				0-15**N**
6				0-18**N**
7	0-20	0-20**H**	0-18	0-18
10	0-18	0-18	0-14	0-14
11	0-14	0-14	0-13	0-13
12	0-10	0-13	0-10	0-12
13				0-11**N**
14				0-10**N**
17				0-07**N**
18				0-10**N**
19				0-07**N**
20	0-07	0-07	0-07	0-07
21				0-05**N**
24	0-05	0-05	0-03**L**	0-04
25				0-04**N**
26				0-04**N**
27	**HOLIDAY**			
28				0-04**N**

87Mar Strike 98.00

Nov	Open	High	Low	Close
3				0-28**N**
4				0-30**N**
5	0-27	0-28	0-27	0-28
6	0-33	0-33	0-31	0-31
7	0-35	0-35**H**	0-32	0-33
10	0-35	0-35	0-28	0-28
11	0-27	0-27	0-25	0-25
12	0-23	0-24	0-23	0-24
13	0-26	0-26	0-24	0-24
14	0-22	0-22	0-20	0-20
17				0-15**N**
18	0-19	0-21	0-18	0-21
19	0-18	0-18	0-16	0-16
20	0-14	0-15	0-13	0-13
21	0-12	0-12	0-09	0-10
24				0-08**N**
25	0-08	0-08	0-08**L**	0-08
26	0-10	0-10	0-08	0-08
27	**HOLIDAY**			
28	0-08	0-08	0-08	0-08

87Mar Strike 100.00

Nov	Open	High	Low	Close
3	0-52	0-55	0-52	0-55
4	0-59	0-59	0-52	0-55
5	0-55	0-55	0-52	0-52
6	0-56	0-62	0-53	0-62
7	1-09	1-09**H**	0-62	1-02
10	1-03	1-03	0-54	0-54
11	0-53	0-53	0-51	0-51
12	0-48	0-57	0-47	0-50
13	0-44	0-51	0-44	0-49
14	0-47	0-47	0-41	0-42
17	0-43	0-43	0-34	0-34
18	0-37	0-47	0-37	0-46 0-45
19	0-38	0-38	0-33	0-33
20	0-34	0-34	0-29	0-29
21	0-26	0-26	0-23	0-25
24	0-21	0-21	0-19	0-19
25	0-18	0-21	0-18**L**	0-21**B**
26	0-20	0-23	0-19	0-19
27	**HOLIDAY**			
28	0-19	0-19	0-19	0-19

87Mar Strike 102.00

Nov	Open	High	Low	Close
3	1-28	1-35	1-28	1-33
4	1-30	1-33	1-30	1-33
5	1-33	1-33	1-28	1-28
6	1-33 1-32	1-46	1-31	1-46
7	1-57	1-58	1-48	1-50 1-53
10	1-63	1-63**H**	1-41	1-41
11	1-38	1-38	1-36	1-38
12	1-30	1-42	1-30	1-32
13	1-28	1-31	1-24	1-31
14	1-27	1-27	1-19	1-22
17	1-20	1-22	1-06	1-07
18	1-10	1-24	1-09	1-20
19	1-14	1-14	1-03	1-03
20	1-05	1-05	0-59	1-00
21	0-55	0-60	0-54	0-55
24	0-49	0-49	0-44	0-44
25	0-40	0-52	0-40**L**	0-52
26	0-49	0-58	0-48	0-48
27	**HOLIDAY**			
28	0-48	0-51	0-48	0-49

87Mar Strike 104.00

Nov	Open	High	Low	Close
3				2-35**N**
4				2-39**N**
5				2-32**N**
6				2-54**N**
7				3-06**N**
10				2-58**N**
11				2-55**N**
12				2-47**N**
13				2-44**N**
14	2-35	2-35**H**	2-30	2-30
17	2-31	2-32	2-09	2 10
18	2-13	2-29	2-13	2-27
19	2-09	2-09	2-02	2-02
20	2-00	2-01	1-56	1-62
21	1-52	1-55	1-48	1-48
24	1-40	1-42	1-35	1-35
25	1-27	1-51	1-27**L**	1-50
26	1-47	1-56	1-43	1-43
27	**HOLIDAY**			
28	1-45	1-46	1-44	1-44

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 106.00

Nov	Open	High	Low	Close
3				3-60N
4				4-02N
5				3-60N
6				4-23N
7				4-45N
10				4-33N
11				4-31N
12				4-22N
13				4-18N
14	4-10	4-16H	4-00	4-02
17				3-37N
18				3-61N
19				3-28N
20				3-24N
21				3-10N
24				2-59N
25				3-19N
26	3-23	3-23	3-08L	3-08
27	HOLIDAY			
28				3-08N

Put volume of sales Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3					1L		33	74			108L
4							545	36L			581
5						51	48	249			348
6						8	966	646			1,620
7					25	151	2,219	707			3,102
10					100	285	955	272			1,612
11					3	21	117	90			231
12					525H	11	2,529H	1,515H			4,580H
13						3	742	52			797
14						21	1,264	888	8	40H	2,221
17				1L		30	914	669	41		1,655
18						355H	467	1,494	268		2,584
19				5		97	1,747	344	2L		2,195
20					200	222	201	1,077	370		2,070
21						13	293	441	5		752
24					2		176	139	147		464
25				10H		11	20	542	691H		1,274
26						255	29	220	121	20L	645
27	HOLIDAY										
28						1L	2L	231	225		459
TOTAL				16	856	1,535	13,267	9,686	1,878	60	27,298

Put open contracts Reported in contracts—Future 87Mar

Nov	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
3	133H	740H	550H	1L	833L	581L	2,484	579L	278L	90L	6,329
4	133	740	550	1	893	581	2,270L	595	278	90	6,131L
5	133	740	550	1	893	631	2,306	844	278	90	6,466
6	133	740	550	1	893	631	3,216	1,192	278	90	7,724
7	133	740	550	1	918	782	3,729	1,561	278	90	8,782
10	133	740	550	1	1,018	1,036	3,206	1,316	278	90	8,368
11	133	740	550	1	1,021	1,056	3,205	1,271	278	90	8,345
12	133	740	550	1	1,046	1,067	4,829	2,116	278	90	10,850
13	133	740	550	1	1,046	1,070	5,358	2,115	278	90	11,381
14	133	740	550	1	996	1,091	5,879	2,721	286	115	12,512
17	133	740	550	1	996	1,121	5,441	3,166	285	115	12,548
18	133	740	550	1	996	1,361	5,678	3,546	359	115	13,479
19	133	740	550	6	996	1,415	6,191	3,668	361	115	14,175
20	133	740	550	6	1,186H	1,285	6,742H	4,010	455	115	15,222
21	133	740	550	6	1,186	1,286	6,691	4,421	456	115	15,584
24	133	740	550	6	1,186	1,286	6,722	4,526	529	115	15,793
25	133	740	550	15H	1,186	1,291	6,726	4,751	1,052	115	16,559
26	133	740	550	15	1,186	1,468H	6,510	4,943	1,104	135H	16,784
27	HOLIDAY										
28	133	740	550	15	1,186	1,219	6,510	5,170H	1,142H	135	16,800H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

	87Jun Strike 94.00				87Jun Strike 96.00				87Jun Strike 98.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0-28N				0-40N				0-63N
4				0-27N				0-40N				0-63N
5				0-24N				0-36N				0-59N
6				0-29N				0-43N				1-03N
7				0-31N				0-46N				1-10N
10				0-26N				0-40N				1-02N
11				0-23N				0-36N				0-60N
12				0-21N				0-32N				0-57N
13				0-21N				0-32N				0-57N
14				0-18N				0-29N				0-51N
17				0-15N				0-24N				0-42N
18				0-19N				0-30N				0-51N
19				0-16N				0-26N	0-44	0-44H	0-42	0-42
20				0-14N				0-22N				0-39N
21				0-11N				0-19N	0-36	0-36	0-34L	0-34
24				0-09N				0-15N				0-28N
25				0-09N				0-15N				0-29N
26				0-08N				0-13N				0-27N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0-08N				0-15N				0-27N

87Jun Strike 100.00

Nov	Open	High	Low	Close
3	1-38	1-38H	1-38	1-38
4				1-35N
5				1-32N
6				1-45N
7				1-54N
10				1-45N
11				1-37N
12				1-31N
13	1-35	1-35	1-35	1-35
14	1-33	1-33	1-23	1-23
17	1-13	1-13	1-11	1-11
18	1-15	1-24	1-15	1-24
19				1-10N
20	1-09	1-09	1-07	1-07
21				0-63N
24				0-54N
25				0-57N
26				0-53N
27	HOLIDAY			
28	0-57	0-57	0-54L	0-54

Put volume of sales Reported in contracts—Future 87Jun

Nov	94.00	96.00	98.00	100.00	TOTAL
3				10	10
4					
5					
6					
7					
10					
11					
12					
13				15H	15H
14				1L	1L
17				2	2
18				2	2
19			2H		2
20				1	1
21			2	1	3
24					
25					
26					
27	HOLIDAY				
28				10	10
TOTAL			4	42	46

Put open contracts Reported in contracts—Future 87Jun

Nov	94.00	96.00	98.00	100.00	TOTAL
3	10H	4H	5L	10L	29L
4	10	4	5	10	29
5	10	4	5	10	29
6	10	4	5	10	29
7	10	4	5	10	29
10	10	4	5	10	29
11	10	4	5	10	29
12	10	4	5	10	29
13	10	4	5	25	44
14	10	4	5	26	45
17	10	4	5	26	45
18	10	4	5	26	45
19	10	4	6H	26	46
20	10	4	6	26	46
21	10	4	5	26	45
24	10	4	5	26	45
25	10	4	5	26	45
26	10	4	5	26	45
27	HOLIDAY				
28	10	4	5	36H	55H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Mar Strike 88.00

Dec	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
5				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 90.00

Dec	Open	High	Low	Close
1				0-01N
2				0-01N
3				0-01N
4				0-01N
5				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 92.00

Dec	Open	High	Low	Close
1				0-02N
2				0-02N
3				0-02N
4				0-01N
5				0-01N
8				0-01N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-01N
16				0-01N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 94.00

Dec	Open	High	Low	Close
1				0-03N
2				0-03N
3				0-03N
4				0-02N
5				0-02N
8				0-02N
9				0-01N
10				0-01N
11				0-01N
12				0-01N
15				0-02N
16				0-02N
17				0-01N
18				0-01N
19				0-01N
22				0-01N
23				0-01N
24				0-01N
25	HOLIDAY			
26				0-01N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 96.00

Dec	Open	High	Low	Close
1				0-04N
2				0-03N
3				0-05N
4				0-03N
5	0-03	0-03H	0-03L	0-03
8				0-03N
9				0-02N
10				0-02N
11				0-02N
12				0-02N
15				0-03N
16				0-03N
17				0-02N
18				0-02N
19				0-02N
22				0-02N
23				0-02N
24				0-02N
25	HOLIDAY			
26				0-02N
29				0-01N
30				0-01N
31				0-01N

87Mar Strike 98.00

Dec	Open	High	Low	Close
1				0-09N
2	0-06	0-06	0-05	0-06
3	0-06	0-07	0-06	0-07
4	0-04	0-04	0-04	0-04
5	0-05	0-08H	0-05	0-08
8				0-05N
9	0-05	0-05	0-04	0-04
10	0-04	0-04	0-04	0-04
11	0-04	0-05	0-04	0-05
12	0-05	0-05	0-05	0-05
15				0-05N
16				0-04N
17				0-03N
18				0-03N
19				0-03N
22				0-03N
23				0-03N
24				0-03N
25	HOLIDAY			
26				0-03N
29	0-02	0-02	0-02L	0-02
30	0-02	0-03	0-02	0-03
31				0-03N

87Mar Strike 100.00

Dec	Open	High	Low	Close	
1	0-21	0-24H	0-21	0-22	
2	0-21	0-21	0-13	0-13	
3	0-12	0-17	0-12	0-17	
4	0-14	0-14	0-11	0-11	
5	0-13	0-19	0-13	0-19	
8	0-16	0-20	0-14	0-14	
9	0-14	0-14	0-12	0-12	
10	0-14	0-14	0-11	0-11	
11	0-11	0-14	0-10	0-13	
12	0-13	0-13	0-12	0-12	
15	0-15	0-17	0-13	0-13	
16	0-11	0-12	0-11	0-12	0-11
17	0-11	0-11	0-09	0-09	
18	0-08	0-09	0-06	0-09	
19	0-08	0-08	0-07	0-07	
22	0-08	0-08	0-06	0-06	
23	0-06	0-06	0-06	0-06	
24	0-06	0-06	0-06	0-06	
25	HOLIDAY				
26	0-05	0-06	0-05L	0-05	
29				0-08M	
30	0-07	0-10	0-07	0-10	
31	0-10	0-10	0-08	0-10	0-09

87Mar Strike 102.00

Dec	Open	High	Low	Close	
1	0-54	0-60H	0-52	0-53	
2	0-49	0-51	0-35	0-35	
3	0-35	0-39	0-31	0-39	
4	0-36	0-36	0-30	0-32	
5	0-35	0-47	0-35	0-47	
8	0-44	0-47	0-34	0-34	
9	0-36	0-36	0-30	0-34	0-35
10	0-34	0-34	0-27	0-28	
11	0-29	0-35	0-29	0-33	
12	0-35	0-37	0-31	0-33	
15	0-39	0-42	0-35	0-35	
16	0-30	0-34	0-30	0-31	
17	0-30	0-30	0-23	0-25	
18	0-21	0-25	0-20	0-25	
19	0-23	0-23	0-20	0-21	
22	0-23	0-23	0-20	0-20	
23	0-19	0-21	0-18L	0-19	
24	0-19	0-19	0-18	0-18	
25	HOLIDAY				
26	0-18	0-19	0-18	0-18	
29	0-19	0-26	0-19	0-26	
30	0-28	0-32	0-28	0-32	
31	0-31	0-33	0-29	0-33	

87Mar Strike 104.00

Dec	Open	High	Low	Close	
1	1-52	1-61H	1-49	1-49	
2	1-36	1-36	1-19	1-19	
3	1-10	1-22	1-08	1-22	
4	1-19	1-19	1-04	1-09	
5	1-16	1-37	1-15	1-37	
8	1-27	1-37	1-16	1-16	
9	1-21	1-21	1-11	1-16	
10	1-18	1-18	1-04	1-05	
11	1-07	1-21	1-07	1-19	
12	1-23	1-27	1-12	1-17	
15	1-27	1-32	1-21	1-21	
16	1-12	1-16	1-08	1-09	
17	1-09	1-09	1-03	1-06	
18	0-57	1-03	0-56	1-00	
19	1-00	1-00	0-57	0-61	
22	1-01	1-04	0-58	0-59	
23	0-56	0-57	0-51L	0-56	0-55
24	0-54	0-56	0-54	0-55	0-56
25	HOLIDAY				
26	0-53	0-56	0-53	0-55	
29	0-60	1-06	0-60	1-05	1-06
30	1-10	1-20	1-10	1-20	
31	1-18	1-26	1-14	1-24	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close in points and 64ths of 100 percent

87Mar Strike 106.00

Dec	Open	High	Low	Close
1	3-28	3-28H	3-16	3-16
2				2-36N
3				2-39N
4	2-15	2-17	2-15	2-17
5				2-60N
8				2-33N
9				2-31N
10	2-29	2-29	2-19	2-20
11	2-26	2-44	2-26	2-40
12				2-36N
15	2-55	2-55	2-44	2-45
16				2-27N
17				2-21N
18	2-03	2-18	2-03	2-16
19	2-17	2-17	2-08	2-11
22	2-22	2-22	2-06	2-08
23	2-02	2-02	1-62L	1-63
24	1-62	2-03	1-62	2-03
25	HOLIDAY			
26	2-00	2-07	2-00	2-03
29	2-22	2-31	2-22	2-31
30				2-48N
31	2-46	2-54	2-42	2-54

Put volume of sales Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1							26	105	77	20H	228
2						100H	160	569	96		925
3						50	206	547	261		1,064
4						10	219	488	478	2	1,197
5					3H	52	42	168	227		492
8							16	239	7		262
9						1L	3	460	137		601
10						4	123	250	398	1L	776
11						1	94	756	985	2	1,838
12						1	169	520	492		1,182
15							128	1,169	60	2	1,359
16							31	623	508		1,162
17							51	453	243		747
18							138	86	428	2	654
19							3	137	76	2	218
22							12	342	205	2	561
23							2L	1,051	358	2	1,413
24							11	59L	5L	2	77L
25	HOLIDAY										
26							12	112	121	2	247
29						1		308	2,369	10	2,688
30						5	69	92	2,693H		2,859
31							821H	1,738H	750	2	3,311H
TOTAL					3	225	2,336	10,272	10,974	51	23,861

Put open contracts Reported in contracts—Future 87Mar

Dec	88.00	90.00	92.00	94.00	96.00	98.00	100.00	102.00	104.00	106.00	TOTAL
1	133H	740H	550H	15H	1,186H	1,219H	6,528H	5,168	1,096L	115H	16,750
2	133	740	550	15	1,186	1,119	6,446	5,129	1,145	115	16,578
3	133	740	550	15	1,186	1,069	6,242	5,259	1,266	115	16,575L
4	133	740	550	15	1,186	1,077	6,141	5,311	1,576	115	16,844
5	133	740	550	15	1,183L	1,039L	6,104L	5,379	1,726	115	16,984
8	133	740	550	15	1,183	1,039	6,114	5,587	1,731	115	17,207
9	133	740	550	15	1,183	1,065	6,114	5,750	1,773	115	17,438
10	133	740	550	15	1,183	1,066	6,219	5,841	1,997	115	17,859
11	133	740	550	15	1,183	1,065	6,309	6,178H	2,827	114	19,114
12	133	740	550	15	1,183	1,056	6,282	6,041	2,836	114	18,950
15	133	740	550	15	1,183	1,056	6,207	5,001L	2,734	113	17,732
16	133	740	550	15	1,183	1,056	6,187	5,544	2,827	113	18,348
17	133	740	550	15	1,183	1,056	6,148	5,686	2,890	113	18,514
18	133	740	550	15	1,183	1,056	6,147	5,687	2,904	113	18,528
19	133	740	550	15	1,183	1,056	6,148	5,770	2,915	112	18,622
22	133	740	550	15	1,183	1,056	6,135	5,694	3,104	111	18,721
23	133	740	550	15	1,183	1,056	6,133	5,392	3,093	110	18,405
24	133	740	550	15	1,183	1,056	6,122	5,398	3,095	109	18,401
25	HOLIDAY										
26	133	740	550	15	1,183	1,056	6,112	5,214	2,898	108L	18,009
29	133	740	550	15	1,183	1,055	6,112	5,123	3,726	108	18,745
30	133	740	550	15	1,183	1,053	6,110	5,056	5,640H	108	20,588
31	133	740	550	15	1,183	1,053	6,109	5,829	5,306	108	21,026H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put options premiums Open, high, low, and close In points and 64ths of 100 percent

87Jun Strike 92.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5	0-05	0-05H	0-05L	0-05
8				0-03N
9				0-03N
10				0-02N
11				0-03N
12				0-03N
15				0-03N
16				0-02N
17				0-02N
18				0-02N
19				0-01N
22				0-02N
23				0-02N
24				0-02N
25	HOLIDAY			
26				0-02N
29				0-02N
30				0-02N
31				0-02N

87Jun Strike 94.00

Dec	Open	High	Low	Close
1				0-09N
2				0-06N
3				0-07N
4				0-06N
5				0-09N
8				0-06N
9				0-06N
10				0-05N
11				0-06N
12				0-06N
15				0-07N
16				0-06N
17				0-05N
18				0-05N
19				0-04N
22				0-05N
23				0-04N
24				0-04N
25	HOLIDAY			
26				0-03N
29				0-05N
30				0-06N
31				0-06N

87Jun Strike 96.00

Dec	Open	High	Low	Close
1				0-15N
2				0-11N
3				0-12N
4				0-09N
5				0-15N
8				0-13N
9				0-13N
10				0-12N
11				0-13N
12				0-13N
15				0-13N
16				0-11N
17				0-10N
18				0-09N
19				0-08N
22				0-08N
23				0-07N
24				0-08N
25	HOLIDAY			
26				0-07N
29				0-09N
30				0-11N
31				0-11N

87Jun Strike 98.00

Dec	Open	High	Low	Close
1				0-28N
2				0-22N
3				0-23N
4				0-19N
5				0-29N
8				0-24N
9				0-25N
10	0-22	0-22H	0-22L	0-22
11				0-23N
12				0-23N
15				0-27N
16				0-23N
17				0-21N
18				0-19N
19				0-18N
22				0-18N
23				0-16N
24				0-17N
25	HOLIDAY			
26				0-16N
29				0-20N
30				0-23N
31				0-23N

87Jun Strike 100.00

Dec	Open	High	Low	Close
1	1-04	1-04H	0-55	0-55
2	0-53	0-53	0-41	0-41
3	0-36	0-45	0-36	0-45
4	0-38	0-39	0-38	0-39
5				0-55N
8	0-49	0-52	0-46	0-46
9				0-46N
10	0-46	0-46	0-42	0-42
11				0-45N
12	0-52	0-52	0-48	0-48
15	0-52	0-52	0-50	0-50
16				0-43N
17				0-41N
18				0-37N
19				0-36N
22				0-35N
23	0-34	0-37	0-32L	0-32
24				0-34N
25	HOLIDAY			
26				0-33N
29				0-40N
30				0-46N
31				0-47N

87Jun Strike 102.00

Dec	Open	High	Low	Close
1				
2				
3	1-18	1-19	1-17	1-19
4				1-09N
5	1-28	1-35H	1-28	1-35
8				1-18N
9	1-20	1-20	1-18	1-18
10	1-14	1-14	1-12	1-12
11	1-28	1-28	1-28	1-28
12				1-28N
15				1-28N
16	1-20	1-21	1-20	1-21
17				1-14N
18				1-08N
19	1-12	1-12	1-10L	1-10
22				1-06N
23				1-01N
24				1-04N
25	HOLIDAY			
26				1-02N
29	1-15	1-16	1-15	1-16
30				1-24N
31				1-27N

87Jun Strike 104.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5	2-19	2-38H	2-19	2-38
8				2-17N
9				2-16N
10				2-07N
11				2-22N
12				2-22N
15				2-27N
16	2-19	2-19	2-12L	2-12
17				2-11N
18				2-01N
19				1-61N
22				1-62N
23				1-56N
24				1-59N
25	HOLIDAY			
26				1-57N
29				2-14N
30				2-26N
31				2-30N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON T-NOTE FUTURES

Put volume of sales Reported in contracts—Future 87Jun

Dec	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1					2L			2L
2					2			2
3					2	40H		42
4					15			15
5	99H					30	1L	130H
8					2			2
9						2		2
10					2	1L		3
11				5H		30		35
12					20H			20
15					2			2
16							100H	100
17						40		40
18								
19						18		18
22								
23					7			7
24								
25	HOLIDAY							
26								
29						20		20
30								
31						19		19
TOTAL	99			5	54	200	101	459

Put open contracts Reported in contracts—Future 87Jun

Dec	92.00	94.00	96.00	98.00	100.00	102.00	104.00	TOTAL
1		10H	4H	5L	36			55L
2		10	4	5	36			55
3		10	4	5	36	40L		95
4		10	4	5	51	40		110
5	99H	10	4	5	51	70	1L	240
8	99	10	4	5	51	70	1	240
9	99	10	4	5	51	70	1	240
10	99	10	4	5	35L	71	1	225
11	99	10	4	10H	35	101	1	260
12	99	10	4	10	55H	101	1	280
15	99	10	4	10	54	101	1	279
16	99	10	4	10	54	101	101H	379
17	99	10	4	10	54	141	101	419
18	99	10	4	10	54	141	101	419
19	99	10	4	10	54	159	101	437
22	99	10	4	10	54	159	101	437
23	99	10	4	10	52	159	101	435
24	99	10	4	10	52	159	101	435
25	HOLIDAY							
26	99	10	4	10	52	159	101	435
29	99	10	4	10	52	179	101	455
30	99	10	4	10	52	179	101	455
31	99	10	4	10	52	198H	101	474H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

	Highlights
	NASDAQ-100 futures **Chicago Board of Trade**
Basic trading unit	$250 times the value of the NASDAQ-100 Index, e.g., at 250.50, the value of the NASDAQ-100 futures contract is $62,625 ($250 times 250.50)
Price quotation	Quoted in points and .05 of a point
Minimum fluctuation	.05 of a point, or $12.50 per contract
Delivery method	NASDAQ-100 futures positions are marked-to-market daily according to the closing NASDAQ-100 futures prices. Positions are settled in cash at the closing value of the spot NASDAQ-100 on the last day of trading
Daily price limit	No daily price limit
Last trading day	Third Friday of the contract month
Hours of trading	8:15 a.m. to 3:15 p.m. Chicago time
Ticker symbol	ND

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	January 1986					February 1986					March 1986			
Jan	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**			
2	266.75	266.75	263.50	264.50		267.35	267.35	265.90	266.15					267.80**N**
3	264.00	264.75	263.40	264.25		265.90	266.40	265.40	265.90		266.50	268.05	266.50	267.55
6	265.00	265.25	261.90	262.75		266.95	266.95	263.65	264.45		268.75	268.75	265.60	266.15
7	263.40	267.00	263.40	266.90	267.00	265.10	268.70	265.10	268.60	268.70	266.85	270.35	266.85	270.35
8	268.00	268.50**H**	260.50	260.80	260.50	269.10	269.90**H**	262.35	262.35		270.85	271.60**H**	264.05	264.05
9	259.00	260.00	256.50**L**	258.70		260.70	261.40	258.30**L**	260.40		262.00	263.15	259.70**L**	262.10
10	258.60	260.25	258.10	259.50		261.10	261.50	260.50	261.20		262.00	263.30	261.90	262.85
13	257.75	259.30	257.75	259.30**B**		259.60	261.00	259.50	261.00		262.00	262.70	261.20	262.70
14	259.80	260.00	258.55	258.55		261.45	261.45	260.25	260.25		262.70	262.70	261.95	261.95
15	259.00	263.50	258.95	263.50		260.50	265.20	260.50	265.20		262.25	266.90	262.25	266.90
16	263.50	266.00	263.50	266.00	265.70	265.30	267.60	265.30	267.60		268.00	269.10	267.30	269.10
17	266.00	266.50	265.50	265.50		267.25	267.60	265.20	266.25		270.55	270.55	267.60	267.60
20						265.25	265.25	263.50	264.00		265.50	265.50	265.00	265.30
21						264.25	264.25	261.60	262.00					263.40**N**
22						262.50	263.10	260.75	260.75					262.30**N**
23						260.20	260.20	258.50	259.50		261.90	261.90	260.50	261.05
24						259.60	262.30	259.60	262.30		262.20	264.00	262.20	263.90
27						262.50	263.05	261.75	262.75		263.50	264.60	263.50	264.40
28						263.00	264.75	262.25	264.75		264.70	266.30	264.50	266.30
29						264.50	267.50	264.50	265.80		268.10	268.80	267.40	267.40
30						265.25	266.15	264.55	264.90		266.30	266.60	266.15	266.50
31						265.00	267.40	265.00	267.40		268.10	269.00	268.00	269.00

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	TOTAL
1	**HOLIDAY**			
2	35	1**L**		36
3	179	19	1**L**	199
6	338**H**	205**H**	11	554**H**
7	92	37	2	131
8	170	37	9	216
9	190	10	11	211
10	37	2	2	41
13	27**L**		1	28
14	57	69	16	142
15	74	8	7	89
16	79	8	9	96
17	48	49	3	100
20		34	1	35
21		64		64
22		161		161
23		81	17	98
24		25	1	26
27		37	1	38
28		43	1	44
29		75	53**H**	128
30		19	2	21**L**
31		39	8	47
TOTAL	1,326	1,023	156	2,505

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	TOTAL
1	**HOLIDAY**			
2	277	109	48	434
3	340**H**	110	48	498
6	299	182	47	528**H**
7	275	200**H**	46	521
8	233	185	43	461
9	190	180	33	403
10	191	180	34	405
13	190	180	33	403
14	161	136	23	320
15	132	136	21**L**	289
16	153	134	30	317
17	124**L**	111	29	264
20		105	28	133
21		99	28	127
22		84**L**	28	112**L**
23		121	28	149
24		124	29	153
27		119	30	149
28		104	31	135
29		100	57**H**	157
30		95	57	152
31		92	57	149

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	February 1986				March 1986				April 1986			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	267.75	270.10	267.40L	270.10	269.10	271.65	269.10L	271.65				
4	271.00	271.65	269.80	270.30	272.60	273.00	271.90	271.90				
5	271.00	272.75	270.75	272.75	273.00	274.30	272.50	274.30				
6	272.75	275.00	272.50	274.45	274.30	276.40	274.30	276.00				
7	273.00	276.00	272.30	276.00	275.85	278.25	275.85	277.70				
10	276.25	277.85	276.25	277.85	279.10	280.00	279.10	279.50				
11	277.25	278.50	277.15	278.00	278.85	280.10	278.75	279.80	281.00	281.40	280.95L	281.40
12	277.50	279.00	277.50	279.00				280.60N				282.20N
13	279.40	280.00	278.30	279.60	280.00	281.60	280.00	281.20				282.80N
14	280.25	282.00	280.25	282.00	282.10	283.60	282.00	283.60				285.20N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18	282.00	282.80H	282.00	282.80	283.60	284.40H	283.60	284.40				286.00N
19	281.60	282.50	279.40	279.40	281.60	281.80	281.00	281.00				282.60N
20	279.00	280.00	278.90	280.00				281.60N				283.20N
21	281.25	282.65	281.00	282.20	283.00	284.25	282.90	283.80	284.80	286.00H	284.65	285.40
24					284.00	284.00	282.00	282.00	285.80	285.80	283.75	283.75
25					281.00	281.10	280.85	281.10	282.80	283.00	282.65	282.85
26					280.00	281.10	279.70	280.30	281.80	282.80	281.50	282.05
27					281.00	282.70	280.90	282.50				284.25N
28					284.00	284.20	282.90	282.90	285.80	286.00	284.65	284.65

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	TOTAL
3	34H	1L		35
4	25	1		26
5	24	18		42
6	22	2		24
7	12	4		16
10	19	17		36
11	18	1	2H	21
12	13			13
13	14	2		16
14	26	21		47H
17	HOLIDAY			
18	7	2		9
19	9	1		10
20	1L			1L
21	33	2	2	37
24		1	1L	2
25		1	1	2
26		26H	1	27
27		5		5
28		3	1	4
TOTAL	257	108	8	373

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	TOTAL
3	97	56		153
4	103	55		158
5	102	45		147
6	101	44		145
7	95L	42L		137
10	100	53		153
11	107	54		161
12	102	54		156
13	98	54		152
14	114H	57		171H
17	HOLIDAY			
18	108	57		165
19	109	58		167
20	108	58		166
21	103	57	2L	162
24		57	3	60L
25		57	4	61
26		71	5	76
27		73H	5	78
28		73	6H	79

H = high L = low A = asked B = bid N = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

Mar	March 1986				April 1986				May 1986			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	282.00	282.20	281.30	281.30	283.80	284.00	283.10	283.10				
4	283.00	284.00	282.00	282.00	284.80	285.80	283.80	283.80	286.50	287.60	285.60**L**	285.60
5	281.00	281.50	280.00**L**	281.00	282.80	283.30	281.80**L**	282.80				284.60**N**
6	261.60	283.00	281.60	283.00	283.40	284.80	283.40	284.80				286.60**N**
7	282.50	282.75	281.80	282.75	284.30	284.50	283.50	284.50				286.25**N**
10	282.00	285.80	282.00	285.80	283.70	287.50	283.70	287.50				289.20**N**
11	287.00	290.90	287.00	290.80	288.70	292.50	288.70	292.50				294.20**N**
12	293.40	296.00	293.00	294.50	295.00	297.10	294.70	296.20				297.90**N**
13	294.00	294.20	293.30	294.20	296.00	296.20	295.10	296.00				297.70**N**
14	295.60	297.00	294.70	295.00	297.30	298.70	296.50	296.80	299.50	300.50**H**	298.20	298.70
17	292.50	293.30	292.50	293.30	294.30	295.10	294.30	295.10	296.90	297.00	296.60	297.00
18	294.50	295.50	294.45	295.50	295.60	297.30	295.60	297.30	299.00	299.20	299.00	299.20
19	297.50	297.50**H**	295.60	295.60	299.30	299.50	297.30	297.40				299.30**N**
20	296.00	296.05	295.65	295.65				297.45**N**				299.35**N**
21				296.00**N**				297.80**N**				299.60**N**
24					295.00	295.50	295.00	295.50				297.25**N**
25								296.00**N**				297.70**N**
26					293.75	298.00	293.75	298.00				299.70**N**
27					299.40	300.80	298.00	300.10				301.80**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31					300.00	301.00**H**	300.00	301.00				302.90**N**

June 1986

Mar	Open	High	Low	Close
3				
4	288.15	289.40	287.40	287.40
5	286.40	287.00	285.40**L**	286.50
6	286.40	288.50	286.35	288.50
7	288.00	288.00	287.10	288.00
10	287.50	291.50	287.45	291.50
11	292.00	296.10	291.90	296.00
12	298.30	301.00	298.20	299.70
13	300.10	300.10	298.40	299.60
14	301.00	302.40	300.10	300.60
17	298.50	298.90	298.20	298.90
18	299.50	301.10	299.50	301.10
19	303.50	303.50	300.45	301.20
20				301.25**N**
21				301.40**N**
24				299.05**N**
25				299.50**N**
26	297.30	301.50	297.30	301.50
27				303.60**N**
28	**HOLIDAY**			
31	303.50	304.80**H**	303.50	304.80

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	1**L**	1**L**			2**L**
4	12	1	2**H**	2	17
5	18	6		7	31
6	14	1		2	17
7	1	1		2	4
10	4	2		4	10
11	27	18		25**H**	70
12	17	3		5	25
13	11	26		22	59
14	78**H**	16	2	4	100**H**
17	13	9	1**L**	2	25
18	37	31**H**	2	1**L**	71
19	12	7		7	26
20	53				53
21					
24		2			2
25					
26		17		11	28
27		12			12
28	**HOLIDAY**				
31		7		1	8
TOTAL	298	160	7	95	560

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	72	7			79
4	82	8			90
5	91**H**	4**L**		5**L**	100
6	86	5		5	96
7	86	6		5	97
10	86	4		5	95
11	73	4		15	92
12	71	5		17	93
13	74	23		32	129
14	61	21	2**L**	33	117
17	64	20	3**H**	34	121
18	64	39	3	35	141
19	69	41	3	38**H**	151**H**
20	29**L**	41	3	38	111
21	29	41	3	38	111
24		39	3	38	80
25		39	3	38	80
26		41	3	37	81
27		36	3	37	76**L**
28	**HOLIDAY**				
31		42**H**	3	37	82

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	April 1986					May 1986					June 1986				
Apr	**Open**		**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**
1	300.50		300.50	299.70	299.70	302.00		302.00	301.60	301.60	304.00		304.00	303.50	303.50
2	299.00		300.00	298.50	300.00	300.80		301.90	300.40	301.90	302.50		303.80	302.30	303.80
3					300.00**N**					301.90**N**					303.80**N**
4	299.50		299.50	296.00	296.00	301.30		301.30	297.90	297.90	303.00		303.10	299.80	299.80
7	294.00		294.00	292.00**L**	293.00	296.00		296.00	293.90**L**	294.90	297.50		297.50	295.80**L**	296.80
8	296.50		300.00	296.30	300.00	297.50		302.10	297.50	302.00	300.00		303.80	300.00	303.80
9	301.10		301.50	300.50	300.50	303.05		303.50	302.50	302.50	305.00		305.50	304.30	304.30
10	300.00		303.00	300.00	303.00	302.05		304.80	302.00	304.80	303.45		306.60	303.45	306.60
11	304.00		306.50	304.00	305.70	306.05		308.50	306.00	307.60	307.90		310.40	307.90	309.50
14	306.00		308.00	306.00	308.00	308.05		309.90	308.00	309.90	309.40		311.80	309.40	311.80
15	308.00		309.70	308.00	309.70	310.05		311.60	310.00	311.60	311.50		313.40	311.50	313.40
16	314.00		315.70	313.60	315.70	314.05	314.00	317.50	314.00	317.60	318.00		319.50	317.50	319.50
17	316.75	316.70	318.50**H**	316.70	318.50					320.40**N**	320.55	320.50	322.40	320.50	322.40
18					315.30**N**	319.50		319.50	317.40	317.40	321.50		321.50	319.40	319.40
21						315.00		318.50	315.00	318.50	319.00		320.50	318.00	320.50
22						319.55	319.50	320.50	318.30	318.30	321.55	321.50	322.50	320.30	320.30
23						316.90		318.00	316.90	318.00	319.00	318.95	320.00	318.85	320.00
24						318.25	318.20	322.00	318.20	322.00	320.30	320.25	324.00**H**	320.20	324.00
25						326.00		326.00**H**	325.00	325.00					327.25**N**
28						324.50		325.00	324.00	324.00					326.20**N**
29										320.00**N**					322.25**N**
30						319.00		319.00	313.50	313.50					315.75**N**

July 1986

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21	321.00	322.00**H**	320.00**L**	322.00
22				321.80**N**
23				322.00**N**
24				326.00**N**
25				329.50**N**
28				328.40**N**
29				324.50**N**
30				317.00**N**

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	1**L**	2	1**L**		4
2	2	1**L**	1		4
3					
4	1	2	1		4
7	2	2	2		6
8	13	11	4		28
9	2	2	2		6
10	36**H**	4	34**H**		74**H**
11	1	2	2		5
14	2	2	2		6
15	1	2	1		4
16	2	2	3		7
17	2		2		4
18		2	2		4
21		2	1	2**H**	5
22		3	3		6
23		1	3		4
24		2	2		4
25		2			2**L**
28		20**H**			20
29					
30		9			9
TOTAL	65	73	66	2	206

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	41	3**L**	35		79
2	39	3	35		77
3	39	3	35		77
4	38**L**	3	34		75
7	38	3	32		73
8	40	11	28**L**		79
9	38	11	30		79
10	49**H**	13	50**H**		112**H**
11	47	13	43		103
14	48	13	42		103
15	48	13	41		102
16	47	13	44		104
17	47	13	42		102
18	47	13	42		102
21		13	42		55**L**
22		14	42		56
23		15	43		58
24		15	43		58
25		14	43		57
28		34**H**	43		77
29		34	43		77
30		28	43		71

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	May 1986					June 1986					July 1986				
May	**Open**		**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**	**Open**		**High**	**Low**	**Close**
1	310.00		310.80	309.00**L**	310.00	312.05		313.00	311.00**L**	312.00					314.00**N**
2	311.25	311.20	311.60	311.00	311.60					313.60**N**					315.60**N**
5					315.50**N**					317.50**N**					319.50**N**
6	315.75	315.70	316.00**H**	315.60	316.00					318.00**N**					320.00**N**
7					315.00**N**					317.00**N**					319.00**N**
8					316.00**N**					318.00**N**					320.00**N**
9					316.00**N**					318.00**N**					320.00**N**
12					316.00**N**					318.00**N**					320.00**N**
13					315.00**N**					317.00**N**					319.00**N**
14					315.00**N**					317.00**N**					319.00**N**
15					313.00**N**					315.00**N**					317.00**N**
16					310.00**N**					312.00**N**					314.00**N**
19										312.00**N**					314.00**N**
20						314.00		315.00	314.00	315.00	315.55	315.50	317.00	315.50**L**	317.00
21						316.30		316.50	316.00	316.00	318.05	318.00	318.50	318.00	318.00
22						316.15	316.10	320.00	316.10	320.00	318.10	318.00	322.00**H**	318.00	322.00
23						320.05	320.00	321.25	320.00	321.25					323.25**N**
26	**HOLIDAY**					**HOLIDAY**					**HOLIDAY**				
27						321.00		323.25	321.00	323.25					325.25**N**
28						323.05	323.00	323.50	323.00	323.50					325.50**N**
29						322.50	322.45	323.50	322.00	323.50					325.50**N**
30						324.05	324.00	327.25**H**	324.00	326.50					328.50**N**

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	TOTAL
1	26**H**	12**H**		38**H**
2	2			2
5				
6	1**L**			1**L**
7				
8				
9				
12				
13				
14				
15				
15				
19				
20		2	1**L**	3
21		2	2**H**	4
22		2	2	4
23		2		2
26	**HOLIDAY**			
27		1**L**		1
28		2		2
29		8		8
30		2		2
TOTAL	29	33	5	67

Open contracts Reported in contracts

May	86May	86Jun	86Jul	TOTAL
1	3**H**	43**H**		46**H**
2	3	43		46
5	3	43		46
6	3	43		46
7	3	43		46
8	3	43		46
9	3	43		46
12	3	43		46
13	3	43		46
14	3	43		46
15	3	43		46
16	3	43		46
19		43		43
20		43		43
21		43		43
22		43		43
23		43		43
26	**HOLIDAY**			
27		43		43
28		43		43
29		37**L**		37**L**
30		37		37

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

	June 1986					July 1986			
Jun	Open		High	Low	Close	Open	High	Low	Close
2	326.55	326.50	327.25**H**	324.75	325.00				326.75**N**
3	324.75	324.65	325.50	324.20	325.50				327.50**N**
4	325.00	324.90	325.00	324.50	324.50				326.50**N**
5	324.30	324.25	326.00	324.25	325.70				327.70**N**
6	325.30	325.25	326.00	325.25	325.50				327.50**N**
9	323.00	322.95	323.00	318.00	318.00				320.00**N**
10	317.50	317.40	317.50	316.00	316.50				318.50**N**
11	316.60	316.50	321.00	316.50	321.00				323.00**N**
12	321.05	321.00	322.00	321.00	322.00				324.00**N**
13	322.10	322.00	325.50	322.00	325.00				327.00**N**
16	325.50	325.45	325.50	322.50	323.00				325.00**N**
17					319.00**N**				321.00**N**
18	318.00	317.90	318.00	315.00**L**	317.75				319.75**N**
19	317.35	317.25	320.50	317.25	319.00				321.00**N**
20	317.10	317.00	319.40	317.00	319.40				321.40**N**
23									321.60**N**
24									323.00**N**
25									324.50**N**
26									324.00**N**
27									324.25**N**
30									325.50**N**

Volume of sales Reported in contracts

Jun	86Jun	86Jul	TOTAL
2	2**L**		2**L**
3	2		2
4	2		2
5	2		2
6	2		2
9	2		2
10	2		2
11	2		2
12	2		2
13	2		2
16	6**H**		6**H**
17			
18	2		2
19	2		2
20	2		2
23			
24			
25			
26			
27			
30			
TOTAL	32		32

Open contracts Reported in contracts

Jun	86Jun	86Jul	TOTAL
2	37**L**		37**L**
3	37		37
4	37		37
5	37		37
6	37		37
9	37		37
10	37		37
11	37		37
12	37		37
13	37		37
16	37		37
17	37		37
18	37		37
19	37		37
20	38**H**		38**H**
23			
24			
25			
26			
27			
30			

H = high **L** = low **A** = asked **B** = bid **N** = nominal

NASDAQ-100 INDEX FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

July 1986

Jul	Open	High	Low	Close
1				327.00N
2				328.50N
3				329.50N
4	HOLIDAY			
7				316.00N
8				307.00N
9				311.25N
10				309.00N
11				306.00N
14				299.00N
15				293.00N
16				295.00N
17				297.00N
18				295.50N
21				
22				
23				
24				
25				
28				
29				
30				
31				

Volume of sales Reported in contracts

Jul	86Jul	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		
TOTAL		

Open contracts Reported in contracts

Jul	86Jul	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Major Market Index futures **Chicago Board of Trade**
Basic trading unit	$100 times the value of the Major Market Index, e.g., at 220-4/8, the value of the MMI futures contract is $22,050 ($100 times 220-4/8)
Price quotation	In points and eighths of one point (each full point represents $100 per contract)
Minimum fluctuation	One-eighth (⅛) of a point, or $12.50 per contract
Delivery method	MMI futures positions are marked-to-market daily according to closing MMI futures prices; positions settled at the closing value of the spot MMI on the last day of trading
Daily price limit	No daily price limit
Last trading day	Third Friday of the contract month
Hours of trading	8:15 a.m. to 3:15 p.m. Chicago time
Ticker symbol	MX

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

January 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	294½	294⅝	294⅝	291½	293	293¼
3	293	292⅞	294¾	292¾	294⅛	
6	294⅝		295⅛	292⅞	294⅛	
7	295⅛	295¼	298	295⅛	297½	
8	297⅞	298	298⅛H	286⅛	289	289½
9	287¼	287	288½	284½L	287⅞	287½
10	287¼		288⅜	284½	286⅝	
13	284⅞		288	284⅞	287⅝	287½
14	288⅛	288⅛	288½	286⅛	287⅜	
15	287⅞		289	286¾	288⅝	288¼
16	288¼		290⅝	286⅝	290	
17	290¼		290¼	285⅝	288¼	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	294		294⅝	292½	293¾	293⅝
3	293½		295¼	293½	294¾	
6	295⅛		295¼	293	294⅞	
7	296		298⅛H	296	298	
8	298		298½	288	289⅝	
9	287½		289⅛	285½	288¼	288⅛
10	289⅛		289½	285¾	286⅞	
13	286½		288⅜	286⅜	288	
14	288⅛		288⅛	286¾	287¾	
15	288⅝		289¼	287½	288¾	
16	289		290⅜	286⅝	290⅜	
17	291		291	286⅜	288½	
20	287¼	287⅝	287⅝	285⅝	287⅛	
21	287⅛		287⅛	282⅛	283½	283⅝
22	283		284⅛	270⅞	280⅛	280
23	280	280⅛	282¾	279¼L	282¼	
24	282¾		284½	281⅝	284¼	
27	284¾		286	283¼	284⅞	
28	285⅛		289⅛	284¼	289⅛	
29	289		292⅝	288½	288⅞	289
30	289⅛		290½	287¾	288⅝	
31	288⅝		293½	288½	292¼	

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	295⅝		295⅝	293⅝	294¾	
3	294¾		296⅛	294⅝	295¾	
6	296		296⅝	294¾	295⅞	
7	296⅞		299⅛	296⅞	299	299⅛
8	299⅝		300⅛H	288	290¾	
9	288½		290⅛	285⅞	289⅛	288⅞
10	288½	288⅞	290⅛	286	287⅝	
13	286¼	286⅜	289	286¼	289	288½
14	289⅛		289⅝	287¼	288½	
15	288½		290⅛	288¼	289¾	
16	290		291⅝	287½	291⅝	
17	291½	291⅝	291⅞	288⅛	289½	
20	288⅛	288⅝	288⅝	286⅞	287⅝	
21	288	287⅞	288	282⅞	283⅞	284⅛
22	283¾		284⅝	280⅛	280⅝	280¼
23	280½	280⅝	283⅛	279⅛L	282¾	282⅞
24	282¾		284¾	281⅝	284⅝	284¾
27	285¼	285½	286⅝	283⅞	285¾	
28	286		289⅝	284¾	289½	289⅝
29	289⅝		293¼	289⅛	289⅝	289¾
30	289½		291¼	288	289⅛	
31	289¼		294⅞	288⅞	292¾	292⅞

April 1986

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	288	288½	288 L	288½
21				285 N
22				281⅞N
23				283¾N
24				285¾N
27				286½N
28	289⅞	290⅝	289⅞	290⅝
29	290¾	293 H	290¾	290⅞
30				290¼N
31				293⅞N

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	TOTAL
1	**HOLIDAY**				
2	141	5L	16L		162
3	94	8	19		121
6	115	9	35		159
7	158	35	23		216
8	283H	25	71		379H
9	196	28	77		300
10	136	24	63		223
13	89	6	42		137
14	89	23	47		159
15	101	50	32		183
16	67	159	46		272
17	44L	154	58		256
20		59	51	1H	111
21		87	85		172
22		39	67		106
23		77	66		143
24		35	41		76L
27		74	117		191
28		124	112	1	237
29		131	138H	1	270
30		58	73		131
31		167H	121		288
TOTAL	1,512	1,377	1,400	3	4,292

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	TOTAL
1	**HOLIDAY**				
2	403	10L	103		516
3	404	13	102		519
6	433H	13	77L		523
7	403	40	80		523
8	392	49	86		527H
9	376	56	90		522
10	357	52	102		511
13	343	55	100		498
14	351	71	85		507
15	311	76	86		473
16	292	96	98		486
17	276L	118	89		483
20		128	97	1L	226L
21		142	118	1	261
22		134	116	1	251
23		131	133	1	265
24		137	128	1	266
27		143H	158	1	302
28		120	177	1	298
29		108	186	2H	296
30		100	187H	2	289
31		107	184	2	293

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

February 1986

Feb	Open		High	Low	Close	
3	292¼		296¾	291½L	296½	
4	297½		298¼	293¼	295¾	296
5	295½		296¾	293½	296	
6	295¾		298⅛	295½	296	296¼
7	294½		300	292½	298	298⅛
10	298⅝		300⅛	297¾	299⅝	299½
11	298½		299⅞	298	298¼	298
12	298½		298¾	296⅝	297⅞	298
13	298¼		302⅛	296⅞	302⅛	302
14	302¼		304⅛	300¾	304⅛	
17	HOLIDAY					
18	304½		307¾	303¾	307½	
19	306½		308⅝	304	304⅛	
20	303⅝		309	303½	308⅝	308¾
21	310⅛		313¾H	309¾	313¾	
24						
25						
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3	293⅛	293¼	297¾	292⅛L	297¼	
4	298⅛	298¼	299	293¾	296⅝	296¾
5	296⅝		297¼	294	296⅝	
6	296½		299¼	295⅝	297	
7	294	294⅞	300½	293	298½	298¾
10	299⅛	299	301¼	298¼	300⅝	300⅜
11	300⅞		301	299	299¼	299
12	298⅝	298¼	299⅝	297⅝	298⅞	298¾
13	299	298⅞	303⅛	297⅝	302⅞	303⅛
14	303¼		305⅛	301¾	304⅞	305
17	HOLIDAY					
18	305½		308¾	304⅜	308½	308¼
19	306⅝	306¾	309	304¾	305	304⅞
20	304¾	304⅞	310⅛	304¼	310	310⅛
21	311⅜		314⅜	310½	313⅞	313½
24	313½	313¼	315½	312¼	313¾	
25	313⅛	313¼	313⅝	310⅞	312⅜	
26	311¾	311⅞	314	310⅞	312½	
27	313⅞		317½	311½	316⅞	316½
28	318		318¾H	312⅞	312⅞	

April 1986

Feb	Open		High	Low	Close
3					298¼N
4	299¾		299¾	295⅞L	297¾
5					297½N
6					297¾N
7					299½N
10	300		301⅜	300	301¼
11					299¾N
12					299⅝N
13	299⅞		303⅝	299⅞	303⅝
14					305¾N
17	HOLIDAY				
18	306⅝		309¼	306⅜	309¼
19	308½		308½	305¾	305¾
20	306½		311⅛	305⅞	311⅛
21	313		315	313	314¾
24	314½	314	316½	313¼	314⅞
25	314⅝		314⅞	312¾	313⅝
26	314½		315	312½	313¾
27	315¼		319	312⅞	317¾
28	319		320 H	314⅜	314½

June 1986

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24	318⅜	318½	316 L	316¾
25				315¼N
26				315⅝N
27	319	319¾H	319	319½
28	319½	319¾	316¼	316¼

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	TOTAL
3	67	155			222
4	146H	147	2		295H
5	100	80			180
6	51	105			156
7	120	175			295
10	60	82	1L		143
11	27L	74			101L
12	69	66L			135
13	31	156	4		191
14	95	93			188
17	HOLIDAY				
18	69	134	6		209
19	104	120	3		227
20	63	179	29H		271
21	74	211	5		290
24		166	8	3H	177
25		148	3		151
26		166	5		171
27		240H	7	1L	248
28		195	24	3	222
TOTAL	1,076	2,692	97	7	3,872

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	TOTAL
3	88	148L	2L		238L
4	102	158	3		263
5	133H	156	3		292
6	123	179	3		305
7	128	183	3		314
10	126	183	3		312
11	124	179	3		306
12	107	175	3		285
13	115	189	3		307
14	104	192	3		299
17	HOLIDAY				
18	118	201	8		327
19	133	205	9		347
20	104	203	31		338
21	66L	284	34		384H
24		257	35	3L	295
25		268	35	3	306
26		275	35	3	313
27		292H	36	4	332
28		273	37H	6H	316

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

March 1986

Mar	Open		High	Low	Close	
3	313⅛		314¼	311⅜	311½	
4	312⅝		315¾	308¾	308¾	
5	308	308⅜	311¼	306⅞L	311⅛	311¼
6	312½	312¼	312½	309⅜	311⅞	311¾
7	310⅝	309⅞	313¼	309⅞	311⅛	
10	312¼		314¼	311½	313½	313⅜
11	314⅜	314½	321⅛	314⅜	321	321⅛
12	321⅛		326¼	320½	321⅝	
13	320		326¼	320	325½	325¾
14	326¼	326½	333¾	324½	331⅞	332¼
17	332⅛		332⅛	329⅜	330¼	
18	329		336	329	333⅝	
19	333¾		334½	332⅛	333⅝	
20	334⅜		339 H	334⅜	336¾	
21	337¼		337⅞	327⅞	327⅞	328
24						
25						
26						
27						
28	HOLIDAY					
31						

April 1986

Mar	Open		High	Low	Close	
3	314⅝		315½	312⅞	313	
4	313½		316⅞	310⅛	310⅛	
5	309⅜		312½	308¼L	312½	
6	313⅛	313¼	313⅝	310⅝	313	
7	311⅝	311⅞	314½	311⅝	312⅝	
10	313⅞		315¼	312⅞	314¾	314⅝
11	316		322¼	316	322¼	
12	323		327⅜	322¼	323⅛	323
13	322¼	322⅛	327⅝	321½	327	
14	327⅜		335	326⅞	333	
17	333¾	333½	333¾	330½	331½	
18	330⅞		337⅛	330¼	335¼	
19	335⅞		336⅝	333½	335¼	
20	336¾		340⅝	336¼	338¾	338½
21	339⅜		340	331	331	332
24	331¾		333	328½	329⅞	330⅛
25	329¾		332¼	328¾	331⅛	
26	332⅛		338¾	331⅝	338¾	338⅝
27	339⅞	340	344¼H	337⅛	338	337¾
28	HOLIDAY					
31	338¾	338½	341¾	337¼	338¼	338⅛

May 1986

Mar	Open	High	Low	Close
3	315¼	315½	314	314
4				311¼N
5				313¾N
6	314	314	314	314
7	313½	315	313⅜L	313⅜
10				315¾N
11				323⅝N
12				324 N
13				328 N
14				334¼N
17				332⅝N
18				336 N
19				336 N
20				339⅞N
21				332 N
24	332¼	333½	330½	330¾
25	330⅛	332½	329⅝	331⅞
26				339¼N
27	341	344 H	338⅛	338½
28	HOLIDAY			
31	341⅞	342	339	339¼

June 1986

Mar	Open		High	Low	Close	
3	317½		317½	314⅞	314⅞	
4	318		318½	312 L	312½	
5					314¾N	
6	316		316	313½	314¾	
7	314		316⅜	314	314⅛	
10	316¼		318	316¼	316¾	316⅝
11	319½		325	319	325	
12	324⅞		330	324⅞	325¼	
13	324⅛		329⅝	324	328⅞	
14	330	330¼	337	329⅞	335¼	
17	333¼		334½	333	333½	
18	332½		339⅝	332½	337	
19	337⅞		338½	335⅝	337	
20	338⅝		343½	338⅝	341¼	341
21	341½	341⅛	342	332	334	332
24	334½		335½	331	332¾	
25	331¾		334½	331¾	333¼	
26	334⅞		341⅛	334⅛	341⅛	340¾
27	342¾		345¾H	339¼	340	
28	HOLIDAY					
31	341¼		343½	339¼	340⅝	340½

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	81	14	1L	1L	97L
4	236	29		5	270
5	190	13L			203
6	186	34	1	4	225
7	142	20	1	3	166
10	146	28		6	180
11	235	39		14	288
12	238H	64		17	319
13	120	59		24	203
14	231	83		21	335H
17	94	108		35	237
18	100	144		48H	292
19	110	71		12	193
20	119	108		17	244
21	76L	166		17	259
24		229	4	39	272
25		124	1	13	138
26		164		36	200
27		239H	10H	29	278
28	HOLIDAY				
31		203	7	17	227
TOTAL	2,304	1,939	25	358	4,626

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	263H	45L	1L	5L	320
4	237	51	1	10	299
5	206	53	1	10	270L
6	223	62	2	12	299
7	229	65	3	10	307
10	236	77	3	13	329
11	246	89	3	22	360
12	241	116	3	25	385
13	222	112	3	27	364
14	207	108	3	28	346
17	197	152	3	45	397
18	185	184	3	39	411
19	190	183	3	40	416H
20	170	195	3	46	414
21	141L	214	3	50	408
24		251	4	52	307
25		261	4	56	321
26		280H	4	74H	358
27		260	11H	71	342
28	HOLIDAY				
31		243	9	74	326

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the index

April 1986

Apr	Open		High	Low	Close	
1	339⅛		339¾	330⅛	331⅛	330¾
2	329¼	329⅜	334⅜	329⅛	334	333¾
3	334½		335¼	326	326¾	326⅜
4	326½	326¾	328	321	321⅞	322¼
7	320⅞	320¾	324½	318½L	322¼	
8	324		329½	323⅝	329½	
9	331½		332½	325⅝	327⅝	327¾
10	327¼		332⅞	327¼	332	
11	333		334⅛	329⅜	330½	
14	331½		335	329¾	334	
15	333⅞		336⅝	332¾	335¾	
16	338½		344⅝	338¼	343⅜	343¼
17	343¼		347	342⅛	345⅞	
18	346		347½H	342⅞	342⅞	
21						
22						
23						
24						
25						
28						
29						
30						

May 1986

Apr	Open		High	Low	Close	
1	341		341	331½	331½	
2	330⅝		335	330¼	334½	
3	335½		336	326¾	327⅛	
4	327¾		328⅛	321⅛	323	322¾
7	321¾		325	319⅜L	323	
8	325	325⅛	330½	324⅜	330¼	
9	332½		333¼	326½	328½	
10	329		333¼	328⅝	332½	
11	333⅝		333⅝	330½	331⅛	
14	331½		335¼	330¼	334⅞	
15	334⅜		336⅞	333½	336½	
16	339¼	339½	345⅛	339	344	
17	344		347⅞	342⅞	346⅛	
18	346		348	343	343¾	344¾
21	343½		348½	343½	347¾	
22	347¾		349⅝	342⅜	344⅝	
23	342⅝		345¾	340⅜	345⅝	
24	345⅞	345¾	348	343⅞	344	343⅞
25	344⅞	345	346⅞	343⅜	346½	346⅝
28	347¼		349¼	345½	349¼	
29	350¼		351¼H	343¾	345⅛	
30	345½		345⅞	336⅛	336½	336⅛

June 1986

Apr	Open		High	Low	Close	
1	341½		341⅞	333	333	
2	331⅝	331¾	336¼	331¼	336	
3	335¾		337⅜	328	329	
4	328⅞		330½	323⅛	324⅛	324¼
7	323¼		326⅜	320⅝L	324½	
8	326½		331⅞	326¼	331½	331⅞
9	333¾	334	334⅝	327¾	330¼	
10	330⅝		334⅞	330	334	
11	335½		336¼	331½	332½	
14	333½		336½	331¾	336	
15	335⅝		338⅜	334¾	337½	
16	340¾		346¾	340¼	345	345½
17	345⅜	345¼	348⅞	344	347¼	
18	346⅞		348	345	345¼	
21	345	344½	349¼	344½	348⅝	348¼
22	348¼		350⅝	343½	346⅛	
23	343¼	343½	347	341⅛	347	
24	347	346⅝	349⅛	344¾	344¾	
25	346		347⅞	344½	347½	
28	348		350¼	346½	350¼	
29	351⅝		352 H	344¾	346¼	
30	346¼		346⅜	337⅛	337⅞	

July 1986

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28	348⅜	351¼	348	351¼
29	352⅛	352⅝H	346¾L	347⅛
30				338⅝N

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	286	7L	35		328
2	174	7	20L		201
3	187	15	32		234
4	197	9	49		255
7	168	13	78		259
8	175	31	70		276
9	313H	38	75		426H
10	111	19	29		159
11	121	9	47		177
14	139	29	49		217
15	176	41	33		250
16	145	83	37		265
17	125	106	39		270
18	52L	85	23		160
21		127	43		170
22		218	74		292
23		223H	70		293
24		171	52		223
25		203	47		250
28		87	39		126L
29		129	91H		220
30		151	81	1H	233
TOTAL	2,369	1,801	1,113	1	5,284

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	TOTAL
1	226H	11L	80L		317
2	218	15	89		322
3	203	17	93		313
4	187	20	87		294
7	216	30	90		336
8	211	31	97		339
9	207	28	96		331
10	206	30	88		324
11	197	29	93		319
14	187	39	98		324
15	179	56	94		329
16	189	83	102		374
17	172	126	105		403H
18	138L	130	106		374
21		167	115		282
22		166	123		289
23		178	122		300
24		177	127H		304
25		180H	123		303
28		168	127		295
29		149	117		266L
30		152	127	1H	280

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

May 1986

May	Open		High	Low	Close	
1	336⅝	336¾	337⅞	334½	335¾	
2	335⅝		337⅝	333⅝	334⅜	334½
5	334¾	334⅞	338⅞	334¾	338⅝	338½
6	338¼		339¼	335⅝	337½	337¾
7	336⅞		336⅞	332¾	336¼	336½
8	337		338⅝	334¾	336⅝	336
9	334⅝		338½	333⅞	338⅛	338⅜
12	336⅝		339¼	336⅝	337½	337⅝
13	337		339⅝	335⅞	337½	
14	338		341½H	336¾	341¼	340⅞
15	341		341¼	334½	335	
16	334⅛		334⅞	332⅛L	332⅞	
19						
20						
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	337	337¼	338⅛	335⅝	336⅞	337
2	335¾		338⅜	334⅛	335⅝	
5	335⅞		339⅜	335⅞	339⅝	
6	339⅛	339	339¾	336⅛	338½	
7	337½		337½	333½	337¼	
8	337⅞		339	335⅝	337	
9	335¼		339	334⅝	338⅞	
12	337¼		339⅝	337¼	338¼	
13	337⅜		340	336⅝	338	
14	338⅝		341⅜	336⅞	341½	341⅝
15	341⅞	341	341⅞	334¼	335⅛	
16	334¼		335	332⅛	333½	333⅝
19	334	334⅛	334⅛	331¾	332¾	
20	331⅞	331⅝	338⅝	331⅛L	338	338¼
21	338⅞	338¾	339⅜	335	335⅛	335⅜
22	336⅜	336¼	341¾	336⅛	341¾	
23	341¾		344⅝	341¾	343⅛	343⅜
26	HOLIDAY					
27	344½		351½	343⅝	350¾	351½
28	351⅛	351⅛	355¼	350⅞	354	
29	353⅛	353	356¾	351¼	355⅞	
30	355		359¾H	353	354¼	354½

July 1986

May	Open	High	Low	Close	
1				337¾N	
2				336¼N	
5	340½	340½	340½	340½	
6				339⅝N	
7	338½	338½	338½	338½	
8				337½N	
9	339¼	339⅝	339¼	339⅝	
12				338¾N	
13				338⅝N	
14				342 N	
15	335¾	335¾	335¾	335¾	
16				334⅛N	
19				333¾N	
20	333¾	339⅛	333½L	339⅛	
21	339⅝	339⅞	336¼	336½	336⅜
22	340	342⅝	339⅛	342⅝	
23	344½	345	343⅞	343⅞	
26	HOLIDAY				
27	345⅛	351¾	344⅜	351¾	
28	353⅞	356⅛	352½	355	
29	353½	357⅜	352½	357	
30	355¾	360⅛H	355⅛	355¼	

August 1986

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	334½	339¾	334¼L	339¾
21				337 N
22				343⅜N
23				345 N
26	HOLIDAY			
27				352¾N
28	354¾	355½H	353⅞	355½
29				357½N
30				356 N

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	86Aug	TOTAL
1	183	69			252
2	283H	118			401H
5	133	74	1L		208
6	186	45			231
7	214	49	1		264
8	119	46			165
9	135	24L	1		160
12	94	51			145
13	82	81			163
14	53	85			138
15	52	166	50H		268
16	39L	137			176
19		88			88L
20		191	4	1H	196
21		189	10		199
22		316H	7		323
23		235	2		237
26	HOLIDAY				
27		210	9		219
28		211	5	1	217
29		174	26		200
30		230	10		240
TOTAL	1,573	2,789	126	2	4,490

Open contracts Reported in contracts

May	86May	86Jun	86Jul	86Aug	TOTAL
1	144L	136	1L		281
2	161	124L	1		286
5	169	142	2		313
6	186	133	2		321
7	191	143	3		337
8	167	141	3		311
9	202H	143	2		347
12	190	152	2		344
13	180	147	2		329
14	163	152	2		317
15	155	150	50		355
16	145	179	50		374H
19		204	50		254
20		191	53	1L	245L
21		207	58	1	266
22		245	59	1	305
23		255	57	1	313
26	HOLIDAY				
27		259	57	1	317
28		273	56	2H	331
29		283	77H	2	362
30		292H	77	2	371

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

June 1986

Jun	Open		High	Low	Close	
2	355		356¾	349⅝	352	352½
3	353		354⅞	350¾	354¾	
4	355¾	355⅝	356	350¼	353⅜	353½
5	353⅝	353⅞	355½	351⅛	355⅜	
6	356	355¾	357¾	354⅞	356	356¼
9	355⅝		355⅞	347⅞	347⅞	348
10	347¾	347⅝	350	345¾L	348½	
11	348		351	347⅜	349⅞	350⅛
12	349⅝		351⅛	349	349⅞	350
13	350⅞	351	357¾	350⅞	356¼	356
16	357	357⅛	358⅞	356½	357⅜	357½
17	358		358¼	355¼	356	356⅛
18	355½		358½	354	358⅛	357⅞
19	356½	356⅜	358⅞	354½	354½	
20	353⅞		359 H	353¼	358⅞	
23						
24						
25						
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2	355⅞		357⅛	351	353⅛	353⅜
3	354⅛		355⅞	351⅝	355⅞	
4	356¾		357	351¾	354	354¼
5	353¾		356⅜	352½	356⅛	
6	357		359¼	356¼	357¼	
9	356¾		356¾	348⅞	348⅞	
10	348½		350⅞	347 L	349½	
11	349½		351⅞	348⅝	350⅞	
12	350½		352⅛	350	351	
13	352⅜		359⅜	352⅜	357½	357¼
16	358¼	358½	359⅞	357¾	358⅝	
17	359⅝		359¾	356¾	357⅛	
18	356⅞		360	355	359⅛	359¼
19	357⅝	357⅞	360½	355½	355½	
20	355⅛	355	360⅛	354⅜	359½	359
23	358⅛		359⅜	355¾	356⅞	
24	357⅛	357¼	361¾	356⅜	358⅝	358¾
25	359⅞	359⅝	363	359¼	360½	360
26	359⅞		361⅞	357¾	360	
27	361¼	361½	362	360½	360⅝	
30	361¾	362	364¾H	361⅜	362⅝	

August 1986

Jun	Open	High	Low	Close
2				354⅛N
3				356¾N
4				354¾N
5	355	357¼	353½L	357
6				358 N
9				349⅝N
10				350 N
11				351½N
12				351½N
13				357½N
16	359⅛	360	358	359½
17				357⅞N
18	356¼	359¾	356¼	359¾
19				356¼N
20				359½N
23				357¼N
24	357¾	361¼	357¾	359
25	361⅝	362⅛	360½	360½
26	359½	361½	359½	360¼
27	361¾	362	361	361
30	361⅞	364⅞H	361¾	362⅞

September 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16	359⅝		360¾	359⅝	360¼	
17					358⅝N	
18					360⅝N	
19	360⅜		361½	357½	357½	
20	357⅜		361	356⅝L	360½	361
23	359¾		360½	357⅜	358⅜	
24	361		361⅝	359⅜	359½	
25	360¼		363⅝	360¼	361	
26	361¼	361⅜	362¼	359⅛	360⅞	
27	362⅜		362½	361¼	361⅝	
30	363⅜		365¾H	363⅜	363⅝	

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	239	15L			254
3	218	17			235
4	210	16			226
5	168	18	6		192
6	214	17			231
9	216	25			241
10	257H	24			281H
11	136	29			165
12	113	31			144
13	195	60			255
16	120	100	6	1L	227
17	92	64			156
18	134	90	2		226
19	70	86		5	161
20	54L	158		40H	252
23		139		6	145
24		179	1L	8	188
25		204H	1	20	225
26		111	4	13	128
27		99	1	10	110L
30		182	8H	18	208
TOTAL	2,436	1,664	29	121	4,250

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	TOTAL
2	300H	81L	2L		383
3	265	88	2		355
4	265	96	2		363
5	265	97	4		366
6	283	95	4		382
9	274	99	4		377
10	246	104	4		354
11	236	109	4		349
12	245	117	4		366
13	212	134	4		350
16	195	165	9	1L	370
17	189	177	9	1	376
18	177	166	8	1	352
19	170	175	8	6	359
20	155L	185	8	44	392H
23		162	8	43	213L
24		195	8	42	245
25		193	9	42	244
26		198	9	41	248
27		196	8	49	253
30		235H	10H	58H	303

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the index

	July 1986						August 1986						September 1986					
Jul	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	362¾	362⅞	365⅛	362¼	364⅞						365⅛N		363¾		366	363¼	365⅞	
2	364½		366⅛H	364⅜	365	365⅛					365¼N		365⅛	365¼	366⅞H	365⅛	366	
3	364½		365½	361⅝	362¼		362⅜		363⅝H	362	362¼		365½		366	362¾	363⅛	
4	HOLIDAY						HOLIDAY						HOLIDAY					
7	361⅝		361⅝	349½	349½	349⅝	354⅜		355	349⅝	349⅝		363		363	350¼	350¼	
8	347¾	348	348	344¾	347⅜		346¾		347½	345	347		349⅝		349⅝	345¾	347¾	348
9	348		349¾	347⅜	348⅝		349¼		349¾	348¾	348¾		348¾		350¾	348⅛	349½	
10	349¼		350⅜	344¼	350¼	350	349½		350½	344½	350		350⅛		351¼	345⅛	351	350⅞
11	350		350⅝	347¼	347⅝		348½		350⅝	347⅜	347¾		350⅞		351½	348⅛	348½	
14	346⅝	346¾	347	342⅝	342¾		344½		345⅝	342⅝	342¾		347¾	347½	347⅞	343½	343⅝	
15	342⅞		344	339¼	340⅛	340⅝	343¾		343⅞	339¾	340⅝		344		345⅛	340¼	341⅛	341½
16	340		342⅞	339½	340¼		340⅝		343⅝	339⅝	340⅞		340¾	341	344⅛	340½	341⅝	341¼
17	341⅛		342⅝	340½	340½		341⅛	341⅜	343⅛	340¾	340¾		341¾		343¾	341⅜	341⅝	
18	340⅝		345¼	338½L	340	340⅛	340⅞		346⅜	338⅞	341		341⅜		346½	339⅜	341¾	
21							341⅜	341½	342⅝	339½	342		342¼		343⅛	340	342¼	
22							340	340⅜	345¾	340	344⅞		340⅞		346⅛	340¾	345¼	
23							344⅜	344½	346	342⅞	344		345⅛		346½	343⅝	344⅞	
24							343⅞		345	341⅞	344½	345	344¼		345¼	342¾	344⅝	344⅞
25							344¾	345	347	344⅝	346		345⅝		347⅝	345½	346⅞	346¾
28							344½	344⅝	345¼	337¾	339⅛		344⅞	345	345⅞	338½	339⅝	
29							339¾		339¾	336¾	338⅜	338½	340½		340½	337¼	339⅛	339¼
30							338⅝	338¾	342¾	335¾L	342½	342⅝	339½		343½	335¾L	343⅛	
31							342½		342⅞	341	342		342⅝		343⅝	341½	342⅝	

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	110		20	130
2	101		10L	111
3	161	4	21	186
4	HOLIDAY			
7	221H	3	55	279
8	189	9	45	243
9	137	1L	22	160
10	179	12	48	239
11	162	5	67	234
14	164	20	64	248
15	137	22	64	223
16	104	29	62	195
17	39L	29	51	119
18	85	77	182H	344H
21		90	62	152
22		117	57	174
23		113	28	141
24		72	80	152
25		115	63	178
28		159	158	317
29		180H	54	234
30		177	90	267
31		57	39	96L
TOTAL	1,789	1,291	1,342	4,422

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	TOTAL
1	230	10L	69L	309
2	243	10	73	326
3	261H	11	76	348H
4	HOLIDAY			
7	239	12	75	326
8	233	13	78	324
9	221	13	76	310
10	237	18	80	335
11	202	19	85	306
14	183	21	90	294
15	185	28	104	317
16	164	30	78	272
17	154	42	112	308
18	146L	51	117	314
21		85	101	186L
22		109	119	228
23		95	127	222
24		112	143	255
25		110	149	259
28		91	176H	267
29		110	169	279
30		131	172	303
31		135H	173	308

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, high, low, and close $100 times the value of the Index

	August 1986						September 1986					
Aug	**Open**		**High**	**Low**	**Close**		**Open**		**High**	**Low**	**Close**	
1	341½		342¾	338¼	338⅜	338½	342⅛		343½	338¾	39⅛	
4	337½		343	335½**L**	342¼	342⅜	338		343¾	336¼**L**	342¾	343
5	341⅝	341¾	344	340⅞	342⅜	342½	342⅝	342½	344⅞	341⅝	343½	
6	341⅛		343¼	339½	342¼		342¾	343	344½	340⅛	343	342⅞
7	341⅝		344¼	341⅜	342⅛		341¾		345¼	341¾	342⅝	
8	342¾		343¾	340¾	341¾		343½	343	344½	341¾	342½	
11	342⅝		346¾	342⅝	346⅛		343¾	343⅝	347⅝	343⅝	347	
12	346⅝		350⅝	345½	350½		347¼		351½	346⅜	351⅛	
13	350½		354⅜	349¾	352¾		351¼		355⅜	350½	353⅜	353½
14	352½		354½	352⅛	353⅞		353½		355¾	353	354¾	354⅞
15	354⅜		356¾**H**	352⅛	356¾		355⅛		357	352⅞	356⅜	356
18							355½	355⅝	358½	354⅛	357½	
19							357¾		358½	355½	356¼	
20							356⅜		361½	355½	361⅜	361½
21							362		362¼	359⅝	361⅝	
22							361		362⅝	360⅛	361⅜	
25							361¼		361⅜	357⅜	360¼	
26							360⅜		366⅞	359¾	365⅝	365¾
27							365⅞	366	368¾**H**	365	366⅝	
28							366¼		367⅜	364⅞	365¾	
29							365		367⅞	363¼	364¼	364⅛

Volume of sales Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	95	40**L**	135
4	166**H**	139	305**H**
5	117	92	209
6	83	56	139
7	55	46	101
8	90	91	181
11	106	127	233
12	51**L**	224**H**	275
13	57	142	199
14	102	98	200
15	76	156	232
18		102	102
19		108	108
20		122	122
21		99	99
22		52	52**L**
25		137	137
26		191	191
27		169	169
28		53	53
29		163	163
TOTAL	998	2,407	3,405

Open contracts Reported in contracts

Aug	86Aug	86Sep	TOTAL
1	143	176	319
4	177**H**	164	341
5	160	193	353
6	160	197	357
7	159	183	342
8	158	179	337
11	150	180	330
12	132	231	363
13	130	237**H**	367
14	139	234	373**H**
15	101**L**	198	299
18		153	153
19		143	143
20		153	153
21		135**L**	135**L**
22		142	142
25		154	154
26		185	185
27		168	168
28		158	158
29		163	163

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX FUTURES

Futures prices Open, hic' , low, and close $100 times the value of the Index

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	363¾	363⅞	366¼	356	357⅛	
3	356¼		361⅝	356	361⅜	361⅝
4	361½		367¾	361¼	366⅛	366¼
5	365¾	366	367⅞**H**	362	362⅞	362¾
8	362¾	363⅛	363¾	359⅝	362⅜	362⅝
9	363½		365⅜	360⅝	362⅜	362½
10	362½		363¼	359⅜	361¼	
11	358		358¾	344	344⅝	
12	344¾	344½	346⅛	336½	339½	339¾
15	340¾		342¾	337¾	340⅝	
16	339⅜		341⅜	335⅝	340⅜	
17	340½		343⅝	337½	338	338⅛
18	337⅜		342	334¾**L**	339¼	
19	337⅛		339¾	336⅝	336⅝	
22						
23						
24						
25						
26						
29						
30						

Volume of sales Reported in contracts

Sep	86Sep	TOTAL
1	**HOLIDAY**	
2	168	168
3	172	172
4	201	201
5	164	164
8	118	118
9	89	89
10	66	66
11	215**H**	215**H**
12	181	181
15	89	89
16	63	63
17	44	44
18	51	51
19	30**L**	30**L**
22		
23		
24		
25		
26		
29		
30		
TOTAL	1,651	1,651

Open contracts Reported in contracts

Sep	86Sep	TOTAL
1	**HOLIDAY**	
2	201	201
3	216**H**	216**H**
4	205	205
5	181	181
8	188	188
9	176	176
10	179	179
11	180	180
12	113	113
15	113	113
16	113	113
17	110	110
18	92	92
19	77**L**	77**L**
22		
23		
24		
25		
26		
29		
30		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Major Market Index MAXI futures **Chicago Board of Trade**
Basic trading unit	$250 times the value of the Major Market Index, e.g., at 260, the value of the MAXI futures contract is $65,000 ($250 times 260)
Price quotation	Quoted in points and .05 of a point
Minimum fluctuation	.05 of a point, or $12.50 per contract
Delivery method	MMI MAXI futures positions are marked-to-market daily according to the closing MAXI futures prices; positions are settled in cash at the closing value of the spot MMI on the last day of trading
Daily price limit	No daily price limit
Last trading day	Third Friday of the contract month
Hours of trading	8:15 a.m. to 3:15 p.m. Chicago time
Ticker symbol	BC

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

January 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	294.50	294.80	294.85	291.35	293.20	293.30
3	292.95	292.90	294.75	292.75	294.25	294.20
6	294.50	294.60	295.25	292.70	294.25	294.40
7	294.95	295.30	298.00	294.95	297.50	297.60
8	297.90		298.80**H**	286.00	289.10	289.20
9	287.50	287.00	288.60	284.70	287.60	287.55
10	287.30	287.35	288.90	284.60**L**	286.25	286.45
13	285.10	285.00	287.90	284.80	287.60	287.25
14	288.20	288.30	288.70	286.10	287.25	287.35
15	287.70	287.60	288.95	286.70	288.25	288.35
16	288.50	288.20	290.50	286.30	289.95	290.00
17	290.20	290.25	290.30	285.00	288.55	288.50
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	292.55		294.45	292.55	293.85	
3					294.75**N**	
6	293.45		294.85	293.45	294.85	
7	296.05		298.50	295.95	298.10	
8	298.15		298.60**H**	287.60	289.70	
9	287.70		289.05	285.30	288.10	
10	287.85		289.45	285.30	286.90	286.95
13	285.80		288.45	285.40	288.00	287.90
14	288.70		289.15	286.70	287.85	
15	288.10		289.40	287.35	288.90	
16	288.50		291.00	286.95	290.70	
17	291.00		291.00	285.40	288.85	288.70
20	287.40		287.65	285.75	287.10	287.00
21	287.55	287.45	287.55	282.05	283.60	283.55
22	283.20	282.50	284.25	279.75	279.90	280.10
23	280.20	280.05	282.85	279.10**L**	282.20	282.30
24	282.00	282.10	284.65	281.60	284.15	284.20
27	284.80	285.00	286.00	283.00	284.70	284.80
28	285.55	285.50	289.10	284.15	289.00	289.10
29	289.10	288.90	292.35	288.40	289.05	289.15
30	289.00	288.80	290.45	287.20	288.60	288.70
31	288.75		293.45	288.25	292.30	292.15

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	296.00		296.00	293.35	294.85	
3	295.50		296.50	295.00	295.75	
6	296.00		296.65	294.50	295.90	
7	297.00		299.50	297.00	299.00	
8	299.50	299.70	300.30**H**	288.00	290.85	
9	288.50	289.20	290.00	286.10	288.95	
10	288.70		290.10	286.20	287.60	
13	286.65		288.95	285.95	288.55	
14	289.40		289.75	287.45	288.45	
15	288.70		290.25	287.95	289.50	
16	289.20		291.60	287.50	291.55	
17	292.00		292.00	286.00	289.50	289.75
20	288.00		288.20	286.40	287.55	
21	288.00		288.00	282.80	284.00	
22	283.20		284.70	280.20	280.65	280.55
23	280.50		283.25	279.65**L**	282.75	282.80
24	282.75		285.00	282.00	284.65	
27	285.50		286.50	283.80	285.20	285.60
28	286.00		289.60	284.90	289.60	
29	289.70		293.20	289.05	289.75	289.80
30	289.50		291.10	288.00	289.20	
31	289.30	289.25	294.10	288.95	292.90	

April 1986

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2					
3					
6					
7					
8					
9					
10					
13					
14					
15					
16					
17					
20	288.25	288.50	287.75	288.50	
21	288.60	288.60	284.00	285.00	
22	285.50	285.50	281.50	281.60	
23	281.20	284.25	281.00**L**	283.75	
24				285.75**N**	
27				286.40**N**	
28				290.60**N**	
29	291.50	293.75**H**	290.50	290.75	290.70
30	290.50	291.90	289.00	290.20	
31				293.80**N**	

June 1986

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				297.30**N**
3				298.20**N**
6				298.35**N**
7				301.45**N**
8				293.30**N**
9				291.60**N**
10				290.25**N**
13				291.25**N**
14				291.15**N**
15				292.15**N**
16				294.15**N**
17				292.15**N**
20				290.15**N**
21				286.65**N**
22	287.00	287.00	283.45	283.45
23	282.70	286.00	282.50**L**	285.65
24				287.50**N**
27				288.10**N**
28				292.35**N**
29	293.00	295.00**H**	292.45	292.45
30	292.00	293.60	291.00	291.90
31				295.50**N**

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	TOTAL
1	**HOLIDAY**					
2	2,511**L**	10**L**	49			2,570**L**
3	3,611		16			3,627
6	3,477	30	21			3,528
7	5,268	126	14**L**			5,408
8	8,997**H**	215	162			9,374**H**
9	8,411	163	304			8,878
10	6,426	82	102			6,610
13	6,549	161	121			6,831
14	6,077	83	84			6,244
15	7,137	289	92			7,518
16	7,315	987	92			8,394
17	6,749	1,348	94			8,191
20		3,112	191	1**L**		3,304
21		6,548	131	10**H**		6,689
22		6,000	444	1	1**H**	6,446
23		6,130	145	1	1	6,277
24		4,976	155			5,131
27		3,046	328			3,374
28		6,600	337			6,937
29		7,345**H**	462**H**	1	1	7,809
30		5,150	186	1	1	5,338
31		5,619	172			5,791
TOTAL	72,528	58,020	3,702	15	4	134,269

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	TOTAL
1	**HOLIDAY**					
2	2,878**L**	232**L**	404			3,514
3	3,246	232	404			3,882
6	3,211	244	389			3,844
7	3,730	360	378**L**			4,468
8	4,810	519	392			5,721
9	5,531	476	512			6,519
10	6,053	473	510			7,036
13	6,462	600	518			7,580
14	6,691	633	501			7,825
15	7,395	732	515			8,642
16	7,313	1,032	495			8,840
17	7,536**H**	1,367	491			9,394**H**
20		1,866	477	1**L**		2,344**L**
21		2,352	457	11		2,820
22		2,481	566	12**H**	1**H**	3,060
23		2,892	609	11		3,512
24		2,580	647	11		3,238
27		2,435	809**H**	11		3,255
28		2,450	681	11		3,142
29		3,408	562	12	1	3,983
30		3,594	547	11		4,152
31		3,823**H**	516	11		4,350

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

February 1986

Feb	Open		High	Low	Close	
3	292.45	292.70	296.85	291.50**L**	296.50	296.40
4	297.40		298.20	293.10	295.95	296.05
5	295.50	295.75	296.70	293.50	295.90	296.00
6	295.65	295.60	298.40	295.00	296.25	296.00
7	295.00	294.50	299.90	291.60	298.05	298.15
10	298.70	298.40	300.20	297.65	299.70	299.60
11	300.00	299.80	300.30	297.90	298.30	298.00
12	297.85	297.60	299.00	296.60	298.00	297.90
13	298.30	298.20	302.25	296.80	301.80	302.20
14	302.55	302.30	304.50	300.65	304.10	304.00
17	**HOLIDAY**					
18	304.60	304.50	308.10	303.45	307.60	307.45
19	306.40	306.10	308.20	303.90	304.20	304.10
20	304.15	304.00	309.20	303.50	309.05	308.90
21	309.80	309.95	313.90**H**	309.70	313.90	313.85
24						
25						
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3	293.20		297.50	292.40**L**	297.35	
4	298.30	298.35	299.00	294.00	296.75	296.80
5	296.55		297.35	294.20	296.60	296.55
6	296.10		299.15	295.60	296.80	
7	294.00	294.25	300.70	292.50	298.80	
10	299.15	299.05	301.15	298.40	300.45	300.40
11	300.85	300.80	301.00	298.85	299.15	299.00
12	298.40		299.75	297.50	298.80	
13	299.00		303.20	297.65	302.80	303.00
14	303.55	303.40	305.40	301.50	305.00	304.95
17	**HOLIDAY**					
18	305.40	305.50	309.00	304.35	308.50	308.40
19	306.75	306.60	309.20	304.65	305.00	304.95
20	304.85	304.75	310.20	304.25	310.10	310.00
21	311.25	311.40	314.25	310.45	313.90	313.40
24	313.50	313.10	315.35	312.30	313.70	313.80
25	313.25	313.35	313.80	310.95	312.45	312.20
26	311.70	311.60	314.00	310.90	312.50	312.65
27	313.80	313.20	317.50	311.55	316.70	316.10
28	317.50	318.00	318.85**H**	312.95	313.00	313.10

April 1986

Feb	Open		High	Low	Close	
3					298.25**N**	
4	300.00		300.00	295.60**L**	297.70	
5					297.50**N**	
6					297.70**N**	
7					299.70**N**	
10					301.25**N**	
11	301.10		301.80	299.90	299.90	
12					299.65**N**	
13	300.25		303.70	299.05	303.70	
14	303.60		305.75	302.75	305.75	
17	**OLIDAY**					
18	305.80		309.30	305.50	309.30	
19	308.40		309.60	305.80	305.80	
20	305.65		311.20	305.55	311.20	
21	312.50		315.20	311.90	314.90	
24	313.75		316.50	313.55	315.00	
25	314.40	314.50	315.00	312.30	313.60	
26	314.20		315.15	312.35	313.85	
27	313.50		319.00	313.00	317.85	317.50
28	319.20		320.00**H**	314.25	314.30	314.35

May 1986

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	**HOLIDAY**					
18						
19						
20						
21						
24	315.00		317.00	314.50	315.90	
25	315.50		315.60	313.40**L**	314.40	
26	314.40		316.00	313.50	314.70	
27	315.90		319.50**H**	314.00	318.50	
28	318.70		319.50	315.25	315.25	

June 1986

Feb	Open		High	Low	Close	
3					299.95**N**	
4					299.45**N**	
5					299.25**N**	
6					299.45**N**	
7					301.45**N**	
10					303.00**N**	
11					301.40**N**	
12					301.15**N**	
13	301.00		305.00	301.00**L**	305.00	
14	306.00		307.00	305.80	307.00	
17	**HOLIDAY**					
18	308.55		311.50	307.70	311.10	
19	310.00		311.50	307.60	307.60	
20	307.25		313.50	307.25	313.50	313.10
21	315.30		316.80	313.50	316.60	
24	316.00		318.20	315.50	316.75	
25					315.30**N**	
26	315.40		316.70	314.50	315.60	315.50
27	315.45		320.20	314.90	319.30	319.50
28	322.50		322.50**H**	316.15	316.15	

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	TOTAL
3	4,305**L**	149				4,454**L**
4	6,670	256	5			6,931
5	6,056	440				6,496
6	5,964	116**L**				6,080
7	6,240	256				6,496
10	5,404	446				5,850
11	5,413	293	10			5,716
12	6,007	206				6,213
13	7,191	397	1**L**		1**L**	7,590
14	7,760	1,113	6		1	8,880
17	**HOLIDAY**					
18	7,513	1,398	11		62	8,984
19	7,368	870	7		2	8,247
20	8,370	1,468	57		23	9,918
21	9,290**H**	3,284	15		36	12,625**H**
24		6,488	39	1**L**	6	6,534
25		6,369	30	30**H**		6,429
26		7,559	37	22	29	7,647
27		9,282**H**	153**H**	14	5	9,454
28		7,536	76	17	65**H**	7,694
TOTAL	93,551	47,926	447	84	230	142,238

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	TOTAL
3	4,010	548**L**	11			4,569
4	3,638	568	13			4,219
5	3,334	721	13			4,068
6	3,289**L**	723	13			4,025**L**
7	3,473	705	13			4,191
10	3,593	903	13			4,509
11	4,063	982	8			5,053
12	4,089**H**	1,012	8			5,109
13	3,966	1,068	7**L**		1**L**	5,042
14	3,396	1,486	10		1	4,893
17	**HOLIDAY**					
18	3,506	1,950	12		50	5,518
19	3,323	2,053	15		50	5,441
20	3,782	2,167	58		71	6,078
21	3,989	3,124	60		106	7,279**H**
24		3,986	63	1**L**	106	4,156
25		4,657	66	30	106	4,859
26		5,241	71	40	120	5,472
27		6,075**H**	149	50	122	6,396
28		5,560	163**H**	67**H**	183**H**	5,973

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

March 1986

Mar	Open		High	Low	Close	
3	313 15	313 30	314 35	311 30	311 70	311 50
4	312 30	312 40	315 90	308 75	308 85	308 80
5	308 30	308 20	311 25	306 80**L**	310 90	311 25
6	312 30	312 10	312 55	309 30	311 90	311 65
7	310 90	310 20	313 35	310 00	311 30	311 15
10	312 20	312 30	314 20	311 30	313 40	313 25
11	314 30	314 20	321 20	314 20	321 00	321 20
12	321 70	321 20	326 20	320 50	321 70	321 50
13	320 80	320 20	326 30	320 20	325 15	325 80
14	325 95	326 30	333 80	324 80	331 90	332 00
17	332 50	332 20	332 50	329 20	330 40	330 55
18	329 30	329 00	336 00	328 90	333 40	333 80
19	333 50		334 70	331 80	333 50	333 30
20	334 00	334 50	339 10**H**	334 00	336 90	336 80
21	337 20	337 25	338 15	327 50	328 00	328 10
24						
25						
26						
27						
28	**HOLIDAY**					
31						

April 1986

Mar	Open		High	Low	Close	
3	314 25		315 55	312 75	313 00	
4	313 40		317 10	310 10	310 10	
5	309 85		312 50	308 30**L**	312 50	
6	313 80	313 45	313 80	310 90	313 00	
7	311 90		314 60	311 85	312 45	312 55
10	313 85		315 50	312 80	314 75	314 65
11	316 00		322 50	316 00	322 50	
12	323 00		327 55	322 00	323 15	323 00
13	321 45	321 80	327 60	321 45	327 00	
14	327 30	327 65	335 00	326 00	333 40	333 20
17	333 70		333 70	330 40	331 75	
18	330 65	330 30	337 50	330 20	335 00	335 30
19	335 20	335 40	336 40	333 50	335 10	335 00
20	335 65	336 20	341 10	335 65	338 65	338 90
21	339 20	339 30	339 90	330 00	331 50	330 00
24	331 30	331 60	333 20	328 30	330 10	329 95
25	329 90		332 30	328 70	331 00	331 20
26	332 00	332 20	338 70	331 55	338 70	338 40
27	339 70	340 20	344 10**H**	336 80	338 00	337 60
28	**HOLIDAY**					
31	338 80	339 50	341 90	337 40	338 50	338 15

May 1986

Mar	Open		High	Low	Close	
3	315 55		315 55	313 80	314 00	
4					311 30**N**	
5					313 45**N**	
6	313 20		314 40	312 00**L**	314 00	
7	313 00		315 20	313 00	313 45	
10					315 55**N**	
11	317 60		323 40	317 60	323 40	
12					323 95**N**	
13	325 25		328 20	324 90	327 90	
14	328 70		335 50	328 70	334 20	
17	333 40		333 40	331 50	332 55	
18	334 00		338 00	334 00	336 00	
19	335 50		336 75	334 50	336 00	
20					339 85**N**	
21	339 60		340 30	332 00	332 00	
24	332 50		333 60	329 30	330 75	
25	330 20		332 70	329 40	331 90	
26	335 00		339 30	334 90	339 20	339 30
27	341 00		344 50**H**	338 00	338 90	338 75
28	**HOLIDAY**					
31	340 70		342 20	338 10	339 10	338 90

June 1986

Mar	Open		High	Low	Close	
3					314 90**N**	
4	316 25		319 00	312 30	312 90	312 30
5	312 60		314 30	310 90**L**	314 10	
6	316 00		316 00	313 50	314 80	314 75
7					314 20**N**	
10	316 30		317 70	315 30	316 40	
11	318 70		324 90	318 40	324 90	324 50
12	326 50		330 00	325 25	325 25	
13	324 20		329 70	323 90	328 80	
14	330 20		337 50	328 60	335 20	
17	336 00		336 00	333 00	333 55	
18	332 50		339 00	332 25	337 00	
19	337 60		338 50	336 00	337 00	
20	338 50		343 50	338 50	340 80	
21	341 40		342 00	332 50	333 50	332 50
24	333 50	334 50	335 50	331 00	332 20	
25	332 00		334 55	331 20	333 20	333 25
26	334 70		340 90	334 10	340 90	340 70
27	342 70		346 20**H**	339 30	340 10	
28	**HOLIDAY**					
31	342 05		343 90	339 80	340 50	

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	6,142	53**L**	10		6,205
4	8,763	340		18	9,121
5	8,657	224		4	8,885
6	8,126	463	21	13	8,623
7	4,820**L**	134	10	2**L**	4,966**L**
10	5,545	155		7	5,707
11	8,753	339	25	51	9,168
12	10,530	537		35	11,102
13	7,888	515	23	174**H**	8,600
14	9,726	736	4	31	10,497
17	6,944	656	2**L**	58	7,660
18	10,247	2,016	33	74	12,370
19	7,570	803	3	18	8,394
20	10,672**H**	2,623		64	13,359**H**
21	7,995	3,841	24	159	12,019
24		6,550	21	141	6,712
25		5,088	7	107	5,202
26		5,753	41	72	5,866
27		7,103	72**H**	106	7,281
28	**HOLIDAY**				
31		7,352**H**	14	104	7,470
TOTAL	122,378	45,281	310	1,238	169,207

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	TOTAL
3	5,894	198**L**	77**L**	183**L**	6,352**L**
4	5,770**L**	344	77	201	6,392
5	6,128	447	77	204	6,856
6	5,917	489	87	211	6,704
7	5,981	545	97	211	6,834
10	6,403	579	97	212	7,291
11	6,790	643	108	246	7,787
12	7,337	758	108	265	8,468
13	7,789	828	97	273	8,987
14	8,761**H**	885	96	279	10,021
17	8,541	947	97	292	9,877
18	[illegible]	2,218	118	346	10,343
19	7,380	2,337	119	330	10,166
20	7,441	3,486	119	351	11,397
21	7,404	4,821	122	379	12,726**H**
24		5,912	127	397	6,436
25		6,063	128	474	6,665
26		6,479	120	488	7,087
27		7,067	132**H**	520	7,719
28	**HOLIDAY**				
31		7,100**H**	131	529**H**	7,760

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the index

April 1986

Apr	Open		High	Low	Close	
1	339.00	339.30	339.80	330.10	330.50	330.20
2	329.40	329.60	334.40	329.00	333.80	333.70
3	334.10	333.95	335.20	325.70	327.00	326.30
4	326.80	326.90	328.00	321.00	322.10	321.80
7	321.00	320.90	324.40	318.40L	322.10	322.40
8	324.00	324.70	330.00	323.70	329.40	330.00
9	331.00	331.50	332.55	325.60	328.00	327.70
10	327.40	327.50	332.90	327.10	332.00	331.90
11	332.40	332.50	334.40	329.30	330.50	330.60
14	331.40	331.50	334.90	329.80	334.35	334.00
15	333.80	334.00	336.60	332.80	335.60	335.80
16	337.75	339.00	344.70	337.75	343.40	343.20
17	343.50	343.20	347.30	341.90	346.00	345.90
18	346.00	345.75	348.00H	342.70	343.00	343.05
21						
22						
23						
24						
25						
28						
29						
30						

May 1986

Apr	Open		High	Low	Close	
1	339.80		340.40	330.90	331.00	
2	330.75		335.00	329.95	334.50	
3	334.70		335.80	326.60	327.50	
4	327.55		328.70	321.80	323.10	322.70
7	321.80		325.10	319.10L	323.00	
8	324.90		330.60	324.60	330.60	
9	332.10		333.25	326.40	328.80	
10	328.10		333.50	328.10	332.35	332.50
11	333.15	332.90	334.80	330.10	331.10	331.20
14	331.90		335.40	330.30	334.90	334.70
15	334.70		337.10	333.55	336.40	336.50
16	338.90	338.70	345.40	338.70	343.75	344.00
17	344.10		347.70	342.70	346.55	346.35
18	346.40	346.25	347.90	343.00	344.50	345.00
21	343.75	343.50	348.30	343.45	347.60	347.80
22	347.60	347.40	349.75	342.40	344.70	344.60
23	343.00	342.70	346.00	339.90	346.00	345.60
24	345.80	345.60	347.90	343.90	344.10	343.90
25	344.70		347.05	343.00	346.60	346.40
28	347.00	347.10	349.50	345.40	349.50	349.30
29	350.00		351.20H	343.80	345.20	345.15
30	345.20	344.95	345.70	336.40	336.60	336.90

June 1986

Apr	Open		High	Low	Close	
1	341.40		341.80	332.20	332.40	
2	331.40		336.40	331.30	336.05	336.00
3	336.40		337.35	327.60	328.90	
4	329.00		330.25	323.30	324.30	
7	323.20		326.50	320.75L	324.40	324.55
8	326.90		332.00	326.00	332.00	
9	333.85		334.70	328.00	329.90	
10	331.05		335.00	329.80	334.10	334.00
11	334.60		336.20	331.50	332.50	332.40
14	333.55		336.90	331.80	336.00	
15	335.70		338.40	334.90	337.70	337.75
16	340.40	340.50	346.50	340.10	345.00	345.10
17	345.30	345.20	348.40	343.80	347.40	347.30
18	347.10		348.80	344.10	345.70	
21	345.30	345.20	349.30	344.70	348.90	
22	348.80	348.70	350.75	343.75	345.70	345.80
23	343.70		347.10	341.00	347.10	346.90
24	346.20		348.80	345.00	345.10	345.00
25	345.65		348.00	344.20	347.50	
28	348.00	348.05	350.50	346.40	350.20	350.50
29	351.10		352.15H	345.00	346.00	
30	346.00		346.50	336.90	336.90	337.50

July 1986

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30	345.00	345.00H	338.50L	338.50

September 1986

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8	333.00	335.50	333.00	335.50
9	335.75	336.10H	331.00L	333.60
10				337.60N
11				336.25N
14				339.85N
15				341.55N
16				348.95N
17				351.25N
18				349.15N
21				352.35N
22				348.25N
23				350.00N
24				347.90N
25				350.50N
28				353.50N
29				349.20N
30				340.70N

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Sep	TOTAL
1	9,295	143	191			9,629
2	8,506	192	184			8,882
3	8,128	133L	165			8,426
4	7,981	218	329H			8,528
7	7,911	222	149			8,282
8	8,962	235	62L		4H	9,263
9	10,803	167	125		4	11,099
10	10,484	791	169			11,444
11	6,174	412	193			6,779
14	5,881L	380	90			6,351
15	8,244	499	216			8,959
16	7,069	1,145	107			8,321
17	9,039	1,372	231			10,642
18	11,281H	3,375	135			14,791H
21		5,255	122			5,377L
22		8,447H	212			8,659
23		8,038	245			8,283
24		7,000	210			7,210
25		6,628	200			6,828
28		5,526	149			5,675
29		7,948	205			8,153
30		8,305	243	1H		8,549
TOTAL	119,758	66,431	3,932	1	8	190,130

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Sep	TOTAL
1	6,833L	160L	498L			7,491
2	7,250	258	551			8,059
3	7,369	291	610			8,270
4	7,856	400	749			9,005
7	7,791	490	747			9,028
8	7,546	605	717		4L	8,872
9	7,784	625	721		5H	9,135
10	8,660	1,206	758		5	10,629
11	8,789	1,324	822		5	10,940
14	8,684	1,377	842		5	10,908
15	8,927	1,546	929		5	11,407
16	8,954	1,929	881		5	11,769
17	9,094H	2,155	827		5	12,081H
18	7,702	2,170	831		5	10,708
21		2,563	850		5	3,418L
22		3,154	792		5	3,951
23		3,469	914		5	4,388
24		3,181	952		5	4,138
25		2,884	919		5	3,808
28		3,116	964		5	4,085
29		4,007	971H		5	4,983
30		4,074H	948	1H	5	5,028

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

May 1986

May	Open		High	Low	Close	
1	336 60	336 90	337 80	334 60	335 95	336 20
2	335 35	335 00	337 75	333 10	334 65	334 80
5	334 70	335 20	338 80	334 70	338 65	338 50
6	338 20	338 40	339 40	335 30	337 65	337 55
7	336 80	336 70	336 90	332 80	336 40	336 25
8	336 80	336 90	338 40	334 80	336 10	335 80
9	334 95	334 80	338 40	333 80	338 20	338 25
12	337 00		339 30	336 70	337 80	337 75
13	337 00	337 10	339 50	336 00	337 60	337 50
14	338 10		341 55H	336 70	341 10	340 80
15	341 30	341 00	341 30	334 20	335 15	334 90
16	334 70	334 50	335 00	331 90L	333 10	333 05
19						
20						
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	337 10		338 60	335 50	336 60	336 90
2	336 10		338 45	334 00	335 35	
5	335 90		339 30	335 70	339 30	339 20
6	338 90		339 90	336 00	338 30	
7	337 10	337 30	337 40	333 70	336 90	
8	337 65		339 00	335 40	336 80	336 30
9	335 20		339 05	334 40	338 90	338 95
12	337 80	337 30	339 85	337 30	338 40	
13	337 50		339 85	336 60	337 90	338 10
14	338 60		341 75	337 10	341 35	341 20
15	341 50	341 45	341 60	334 25	335 20	335 00
16	334 40		335 05	332 10	333 60	333 50
19	334 25	334 50	334 60	331 90	332 90	332 65
20	331 75	331 00	338 60	331 00L	338 20	338 30
21	338 50	338 70	339 30	334 90	335 20	335 30
22	336 20	336 30	341 75	336 20	341 60	341 75
23	341 90	341 50	344 70	341 50	343 50	343 40
26	HOLIDAY					
27	344 50	344 40	351 30	343 50	351 30	350 90
28	351 10	351 00	355 10	350 60	353 80	354 00
29	353 10	353 00	356 90	351 10	355 80	355 95
30	355 00	354 90	359 25H	353 10	354 25	354 50

July 1986

May	Open		High	Low	Close	
1	339 65		339 65	337 50	337 75	
2	339 50		339 50	335 50	336 25	
5	339 60		340 20	338 00	340 10	
6	340 10		340 10	338 00	339 60	
7	337 20		338 00	335 20	338 00	
8					337 50N	
9					339 90N	
12					339 40N	
13					339 10N	
14					342 35N	
15	342 00		342 00	335 80	335 80	
16	335 65		336 00	333 20	334 30	
19	333 40		334 35	333 10	333 70	
20	332 60		339 40	332 60L	339 15	339 00
21	339 30		340 20	336 00	336 30	
22	336 70		342 65	336 60	342 65	
23	344 40		345 25	343 00	344 20	
26	HOLIDAY					
27	345 20		352 00	344 50	352 00	
28	351 70		355 95	351 70	354 85	
29	354 40		357 50	352 40	356 90	
30	356 00		360 00H	354 50	355 40	

August 1986

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	334 35	339 75	333 75L	339 75
21				337 00N
22	338 70	343 40	338 70	343 40
23	344 80	346 00	344 00	345 00
26	HOLIDAY			
27	346 20	352 50	345 50	352 50
28				355 35N
29	355 20	358 00	353 40	357 50
30	356 80	360 50H	356 00	356 20

September 1986

May	Open		High	Low	Close	
1	339 90		341 25	339 20	340 20	
2	341 85		341 85	338 00	338 75	
5	339 40		342 50	339 40	342 50	
6					341 55N	
7	341 00		341 00	337 20	340 00	
8	340 70		340 90	339 60	339 60	
9					342 00N	
12	342 00		343 00	341 00	341 50	
13	341 30		342 40	340 50	341 20	
14	344 00		344 80	344 00	344 40	
15	339 70		340 00	338 25	338 25	
16					336 70N	
19	335 50		336 00	335 50	335 90	
20	334 00	333 90	341 50	333 90L	341 25	
21					338 40N	
22	338 80		344 50	338 80	344 50	
23	345 80		347 20	345 20	346 00	
26	HOLIDAY					
27	347 20		353 90	346 50	353 90	
28	354 00		357 00	353 60	356 90	
29	356 10		359 50	354 30	358 80	358 85
30	357 80		332 10H	356 50	357 40	

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Sep	TOTAL
1	7,255	211	4		47	7,517
2	6,558	160	2		5	6,725
5	5,776L	131	1L		3	5,911
6	7,252	218	2			7,472
7	7,380	342	1		3	7,726
8	6,477	116L			1L	6,594
9	6,099	409				6,508
12	5,917	206			20	6,143
13	7,513	803			1	8,317
14	9,802	601			1	10,404
15	10,650H	2,228	8		67H	12,953H
16	7,191	2,403	3			9,597
19		2,700	6		1	2,707L
20		5,249	4	3H	20	5,276
21		4,511	5			4,516
22		6,344	15	2	2	6,363
23		5,126	43	1L	1	5,171
26	HOLIDAY					
27		5,973	75H	1	3	6,052
28		8,075H	37		4	8,116
29		7,471	19	1	7	7,498
30		7,356	24	1	5	7,386
TOTAL	87,870	60,633	249	9	191	148,952

Open contracts Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Sep	TOTAL
1	3,506	865	5L		45	4,421
2	3,308	854L	6		50	4,218
5	3,149	884	6		53	4,092
6	3,542	854	7		53	4,456
7	3,810	1,056	7		56	4,929
8	4,506	1,063	7		56	5,632
9	4,620	1,283	7		56	5,966
12	4,681H	1,297	7		76H	6,061
13	4,477	1,717	7		75	6,276
14	3,461	1,965	7		75	5,508
15	2,977	2,800	14		42	5,833
16	2,644L	3,306	13		42	6,005
19		3,376	16		43	3,435
20		3,326	18	3	32	3,379L
21		3,478	19	3	32	3,532
22		4,349	14	3	31L	4,397
23		5,332	46	4H	32	5,414
26	HOLIDAY					
27		6,428	81	3	33	6,545
28		7,271	99	3	37	7,410
29		7,389H	105	4	40	7,538H
30		7,128	118H	3	41	7,290

H = high L = low A = asked B = bid N = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

June 1986

Jun	Open		High	Low	Close	
2	355.00		356.70	349.50	352.30	352.40
3	353.00		355.00	350.60	355.00	354.70
4	355.50	355.40	356.20	350.20	353.25	353.15
5	353.50	353.70	355.40	351.10	355.10	355.20
6	356.00	355.90	358.00	354.80	356.00	356.30
9	356.40	355.60	356.40	347.90	347.90	348.50
10	347.70	347.90	349.80	345.80L	348.60	348.40
11	348.50	347.90	351.00	347.30	349.80	350.00
12	349.00	349.10	351.20	348.90	350.00	349.70
13	350.80	351.00	358.10	350.80	356.20	356.00
16	356.80	357.20	358.85	356.25	357.40	357.70
17	357.90	358.00	358.35	355.10	356.00	356.15
18	355.80	355.70	358.70	353.80	358.00	357.80
19	356.50		359.20H	354.50	354.60	354.50
20	354.10	354.00	359.00	353.10	358.70	358.80
23						
24						
25						
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2	356.55		357.30	350.80	353.30	
3	353.50		356.10	351.70	356.10	
4	356.60		357.05	351.40	354.05	
5	355.25		356.30	352.30	356.20	
6	357.10		359.00	356.20	357.20	357.30
9	356.70		356.90	349.05	349.40	
10	348.80		350.75	347.00L	349.40	
11	350.00		351.75	348.40	350.90	
12	350.60		352.05	349.90	350.80	
13	351.80	351.90	359.35	351.80	357.10	
16	358.30	358.50	360.30	357.80	358.60	359.00
17	359.40	359.45	359.75	356.60	357.25	357.30
18	357.00		359.85	355.00	359.20	359.30
19	357.60		360.50	355.70	355.80	355.70
20	355.00	355.20	359.90	354.20	359.70	359.20
23	358.50	358.00	359.50	355.75	356.65	357.10
24	357.20	357.25	361.70	356.30	358.85	358.75
25	359.80		363.10	359.00	360.20	360.30
26	360.00		361.70	357.60	360.00	360.10
27	361.30	361.50	362.00	360.40	360.75	360.60
30	361.70	362.00	364.90H	361.25	362.70	362.50

August 1986

Jun	Open		High	Low	Close	
2					354.10N	
3	356.50		356.70	356.50	356.70	
4					354.85N	
5	354.40		357.00	353.30	357.00	
6	359.00		359.50	356.80	358.00	
9	357.50		357.50	349.60	349.85	
10	348.85		351.00	347.40L	349.90	
11	349.80		352.00	349.50	351.30	
12	351.00		352.30	350.40	351.20	
13					357.50N	
16					359.50N	
17	359.40		359.80	357.45	357.90	
18	357.60		359.90	356.00	359.80	
19					356.30N	
20	356.80		359.50	355.00	359.50	
23	359.00		359.75	356.00	357.20	357.30
24	357.80		361.50	356.50	359.00	
25	360.00		363.00	359.20	360.40	
26	361.00		361.70	358.30	360.30	
27	361.70		362.10	360.60	360.85	
30	361.90		364.90H	361.70	363.10	362.90

September 1986

Jun	Open		High	Low	Close	
2					355.05N	
3	355.50		358.00	354.00	357.90	
4	358.40		358.40	353.80	356.25	356.15
5	357.05		358.30	354.80	358.10	
6	360.00		360.70	357.90	359.30	
9	358.50		358.50	350.80	351.20	
10	349.85		352.50	348.60L	351.30	
11	351.20		353.20	350.60	352.90	
12	352.40		353.60	351.90	352.75	
13	353.60		360.50	353.60	358.80	
16	359.50	359.70	361.20	359.30	360.00	360.30
17	360.40		360.75	358.10	358.55	358.65
18	358.50		360.90	356.70	360.60	
19	359.60		361.50	357.20	357.20	
20	357.80		361.10	355.90	361.00	
23	359.20		360.70	357.00	358.25	358.35
24	358.50		362.20	357.00	359.50	359.70
25	360.25		363.80	359.80	361.00	
26	360.60		362.30	358.60	360.80	361.00
27	362.20		362.70	361.30	361.60	361.70
30	362.80		365.70H	362.30	363.70	363.60

December 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23	362.50		362.50	362.20L	362.20	
24					363.70N	
25	363.50		367.00	363.50	364.50	
26	365.00		365.00	362.50	364.30	
27	365.70		365.90	365.00	365.00	
30	368.00		369.20H	365.90	366.85	

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Dec	TOTAL
2	7,599	49				7,648
3	7,761	24L		7		7,792
4	6,855	46		5		6,906
5	6,507	130	1L	2		6,640
6	5,858	96	1	1L		5,956
9	8,290H	170	1	23		8,484
10	8,097	92	23	9		8,221
11	7,119	68	5	14		7,206
12	5,503L	118	2	2		5,625
13	6,653	321	5	80		7,059
16	5,986	330		31		6,347
17	6,856	697	1	19		7,573
18	7,916	605	1	60		8,672
19	7,808	743		79		8,630
20	7,995	2,557	32	79		10,663
23		3,753	24	37		3,814
24		9,185H	84H	3,059	1L	12,329H
25		8,747	37	3,305H	1	12,090
26		5,010	32	87	1	5,130
27		2,080	2	23	1	2,106L
30		4,077	18	143	4H	4,242
TOTAL	106,803	38,988	269	7,065	8	153,133

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Dec	TOTAL
2	6,554H	148L	3L	41		6,746
3	6,070	152	3	44		6,269
4	5,881	165	3	40		6,089
5	5,586	240	4	39L		5,869
6	5,652	282	5	40		5,979
9	5,615	370	5	51		6,041
10	5,470	370	18	45		5,903
11	5,710	371	15	49		6,145
12	5,133	399	15	47		5,594
13	4,909	446	15	86		5,456
16	4,522	541	15	101		5,179
17	4,215L	926	15	97		5,253
18	4,408	1,034	15	110		5,567
19	4,242	1,186	15	127		5,570
20	4,422	2,086	31	157		6,696
23		2,507	19	160		2,686L
24		3,952	20	1,813	1L	5,786
25		4,726	41H	3,828		8,595
26		4,952H	27	3,824	1	8,804H
27		4,917	25	3,823	1	8,766
30		4,882	30	3,850H	3H	8,765

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

July 1986

Jul	Open		High	Low	Close	
1	362 50	362 80	365 40	362 10	365 00	364 90
2	364 30	364 15	366 10**H**	364 00	365 00	365 20
3	364 80	364 60	365 60	361 80	362 10	362 50
4	**HOLIDAY**					
7	361 90	361 70	361 90	349 30	349 50	349 80
8	348 00	347 90	348 10	344 60	347 00	346 80
9	347 80	348 00	349 90	347 20	348 60	348 70
10	349 00	349 10	350 30	344 15	350 00	349 80
11	349 90	349 50	350 80	347 00	347 80	347 50
14	346 80	346 60	347 10	342 60	342 65	342 80
15	342 80	342 70	344 00	339 10	340 10	340 60
16	340 00		343 25	339 40	340 40	340 30
17	340 70		342 85	340 20	340 55	340 70
18	340 50		345 80	338 30**L**	340 00	340 05
21						
22						
23						
24						
25						
28						
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	363 20		365 30	362 70	365 10	
2	364 20		366 20**H**	364 20	365 10	365 30
3	364 80		365 80	362 00	362 50	362 00
4	**HOLIDAY**					
7	360 50		360 60	349 50	349 60	349 75
8	347 50		347 50	344 90	347 00	
9	348 20		349 90	347 40	348 75	
10	349 85		350 40	344 40	349 90	
11	349 80		350 70	347 30	347 60	
14	346 60		347 00	342 70	342 90	342 70
15	343 00		344 00	339 60	340 90	
16	340 10	340 20	343 70	340 00	340 80	
17	341 20		343 20	340 70	340 80	
18	340 50		346 20	338 70	342 00	341 50
21	341 75		342 70	339 40	341 90	342 00
22	340 50	340 30	345 80	340 00	345 00	344 75
23	344 50		345 90	342 80	344 20	343 80
24	344 00	343 80	344 80	341 90	344 40	344 80
25	345 00	344 90	347 15	344 70	346 10	345 90
28	344 80	344 50	345 50	337 70	339 05	338 90
29	339 40		339 90	336 70	338 30	338 70
30	338 50	338 70	342 70	335 10**L**	342 20	342 50
31	342 75	342 50	343 00	340 90	342 15	341 90

September 1986

Jul	Open		High	Low	Close	
1	363 10		366 10	363 00	366 00	
2	364 80		366 90**H**	364 80	366 00	366 10
3	365 70		366 30	362 80	363 30	363 00
4	**HOLIDAY**					
7	362 20		362 30	350 40	350 50	
8	349 50		349 50	345 50	347 75	348 00
9	348 40		350 80	348 20	349 60	349 50
10	349 90	350 10	351 10	[illegible]	350 75	
11	350 25		351 65	[illegible]	348 45	
14	347 80	347 40	347 85	343 50	343 50	343 80
15	343 85	343 60	345 00	340 10	341 35	
16	341 00	340 90	344 20	340 50	341 30	
17	341 90		344 00	341 00	341 40	341 60
18	341 30	341 50	346 80	339 30	341 65	342 60
21	342 70	342 40	343 00	339 80	342 25	342 30
22	340 50	340 40	346 20	340 40	345 25	345 60
23	345 00	345 20	346 50	343 40	344 60	344 50
24	344 50	344 20	345 30	342 30	344 70	344 90
25	345 80	345 70	347 95	345 30	346 90	346 60
28	345 00		345 90	338 20	339 40	339 70
29	340 20	340 10	340 40	337 20	339 00	339 30
30	339 40		343 50	336 00**L**	343 10	
31	343 70		343 80	341 50	342 80	342 70

October 1986

Jul	Open		High	Low	Close
1					
2					
3					
4	**HOLIDAY**				
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21	342 80		343 65	342 50	343 40
22	342 10		347 00	342 10	346 60
23	347 00		347 50	345 00	346 00
24	346 00		346 30	344 50	346 00
25	346 60		348 50**H**	346 60	348 00
28	346 40		346 40	339 70	341 00
29	341 00		341 00	338 80	340 30
30	340 20		344 10	338 00**L**	344 10
31	343 75	343 85	344 50	343 00	343 60

December 1986

Jul	Open	High	Low	Close
1				369 10**N**
2				369 10**N**
3	367 00	367 50**H**	366 15	366 15
4	**HOLIDAY**			
7				353 50**N**
8				350 75**N**
9				352 50**N**
10	351 30	354 00	348 50	353 60
11				351 20**N**
14	350 35	350 70	346 50	346 50
15	346 50	348 30	344 20	344 20
16	344 45	347 50	343 60	344 00
17	345 50	346 50	344 50	344 50
18	344 50	349 50	343 00	345 45
21	344 30	345 30	344 30	344 80
22	343 60	349 00	343 50	348 00
23	348 50	349 00	346 30	347 50
24	347 50	347 80	346 00	347 50
25	347 85	350 00	347 85	349 30
28	347 65	348 00	341 00	342 30
29	342 25	342 50	340 00	342 00
30	341 45	345 50	339 50**L**	345 50
31	345 30	346 30	344 10	345 10

March 1987

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31	348 30	349 00**H**	347 10**L**	348 10

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Mar	TOTAL
1	4,083	13	62				4,158
2	3,721	6**L**	41**L**				3,768
3	2,635**L**	99	102		2		2,838**L**
4	**HOLIDAY**						
7	8,189	147	529				8,865
8	6,840	159	260				7,259
9	5,711	151	165				6,027
10	8,600	99	772		2		9,473
11	6,037	33	157				6,227
14	6,788	104	323		1**L**		7,216
15	12,859**H**	465	1,004**H**		6		14,334**H**
16	9,275	846	995		5		11,121
17	7,599	1,185	601		2		9,387
18	9,530	2,088	912		2		12,532
21		3,484	636	1**L**	1		4,122
22		5,265	351	1	1		5,618
23		4,965	386		3		5,354
24		3,869	324	1	2		4,196
25		3,870	217	2	1		4,090
28		6,412	827	1	1		7,241
29		5,542	434	8**H**	1		5,985
30		7,574**H**	632	1	1		8,208
31		4,297	608	3	9**H**	1**H**	4,918
TOTAL	91,867	50,673	10,338	18	40	1	152,937

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Mar	TOTAL
1	5,027	27**L**	3,843**L**		3		8,900
2	5,118	30	3,866		3		9,017
3	5,226	87	3,843		3		9,159
4	**HOLIDAY**						
7	4,863	90	3,964		3		8,920
8	4,797	107	3,998		3		8,905
9	4,664**L**	237	4,001		3		8,905
10	4,712	215	4,082		3		9,012
11	4,726	234	4,049		3		9,012
14	5,501	280	4,093		4		9,878
15	6,393**H**	554	4,383		2**L**		11,332
16	5,881	1,081	4,406		2		11,370
17	5,020	1,982	4,366		2		11,370
18	4,666	2,559	4,451**H**		2		11,678**H**
21		3,283	4,441	1**L**	3		7,728
22		3,417	4,432		2		7,851
23		2,846	4,410		5**H**		7,261
24		2,817	4,396		3		7,216**L**
25		3,079	4,395	1	4		7,479
28		3,344	4,427	1	3		7,775
29		3,669	4,428	6	4		8,107
30		3,821	4,429	6	3		8,259
31		3,978**H**	4,417	7**H**	4	1**H**	8,407

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

August 1986

Aug	Open		High	Low	Close	
1	341.80	341.60	342.80	338.20	338.60	338.20
4	337.50		343.00	335.40L	342.20	342.60
5	341.90	341.50	344.30	341.00	342.30	342.60
6	342.10	342.20	343.60	339.50	342.00	342.20
7	341.25	341.20	344.40	341.10	342.00	342.20
8	343.00	342.80	343.80	340.80	341.80	341.95
11	342.50	342.70	346.90	342.50	346.30	346.20
12	345.80	346.00	350.90	345.40	350.50	350.30
13	350.30	350.35	354.50	349.60	352.60	352.80
14	352.50	352.45	354.70	351.90	353.80	353.90
15	354.40	354.20	356.70H	351.90	356.55	356.60
18						
19						
20						
21						
22						
25						
26						
27						
28						
29						

September 1986

Aug	Open		High	Low	Close	
1	342.20	342.30	343.50	338.90	339.20	339.00
4	338.00		343.80	336.00L	343.10	
5	342.60	342.20	345.10	341.90	343.10	343.50
6	342.80	342.90	344.40	340.10	342.90	342.70
7	341.70		345.20	341.70	342.60	342.80
8	343.70	344.00	344.70	341.40	342.50	342.60
11	343.50	343.70	347.75	343.50	346.90	347.20
12	347.30	347.20	351.70	346.30	351.40	351.50
13	351.20	351.40	355.40	350.50	353.50	353.70
14	353.60	353.40	355.75	352.85	354.70	354.90
15	355.10	355.00	356.80	352.90	356.30	356.50
18	355.70	355.60	358.60	353.90	357.50	357.30
19	358.00		358.50	355.50	356.10	356.30
20	356.20	356.30	361.50	355.30	361.30	361.50
21	361.20	361.50	362.10	359.60	361.50	361.60
22	360.80		362.60	360.10	361.40	361.20
25	361.30	361.20	361.60	357.50	360.00	360.10
26	360.50	359.80	366.90	359.70	365.55	365.80
27	365.80	366.00	368.80H	365.10	366.70	366.50
28	366.80	366.60	367.40	364.80	365.90	365.60
29	365.50	365.00	367.90	363.20	364.40	364.00

October 1986

Aug	Open		High	Low	Close	
1	344.10		344.40	340.00	340.00	
4	338.30		344.20	337.00L	344.00	
5	346.00		346.00	343.00	344.50	
6	343.40		345.00	342.00	343.90	
7	343.30		345.80	343.00	343.20	
8	345.00		345.20	342.60	343.50	343.40
11	345.00		348.20	344.80	347.80	347.70
12	348.70		352.10	347.40	352.10	
13	352.50		355.80	351.20	354.30	
14	354.30		356.10	354.00	355.50	
15	355.50		357.00	353.80	357.00	
18	356.40		359.40	355.10	358.20	
19	358.00		358.85	356.20	356.90	357.00
20	357.00		362.10	356.30	362.00	
21	362.10	362.40	362.70	360.60	362.30	
22	361.40		363.30	361.00	362.00	
25	362.00		362.30	358.60	360.80	
26	360.80		367.80	360.70	366.50	
27	366.70		369.30H	366.10	367.30	
28	367.80		368.20	365.60	366.60	
29	366.30		368.60	364.30	365.00	

November 1986

Aug	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18						
19						
20						
21	362.30		362.70	360.80L	362.50	
22					362.20N	
25					361.10N	
26					366.90N	
27	367.00		369.40H	366.30	367.50	
28	367.50		368.40	366.20	366.80	
29					365.20N	

December 1986

Aug	Open		High	Low	Close	
1	345.35		346.00	341.50	341.50	
4	339.55		345.50	338.50L	345.50	
5	345.30		347.25	344.50	346.00	
6	344.60		346.00	343.00	345.80	
7	344.50		346.95	344.20	344.20	344.50
8	345.80		346.00	343.50	344.30	
11	345.80		349.00	345.80	348.60	348.45
12	349.40		352.90	348.50	352.90	
13	352.80		356.50	352.00	355.20	
14	355.00		357.20	354.60	356.40	
15	356.70		357.90	354.70	357.90	
18	357.20		359.70	355.70	359.00	
19	359.50	359.30	359.50	357.10	357.80	
20	357.70		362.90	357.20	362.90	
21	362.80		363.10	361.20	363.10	
22	362.40		363.70	361.60	362.90	
25	362.70		363.00	358.80	361.25	
26	361.50		368.10	361.30	367.20	367.10
27	367.30		370.00H	366.80	368.00	
28	368.10		368.80	366.50	367.30	
29	366.70		369.00	364.90	365.70	

March 1987

Aug	Open		High	Low	Close	
1					344.50N	
4					348.50N	
5	348.30		350.00H	347.50L	349.00	
6					348.60N	
7					347.30N	
8					347.25N	
11					351.55N	
12					355.95N	
13					358.20N	
14					359.40N	
15					360.90N	
18					362.00N	
19					360.80N	
20					365.90N	
21					366.10N	
22					365.90N	
25					364.25N	
26					370.05N	
27					370.80N	
28					370.10N	
29					368.30N	

Volume of sales Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	2,907L	269L	1L		1L		3,178
4	6,468	909	1		2		7,380
5	6,344	493	3		2	1H	6,843
6	5,018	457	36		60		5,571
7	4,243	540	54		41		4,878
8	3,333	408	4		1		3,746
11	4,523	809	53		63		5,448
12	5,693	775	32		7		6,507
13	7,633H	1,416	4		1		9,054
14	5,694	1,590	3		7		7,294
15	4,455	2,558	7		30		7,050
18		5,204	41		5		5,250
19		4,825	18		35		4,878
20		6,851H	38		2,868H		9,757H
21		4,670	31	1L	7		4,709
22		2,248	38		4		2,290L
25		3,955	40		10		4,005
26		6,295	113H		74		6,482
27		5,044	32	2H	47		5,125
28		4,570	64	1	17		4,652
29		3,962	39		18		4,019
TOTAL	56,311	57,848	652	4	3,300	1	118,116

Open contracts Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	4,136H	4,457	7L		4L	1H	8,605
4	4,047	4,455	7		4	1	8,514
5	3,490	4,478	8		4		7,980
6	3,716	4,446	39		58		8,259
7	3,246	4,439	89		97		7,871
8	3,356	4,393	92		97		7,938
11	2,942	4,503	144		157		7,746
12	2,758	4,403	173		160		7,494
13	2,599	4,161	176		159		7,095
14	2,501L	4,233	175		160		7,069
15	3,287	5,029	177		184		8,677H
18		5,192	172		184		5,548L
19		5,609H	170		183		5,962
20		4,685	186		2,985		7,856
21		4,452	181	1L	2,978		7,612
22		4,517	174	1	2,978		7,670
25		4,221	177	1	2,975		7,374
26		4,536	201	1	3,003H		7,741
27		4,175	215	1	2,981		7,372
28		4,076L	242	2H	2,988		7,308
29		4,288	245H	2	2,989		7,524

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	363 70	364 00	366 40	356 20	357 30	357 00
3	356 40	356 50	361 60	355 90	361 55	361 40
4	361 60	361 70	367 70	361 10	366 20	366 40
5	365 60	366 00	368 00**H**	362 00	363 05	362 60
8	362 75	363 10	363 80	359 60	362 50	362 70
9	363 30	363 60	365 50	360 20	362 70	362 40
10	362 60	362 70	363 40	359 60	361 30	361 10
11	359 00	358 00	359 20	344 20	344 70	344 80
12	345 00	344 50	346 20	336 00	339 50	339 80
15	340 60	341 00	342 80	337 70	340 60	340 80
16	339 20	339 00	341 70	335 50	340 50	340 30
17	340 60	340 00	343 70	337 80	338 00	338 30
18	338 20	337 90	342 30	335 00**L**	339 30	339 20
19	337 50	337 20	340 00	336 50	336 70	336 50
22						
23						
24						
25						
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	365 30		367 10	357 40	358 00	357 90
3	35[illegible]		362 30	356 90	362 20	
4	[illegible]		368 10	362 10	367 20	367 30
5	36[illegible]0		368 70**H**	362 90	363 50	
8	363 60		364 50	360 50	363 20	363 40
9	364 10		366 10	361 40	363 20	
10	363 40		364 10	360 60	361 80	361 90
11	359 70		359 80	345 00	345 30	345 40
12	344 60		346 80	336 60	340 50	
15	341 80		343 60	338 40	341 40	
16	341 00		342 30	336 20	341 00	
17	341 20		344 30	338 00	338 00	338 30
18	338 50	338 30	342 50	335 30	339 80	339 90
19	338 05	337 80	339 90	336 50	337 20	338 00
22	338 50	339 00	341 10	337 80	340 80	340 60
23	340 00	339 80	343 95	339 50	343 40	343 10
24	343 25	343 10	345 15	341 30	342 90	343 30
25	343 40	343 30	343 40	334 00	337 40	337 20
26	336 10	336 00	341 30	335 00	337 80	337 60
29	336 40	336 00	336 60	331 80**L**	335 75	335 80
30	336 85	337 00	342 00	336 30	337 20	337 30

November 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	365 10		367 00	357 20	358 10	
3	357 50		362 60	357 20	362 60	
4	362 60		367 90**H**	362 50	367 50	367 30
5					363 90**N**	
8					363 80**N**	
9					363 75**N**	
10	363 60		363 95	361 00	362 10	362 20
11	359 85		359 85	345 20	345 50	
12					340 70**N**	
15					341 60**N**	
16					341 25**N**	
17	341 20		343 80	338 20	338 20	
18	337 15		341 50	336 00	340 10	340 00
19	338 70		339 50	337 00	337 50	338 00
22	338 30		340 90	338 00	340 50	
23	341 20		344 00	339 50	343 40	
24	342 80		344 90	341 80	343 10	
25	343 30		343 30	333 90	337 30	
26	336 00		341 00	335 10	337 70	
29	334 50		335 80	332 20**L**	335 70	
30	336 60		341 50	336 50	337 20	

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	365 60		367 60	357 90	358 70	
3	357 70		363 00	357 40	363 00	
4	363 30	363 10	368 50	362 60	367 80	
5	367 50		369 30**H**	363 50	364 40	364 10
8	364 30	364 50	365 20	361 00	364 10	
9	364 70		366 70	361 90	364 10	364 00
10	364 00		364 60	3[illegible]1 20	362 60	362 50
11	360 80	359 00	360 80	345 60	346 10	
12	344 60		347 20	337 50	341 10	
15	342 30	342 20	344 00	338 90	341 90	
16	340 50		342 70	336 00	341 40	341 60
17	341 60		344 60	338 10	338 10	338 50
18	338 30	338 10	343 00	335 50	340 30	339 70
19	338 50		339 80	337 00	338 00	338 40
22	338 90	339 00	341 20	337 90	340 90	340 80
23	340 20	340 00	345 00	339 80	344 30	344 00
24	343 90	343 80	345 80	342 00	343 60	343 70
25	344 00		344 00	334 60	337 60	337 50
26	336 30		341 60	335 40	338 20	338 10
29	336 20		336 90	332 10**L**	336 50	336 20
30	337 60		342 30	337 00	337 70	337 80

March 1987

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				361 20**N**
3				365 50**N**
4				370 25**N**
5				366 75**N**
8				366 65**N**
9				366 60**N**
10				365 10**N**
11				348 60**N**
12	348 60	348 60**H**	341 00**L**	343 25
15				344 05**N**
16				343 70**N**
17				340 80**N**
18				342 55**N**
19				340 90**N**
22				342 60**N**
23				345 90**N**
24				345 55**N**
25				339 75**N**
26				340 25**N**
29				338 25**N**
30				339 60**N**

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	**HOLIDAY**					
2	6,091	49	5	66		6,211
3	6,496	32**L**	2	37**L**		6,567
4	7,051	197	1**L**	46		7,295
5	7,054	226		44		7,324
8	7,472	296		160		7,928
9	6,656	306		61		7,023
10	6,394	126	1	483		7,004
11	12,306**H**	513	4	212		13,035
12	12,247	764		247	1**H**	13,259**H**
15	6,608	345		216		7,169
16	6,748	224		569		7,541
17	7,910	496	31	241		8,678
18	8,004	1,102	32	310		9,448
19	5,944**L**	1,277	14	1,438		8,673
22		3,713	54**H**	426		4,193**L**
23		8,059**H**	29	4,648**H**		12,736
24		5,135	39	455		5,629
25		6,739	11	702		7,452
26		5,285	22	748		6,055
29		6,101	17	639		6,757
30		6,008	28	411		6,447
TOTAL	106,981	46,993	290	12,159	1	166,424

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Mar	TOTAL
1	**HOLIDAY**					
2	4,168**L**	251	6	3,001		7,426
3	4,696	250**L**	5**L**	3,001		7,952
4	4,567	296	5	3,000		7,868
5	4,395	388	5	3,003		7,791
8	5,388	529	5	3,099		9,021
9	5,599	690	5	3,096		9,390
10	5,817	694	5	3,499**H**		10,015
11	6,490**H**	738	7	3,296		10,531**H**
12	6,347	943	7	3,092	1**H**	10,390
15	6,160	888	7	3,088	1	10,144
16	6,206	904	7	3,092	1	10,210
17	5,368	972	31	3,146	1	9,518
18	4,716	1,389	60	3,134	1	9,300
19	4,922	1,676	51	3,248	1	9,898
22		2,299	65	3,312	1	5,677**L**
23		4,088	62	2,579	1	6,730
24		4,749	73	2,575	1	7,398
25		5,227	73	2,515	1	7,816
26		5,593	80**H**	2,504	1	8,178
29		4,890	79	2,505	1	7,475
30		5,794**H**	77	2,479**L**	1	8,351

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

October 1986

Oct	Open		High	Low	Close	
1	337.65	338.10	344.00	337.65	341.70	341.60
2	341.10	341.20	342.70	339.20	342.05	342.40
3	343.40	343.75	345.90	335.30**L**	338.30	338.20
6	338.75	339.00	342.30	337.10	341.00	340.90
7	341.00	341.10	341.60	336.50	341.10	340.90
8	339.40	339.00	344.90	337.40	344.50	344.40
9	344.40		346.50	341.50	342.20	342.30
10	341.70		343.40	340.00	342.00	342.20
13	341.70		344.90	341.00	344.70	344.90
14	344.90	345.10	345.40	340.90	343.30	343.20
15	343.00	343.05	350.80	342.70	350.40	350.80
16	351.10	351.20	352.70**H**	348.80	351.60	351.45
17	351.05	351.00	351.30	347.70	351.05	351.10
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

November 1986

Oct	Open		High	Low	Close	
1	338.85		343.40	338.80	341.50	
2	340.40	340.45	342.40	339.30	342.10	
3	345.10		345.30	335.50**L**	338.30	
6	337.70		341.90	337.70	341.00	
7	340.65		341.10	336.80	340.80	
8	338.40		344.50	337.30	344.30	
9	344.40		345.90	341.70	342.10	
10	341.10		342.60	341.00	341.90	
13	341.80		345.00	341.80	345.00	344.80
14	345.00		345.10	341.00	343.20	
15	342.90		350.60	342.60	350.50	
16	351.00	351.30	352.50	348.80	351.30	
17	350.50		350.90	348.80	349.80	350.20
20	348.70	348.50	348.70	343.80	345.80	346.00
21	346.90	347.20	347.40	344.00	345.30	345.20
22	344.80	345.00	347.40	344.60	345.30	344.70
23	345.40	345.20	352.00	345.00	350.40	350.60
24	350.30	350.10	351.25	347.50	348.20	348.10
27	347.70	347.90	350.40	345.50	349.90	350.10
28	349.60	349.80	351.70	347.80	348.90	349.00
29	348.60	348.40	352.00	348.20	350.60	350.70
30	352.60	354.00	355.80	352.60	355.30	355.50
31	355.80	355.50	356.60**H**	354.10	356.30	356.50

December 1986

Oct	Open		High	Low	Close	
1	338.60		344.60	338.60	342.20	
2	341.70	341.60	343.10	339.80	342.70	342.90
3	344.90	345.50	346.30	335.80**L**	338.60	338.80
6	339.30	339.10	342.50	337.60	341.40	
7	341.20	341.30	342.10	336.80	341.50	341.30
8	339.30	339.80	345.20	337.90	345.00	
9	345.00		346.80	342.00	342.70	342.50
10	342.00	341.80	343.80	340.50	342.30	342.60
13	342.20		345.20	341.50	345.10	345.00
14	345.50		345.80	341.40	343.60	343.70
15	343.30	343.40	351.10	343.00	350.90	351.10
16	351.60		353.30	349.30	352.00	351.80
17	351.30		351.40	348.00	350.10	350.50
20	349.40	348.60	349.40	344.00	346.30	
21	347.10	347.70	347.70	344.30	345.55	345.50
22	345.50	345.45	347.80	345.00	345.80	345.50
23	346.00	345.50	352.70	345.50	351.00	351.20
24	350.75		351.90	348.00	348.70	348.80
27	348.20	348.40	350.80	346.00	350.40	350.60
28	350.20		351.95	348.30	349.40	349.60
29	348.90	348.80	352.30	348.50	350.80	351.10
30	353.00	354.70	356.40	353.00	356.10	356.00
31	356.40	356.30	357.10**H**	354.70	356.80	357.00

January 1987

Oct	Open		High	Low	Close
1					
2					
3					
6					
7					
8					
9					
10					
13					
14					
15					
16					
17					
20	346.20		347.00	346.20	347.00
21	348.00		348.40	345.50**L**	346.25
22	346.70		348.00	346.00	346.00
23	348.70	348.60	352.90	348.00	351.80
24	351.00		351.00	349.00	349.20
27	348.80		351.00	347.00	350.90
28	351.00		351.10	349.10	350.00
29	349.50		352.90	349.50	351.60
30	355.75		356.55	355.50	356.55
31	356.50		357.40**H**	355.80	357.40

March 1987

Oct	Open	High	Low	Close
1				344.00**N**
2				344.60**N**
3				340.60**N**
6				343.30**N**
7				343.30**N**
8				346.80**N**
9				344.50**N**
10				344.30**N**
13				346.80**N**
14				345.30**N**
15				352.80**N**
16				353.60**N**
17	351.40	352.30	351.00	352.30
20	347.20	348.00	347.20	347.60
21	349.00	349.50	346.00**L**	347.00
22	347.70	349.00	346.80	346.80
23	347.50	353.40	347.50	352.80
24	352.00	352.00	349.50	350.00
27	349.80	352.00	347.50	351.90
28	352.00	352.10	350.10	351.00
29	350.50	353.60	350.50	352.60
30	356.75	357.55	355.80	357.55
31	357.50	358.40**H**	356.40	358.40

Volume of sales Reported in contracts

Oct	86Oct	86Nov	86Dec	87Jan	87Mar	TOTAL
1	6,311	66	690			7,067
2	4,991	175	311			5,477
3	5,456	24**L**	639			6,119
6	3,663	76	303			4,042
7	5,657	59	546			6,262
8	8,081**H**	401	846			9,328
9	6,614	697	672			7,983
10	3,278	97	228			3,603
13	1,543**L**	87	149**L**			1,779**L**
14	5,509	270	288		1**L**	6,068
15	7,437	343	710			8,490
16	8,034	469	729			9,232
17	6,965	1,689	1,044**H**		2**H**	9,700**H**
20		3,823	348		1	4,172
21		3,341	323	1**L**	2	3,667
22		3,545	397	1	2	3,945
23		4,852	704	7**H**	2	5,565
24		3,309	310	1	1	3,621
27		4,431	426	1	1	4,859
28		5,560	390	1	1	5,952
29		4,170	304	1	1	4,476
30		5,655**H**	662			6,317
31		3,917	369	1	1	4,288
TOTAL	73,539	47,056	11,388	14	15	132,012

Open contracts Reported in contracts

Oct	86Oct	86Nov	86Dec	87Jan	87Mar	TOTAL
1	6,152	114**L**	2,463**L**		1**L**	8,730
2	6,140	202	2,507		1	8,850
3	6,139	204	2,541		1	8,885
6	6,087	211	2,532		1	8,831
7	6,353	264	2,510		1	9,128
8	7,055	494	2,647		1	10,197
9	7,240**H**	1,079	2,813		1	11,133**H**
10	6,687	1,116	2,813		1	10,617
13	6,288	1,136	2,790		1	10,215
14	5,877	1,186	2,846		1	9,910
15	5,329	1,368	2,996		1	9,694
16	4,830**L**	1,529	2,970		1	9,330
17	4,882	2,308	3,311		2	10,503
20		2,555	3,378		3**H**	5,936
21		2,362	3,343	1**L**	2	5,708**L**
22		2,511	3,334		2	5,847
23		3,095	3,328	1	1	6,425
24		3,186	3,283	2**H**	2	6,473
27		3,310	3,299	1	1	6,611
28		4,024	3,343	2	2	7,371
29		4,035	3,374	2	2	7,413
30		4,151	3,381**H**	2	2	7,536
31		4,210**H**	3,344	2	2	7,558

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

November 1986

Nov	Open		High	Low	Close	
3	357.40	357.60	359.20	356.60	358.40	358.50
4	358.50	358.40	360.40	356.90	359.00	358.90
5	358.70	358.60	360.90	358.00	360.20	360.50
6	359.90	359.50	360.70	355.90	358.90	359.20
7	358.50	358.20	359.70	357.20	358.20	358.50
10	357.80		359.90	357.00	359.50	359.20
11	359.40	359.45	361.00	359.20	360.60	361.00
12	361.30	361.80	361.80	358.20	360.10	360.50
13	360.80		360.80	352.00	352.00	352.30
14	352.20	352.50	356.80	352.20	356.80	356.50
17	355.00	353.80	357.90	353.10	354.60	354.40
18	354.20	354.10	355.10	346.50	346.60	346.70
19	346.30	346.00	350.50	344.90**L**	349.40	349.55
20	349.60	349.70	357.00	349.60	356.55	356.30
21	356.80	357.10	364.40**H**	355.90	363.85	363.90
24						
25						
26						
27	**HOLIDAY**					
28						

December 1986

Nov	Open		High	Low	Close	
3	357.50		359.70	356.90	358.80	359.10
4	358.80		360.60	357.30	359.30	359.40
5	359.20	359.00	361.40	358.40	360.75	361.10
6	359.90	359.95	361.10	356.20	359.50	359.60
7	358.70		360.20	357.60	358.80	359.00
10	358.20	358.10	360.45	357.40	359.80	359.90
11	360.00		361.60	359.60	361.20	361.60
12	361.60	362.10	362.40	358.50	360.60	361.00
13	361.10	361.40	361.40	352.50	352.50	352.70
14	352.70	352.60	357.20	352.60	357.20	357.00
17	354.00		358.20	353.50	355.10	355.00
18	354.60	354.70	355.60	346.90	347.20	
19	346.30	347.00	350.90	345.40**L**	349.80	350.00
20	349.90	350.20	357.20	349.90	356.70	357.00
21	357.00	357.40	363.00	355.80	361.00	361.30
24	362.50	363.00	368.60	361.40	366.70	366.90
25	367.10	367.30	367.90	364.50	367.70	367.80
26	367.40		369.10**H**	366.20	368.00	368.30
27	**HOLIDAY**					
28	368.50	368.25	369.00	365.70	366.10	365.70

January 1987

Nov	Open		High	Low	Close	
3	359.50		359.50	358.80	359.45	
4					359.85**N**	
5					361.45**N**	
6	360.75		361.50	357.50	360.00	
7	359.00		360.40	358.90	359.50	
10					360.40**N**	
11					362.00**N**	
12					361.50**N**	
13	360.50		361.10	353.30	353.40	
14	353.40		357.80	353.40	357.80	
17	354.70		358.70	354.60	355.80	
18	355.00		356.20	347.70	347.70	
19	347.50		351.00	346.50**L**	350.60	
20	352.00		357.50	351.50	357.50	
21	357.80		362.70	356.80	361.80	361.70
24	363.40		369.10	362.10	367.25	367.30
25	367.40		368.40	365.20	368.30	368.40
26	367.50		369.60**H**	367.10	368.70	
27	**HOLIDAY**					
28	369.20		369.30	366.50	366.60	366.50

February 1987

Nov	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19						
20						
21						
24	368.80		368.80	365.40	367.10	
25	367.20		368.20	365.00**L**	368.20	
26	367.50		369.40**H**	367.00	368.50	
27	**HOLIDAY**					
28					366.40**N**	

March 1987

Nov	Open		High	Low	Close	
3	360.50		360.50	359.80	360.45	
4	360.00		361.40	360.00	361.00	
5					362.60**N**	
6	361.75		362.40	358.00	361.00	
7	360.00		361.00	359.50	360.40	
10					361.30**N**	
11					362.90**N**	
12					362.40**N**	
13	361.40		361.50	354.00	354.20	
14	354.30		358.10	354.10	358.10	
17	355.40		358.70	355.20	356.40	
18	355.50		356.80	348.50	348.50	
19	348.40		351.50	347.80**L**	351.40	
20	352.80		358.00	352.40	358.00	
21	358.60		363.80	357.50	362.20	
24	369.30		369.30	366.00	367.60	
25	367.80		368.55	365.50	368.55	
26	368.00		369.80**H**	367.30	368.80	
27	**HOLIDAY**					
28	369.50		369.60	366.70	367.00	366.70

Volume of sales Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Mar	TOTAL
3	4,287	519	1**L**		1**L**	4,808
4	4,118	248**L**			1	4,367
5	5,104	452				5,556
6	6,691	635	1		2	7,329
7	3,375	248	2		1	3,626
10	3,432	270				3,702
11	1,357**L**	256				1,613
12	5,717	979				6,696
13	5,537	558	14		1	6,110
14	5,932	731	66		1	6,730
17	5,332	702	5		3	6,042
18	7,666	1,223	2		10	8,901
19	7,054	981	6		2	8,043
20	7,323	2,640	1,028**H**		1	10,992
21	9,030**H**	4,470	320		11	13,831**H**
24		6,254**H**	155	21**H**	5	6,435
25		4,530	25		7	4,562
26		2,608	108	2**L**	8	2,726
27	**HOLIDAY**					
28		1,381	21		22**H**	1,424**L**
TOTAL	81,955	29,685	1,754	23	76	113,493

Open contracts Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Mar	TOTAL
3	4,625	3,360**L**	1**L**		1**L**	7,987
4	5,081	3,377	1		2	8,461
5	5,167	3,424	1		2	8,594
6	5,634**H**	3,437	2		4	9,077
7	5,038	3,419	2		3	8,462
10	4,818	3,468	2		3	8,291
11	4,909	3,458	2		3	8,372
12	5,047	3,952	2		3	9,004
13	5,265	4,085	13		4	9,367
14	5,252	4,199	53		4	9,508
17	5,446	4,251	57		6	9,760
18	5,095	4,379	56		9	9,539
19	4,844	4,341	59		9	9,253
20	5,264	5,113	1,042		10	11,429
21	4,523**L**	5,758	1,300		11	11,592**H**
24		6,221**H**	1,426	21**L**	13	7,681
25		6,072	1,440	21	15	7,548
26		5,744	1,517**H**	22**H**	14	7,297
27	**HOLIDAY**					
28		5,707	1,517	22	22**H**	7,268**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MAJOR MARKET INDEX MAXI FUTURES

Futures prices Open, high, low, and close $250 times the value of the Index

December 1986

Dec	Open		High	Low	Close	
1	364 75	365 00	368 90	361 40**L**	368 10	368 60
2	368 70	368 80	375 30	368 60	374 00	374 40
3	375 40	375 70	378 10**H**	374 20	374 50	374 40
4	374 80		377 10	373 70	375 20	375 50
5	374 50	374 00	375 80	369 50	372 00	371 80
8	372 60	372 90	375 50	367 70	373 40	373 60
9	372 60	372 45	373 90	370 20	370 90	371 20
10	370 30	370 00	374 80	369 30	372 70	372 50
11	372 40		374 10	366 50	370 20	369 70
12	369 20	369 40	371 10	367 20	367 70	367 95
15	367 00	366 40	371 20	364 60	370 90	370 50
16	371 50	371 70	373 90	369 70	372 60	372 80
17	373 30	372 90	373 30	369 00	369 40	369 60
18	370 50	370 40	370 60	367 30	368 10	367 90
19	367 60	367 40	372 30	366 70	370 40	370 50
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

January 1987

Dec	Open		High	Low	Close	
1	365 25		369 30	362 00**L**	369 10	369 20
2	369 40		375 80	369 40	374 90	375 20
3	376 90		378 70**H**	374 70	375 20	375 50
4	375 10		377 90	374 70	376 30	
5	374 90		376 50	370 60	372 90	372 70
8	373 20	373 70	376 20	368 60	374 30	
9	373 50		374 50	371 10	371 90	
10	370 70		375 70	370 20	373 60	373 50
11	373 20		374 80	367 50	371 40	370 80
12	370 40		371 80	368 50	369 00	
15	368 00	367 10	372 10	365 50	372 00	371 70
16	373 00	372 70	374 90	370 70	373 80	
17	374 30	374 00	374 30	370 00	370 40	370 70
18	371 60	371 40	371 60	368 30	369 30	369 00
19	369 00	368 90	372 80	367 70	370 90	371 10
22	369 50	369 00	372 80	369 00	371 25	371 00
23	371 50		371 80	369 60	370 80	370 10
24	370 60		373 45	370 60	372 60	372 80
25	HOLIDAY					
26	372 50	372 10	373 30	372 10	372 90	372 75
29	372 00	371 75	372 25	367 20	367 60	367 80
30	367 50	368 00	370 25	366 80	369 40	369 00
31	369 50	369 40	369 50	364 30	364 60	365 30

February 1987

Dec	Open		High	Low	Close	
1					368 85**N**	
2					374 60**N**	
3	375 10		377 90**H**	374 80	374 80	375 00
4	375 00		377 30	374 20	375 50	376 00
5	374 50		375 20	370 50	372 20	
8	372 80		375 70	368 50	373 90	
9	373 20		374 00	370 80	371 40	
10	372 50		375 20	371 10	373 20	373 10
11	373 50	373 55	374 40	368 80	370 70	370 40
12	370 70		370 70	368 10	368 10	
15	366 60		371 50	366 40	371 50	371 30
16	372 00		374 10	370 70	373 40	
17	373 50		373 50	369 60	370 10	
18	370 00		370 70	368 30	368 70	
19	368 00	368 05	371 80	367 70	370 70	
22	369 50		372 30	369 10	370 85	370 75
23	371 30		371 30	369 40	370 00	370 30
24	370 70		373 00	370 70	372 50	
25	HOLIDAY					
26	372 00		373 10	372 00	372 60	372 50
29	371 00	371 05	371 80	367 20	367 40	
30	367 30		369 80	366 60	368 70	368 90
31	369 20		369 20	364 10**L**	364 50	364 80

March 1987

Dec	Open		High	Low	Close	
1	362 00		369 30	362 00**L**	369 20	
2	369 70		376 20	369 70	375 00	375 20
3	376 70		378 90**H**	375 20	375 20	375 30
4	375 20		377 80	374 90	376 20	376 50
5	375 00		376 50	370 50	372 60	372 80
8	373 10		376 30	369 00	374 30	
9	373 50		374 50	371 30	371 80	
10	371 40		375 60	370 20	373 60	373 50
11	373 30		374 90	367 80	370 70	
12	370 20		371 90	368 70	368 70	
15	367 70	367 40	372 10	365 70	371 70	
16	372 50		375 10	370 90	374 00	
17	374 50	374 20	374 50	370 30	370 70	
18	371 90		371 90	368 90	369 30	
19	369 20		374 00	368 30	371 40	371 30
22	370 00		373 00	369 90	371 80	371 50
23	371 80		372 10	370 10	370 80	370 60
24	371 60		373 60	371 60	372 90	
25	HOLIDAY					
26	372 60		373 90	372 55	373 30	373 20
29	372 30		372 50	367 50	368 20	368 00
30	367 70	367 90	370 60	367 30	369 70	
31	370 00		370 00	364 50	365 20	365 60

Volume of sales Reported in contracts

Dec	86Dec	87Jan	87Feb	87Mar	TOTAL
1	5,757	663		10**L**	6,430
2	7,434	128		130	7,692
3	7,475	292	24	38	7,829
4	4,567	79**L**	12	21	4,679
5	5,561	108	13	33	5,715
8	6,635	246	1**L**	30	6,912
9	4,846	309	1	31	5,187
10	5,456	218	6	35	5,715
11	8,287**H**	416	25	55	8,783
12	4,506**L**	226	12	35	4,779
15	7,275	669	2	110	8,056
16	7,069	672	9	141	7,891
17	5,650	833	23	87	6,593
18	5,217	747	9	80	6,053
19	7,562	2,487	18	74	10,141**H**
22		3,390**H**	37	82	3,509
23		1,791	11	26	1,828
24		1,432	69	90	1,591
25	HOLIDAY				
26		514	26	75	615**L**
29		2,293	30	185	2,508
30		2,466	35	146	2,647
31		2,475	128**H**	249**H**	2,852
TOTAL	93,297	22,454	491	1,763	118,005

Open contracts Reported in contracts

Dec	86Dec	87Jan	87Feb	87Mar	TOTAL
1	5,924	2,148**L**	22**L**	23**L**	8,117
2	6,553	2,194	22	109	8,878
3	6,354	2,311	35	118	8,818
4	6,187	2,305	45	111	8,648
5	6,206	2,335	52	106	8,699
8	6,184	2,404	53	112	8,753
9	5,879	2,486	52	118	8,535
10	6,234	2,541	56	125	8,956
11	5,548	2,632	77	139	8,396
12	5,399**L**	2,624	78	142	8,243
15	5,867	2,779	80	147	8,873
16	6,511	2,895	83	204	9,693
17	6,230	3,249	87	227	9,793
18	6,430	3,315	88	227	10,060
19	7,100**H**	3,918	80	237	11,335**H**
22		4,223**H**	90	242	4,555
23		4,011	93	252	4,356**L**
24		4,146	133	282	4,561
25	HOLIDAY				
26		4,031	133	271	4,435
29		4,061	139	340	4,540
30		3,949	143	384	4,476
31		4,104	182**H**	427**H**	4,713

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Municipal Bond Index futures **Chicago Board of Trade**
Basic trading unit	$1,000 times the Bond Buyer Municipal Bond Index; a price of 85-16, for example, reflects a contract price of $85,500
Price quotation	Full points and thirty-seconds of a point, e.g., 83-01 equals 83 and 1/32
Minimum fluctuation	1/32 of a full point, or $31.25 per contract
Delivery method	The futures contract is settled in cash on the last trading day; the settlement price on the last trading day will be the Bond Buyer Index value on that day
Daily price limit	96/32 ($3,000 per contract) above or below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 2:00 p.m. Chicago time
Ticker symbol	MB

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	92-18	92-19	92-28	92-16	92-22	92-23
3	92-20	92-22	92-30	92-20	92-26	92-28
6	92-27	92-28	93-13	92-27	93-05	93-06
7	93-24	93-25	94-28	93-22	94-26	94-28
8	95-05	95-04	95-10H	92-27	92-27A	
9	91-20	91-22	92-03	91-01	91-27	91-25
10	91-17	91-15	92-08	91-13	91-14	91-16
13	90-18	90-20	91-02	90-14L	90-17	90-15
14	91-00	91-07	91-12	90-28	91-11	91-10
15	91-26	91-24	92-16	91-15	92-04	92-02
16	92-20	92-18	92-20	91-23	92-03	92-02
17	92-08	92-09	92-27	92-08	92-15	92-14
20	91-14		92-16	91-14	92-16	92-15
21	92-20	92-25	93-03	92-19	92-31	92-30
22	93-14	93-15	93-15	92-16	92-20	
23	92-26	92-25	92-27	92-04	92-22	92-24
24	92-17	92-18	92-28	92-13	92-23	92-26
27	93-08	93-11	93-12	92-27	93-09	93-08
28	93-19	93-11	94-03	93-11	94-02	94-01
29	94-00	94-10	94-16	93-25	94-00	93-31
30	94-06	94-05	94-06	93-19	93-22	93-24
31	93-20	93-19	94-06	93-18	93-25	93-26

June 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	91-20		91-31	91-19	91-27	
3	91-31		92-02	91-24	92-00	
6	91-29	92-00	92-13	91-29	92-09	92-10
7	92-27		94-10	92-27	94-07	
8	94-17		94-20H	92-07	92-07A	
9	90-30	90-29	91-12	90-15	90-27	90-30
10	90-27		91-11	90-20	90-22	
13	89-31	90-04	90-07	89-21L	89-21	89-22
14	90-14		90-17	90-04	90-17	90-16
15	90-25		91-14	90-20	91-06	
16	91-16		91-16	90-29	91-05	
17	91-13	91-16	91-28	91-13	91-18	91-17
20	90-30		91-16	90-23	91-16	
21	91-30		92-02	91-22	91-28	
22	92-07		92-07	91-13	91-14	91-15
23	91-16		91-20	91-05	91-20	
24	91-20		91-24	91-12	91-24	
27	92-00		92-09	91-26	92-08	
28	92-17		93-04	92-13	93-04	
29	93-06		93-15	92-28	93-01	
30	92-20		92-25	92-20	92-25	
31	92-16		93-08	92-16	92-29	

September 1986

Jan	Open	High	Low	Close
1	HOLIDAY			
2				90-29N
3	91-04	91-04	91-02	91-02
6				91-12N
7				93-09N
8	93-05	93-06H	91-09	91-09A
9	90-04	90-04	89-31	89-31
10				89-24N
13	89-05	89-09	88-24L	88-24A
14				89-19N
15				90-09N
16				90-07N
17				90-19N
20				90-18N
21				90-30N
22				90-17N
23				90-22N
24	90-17	90-24	90-12	90-24
27				91-08N
28				92-04N
29				92-01N
30				91-25N
31				91-29N

December 1986

Jan	Open	High	Low	Close
1	HOLIDAY			
2				89-31N
3				90-04N
6				90-11N
7				92-11N
8				90-11N
9				89-01N
10				88-26N
13				87-26N
14				88-21N
15				89-11N
16				89-10N
17				89-22N
20				89-21N
21				90-01N
22				89-20N
23				89-25N
24				89-27N
27				90-11N
28				91-07N
29				91-04N
30				90-28N
31				91-00N

Volume of sales Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	TOTAL
1	HOLIDAY				
2	1,951L	37			1,988L
3	2,069	40	4		2,113
6	3,201	68			3,269
7	4,736	277			5,013
8	6,474H	148	16H		6,638H
9	6,246	126	8		6,380
10	4,205	45			4,250
13	3,388	43	11		3,442
14	2,666	39			2,705
15	3,970	45			4,015
16	3,512	15			3,527
17	2,581	28			2,609
20	2,055	49			2,104
21	3,554	13L			3,567
22	4,861	366H			5,227
23	3,575	46			3,621
24	3,345	54	1L		3,400
27	4,104	122			4,226
28	2,712	69			2,781
29	3,084	40			3,124
30	2,825	23			2,848
31	2,218	66			2,284
TOTAL	77,332	1,759	40		79,131

Open contracts Reported in contracts

Jan	86Mar	86Jun	86Sep	86Dec	TOTAL
1	HOLIDAY				
2	13,660H	482L	121L		14,263
3	13,651	495	125		14,271H
6	13,526	506	125		14,157
7	13,565	556	125		14,246
8	13,038	565	140H		13,743
9	12,747	606	132		13,485
10	12,928	609	132		13,669
13	12,893	608	123		13,624
14	12,570	601	123		13,294
15	11,803	594	123		12,520
16	11,403	597	123		12,123
17	10,885	593	123		11,601
20	11,020	601	123		11,744
21	10,701	594	123		11,418
22	10,197	642	123		10,962
23	10,312	643	123		11,078
24	10,593	646H	124		11,363
27	10,598	566	124		11,288
28	10,346	586	124		11,056
29	10,161	578	124		10,863
30	9,946L	576	124		10,646L
31	10,006	576	124		10,706

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Feb	Open		High	Low	Close	
3	94-03	94-01	94-15	93-28	94-13	94-12
4	94-23	94-24	95-06	94-22	94-31	
5	95-00	94-31	95-09	94-11	94-14	
6	94-14		94-15	92-25	93-05	93-04
7	91-27		92-19	91-23**L**	92-14	92-12
10	92-18		93-14	92-18	93-14	93-13
11	93-29		94-06	93-24	94-03	94-04
12	94-00		94-16	93-28	94-12	94-11
13	94-20	94-22	95-08	94-19	95-06	95-08
14	96-00	95-29	96-14	95-17	96-13	96-10
17	**HOLIDAY**					
18	96-30	96-26	96-30	96-02	96-14	96-12
19	95-26		96-23	95-23	95-27	95-25
20	95-27	95-26	96-02	95-20	96-01	
21	96-22	96-20	97-21	96-17	97-16	
24	97-20	97-17	98-25	97-03	98-05	98-10
25	98-04	98-05	98-09	97-18	98-00	97-29
26	97-26	97-25	98-24	97-24	98-24	
27	99-24		100-10	99-06	99-16	
28	100-24		101-05**H**	98-21	99-06	

June 1986

Feb	Open		High	Low	Close	
3	93-01		93-17	92-31	93-14	
4	93-30		94-06	93-26	94-01	
5	94-09		94-09	93-12	93-16	
6	93-12		93-13	91-30	92-08	
7	91-02	90-30	91-22	90-27**L**	91-17	
10	91-19		92-16	91-19	92-16	
11	92-26		93-07	92-26	93-07	
12	93-11		93-20	93-05	93-14	
13	93-28		94-14	93-27	94-13	94-14
14	94-30		95-17	94-28	95-16	
17	**HOLIDAY**					
18	95-23		95-31	95-09	95-22	
19	95-04		96-00	95-01	95-05	95-04
20	95-03		95-12	94-30	95-12	
21	95-30		97-00	95-28	96-26	
24	96-28	96-27	98-06	96-16	97-22	97-23
25	97-16		97-25	97-00	97-13	97-14
26	97-08		98-10	97-08	98-08	
27	99-08	99-10	100-00	99-03	99-11	99-09
28	100-15	100-25	101-04**H**	98-29	99-09	99-12

September 1986

Feb	Open		High	Low	Close	
3					92-14**N**	
4					93-01**N**	
5	93-11		93-11	92-20	92-20	
6	92-14		92-14	91-01**L**	91-09	
7					90-18**N**	
10					91-17**N**	
11					92-08**N**	
12					92-15**N**	
13					93-13**N**	
14					94-16**N**	
17	**HOLIDAY**					
18					94-22**N**	
19					94-04**N**	
20					94-13**N**	
21	95-24		96-05	95-20	95-31	
24	95-29		97-07	95-25	96-29	96-27
25					96-22**N**	
26	96-24		97-15	96-24	97-15	
27					98-20**N**	
28	98-22		98-22**H**	98-20	98-22	

December 1986

Feb	Open	High	Low	Close
3				91-17**N**
4				92-04**N**
5				91-23**N**
6				90-12**N**
7				89-21**N**
10				90-20**N**
11				91-11**N**
12				91-18**N**
13				92-16**N**
14				93-19**N**
17	**HOLIDAY**			
18				93-25**N**
19				93-07**N**
20				93-11**N**
21				95-02**N**
24				96-00**N**
25				95-25**N**
26				96-18**N**
27				97-24**N**
28				97-25**N**

Volume of sales Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	TOTAL
3	1,473**L**	63			1,536**L**
4	2,143	47			2,190
5	3,277	46	10		3,333
6	6,083**H**	161	8		6,252
7	3,969	127			4,096
10	2,103	75			2,178
11	2,952	226			3,178
12	2,519	25**L**			2,544
13	2,210	277			2,487
14	2,520	232			2,752
17	**HOLIDAY**				
18	2,985	62			3,047
19	3,371	225			3,596
20	2,498	252			2,750
21	4,269	550	12**H**		4,831
24	3,731	1,218	7		4,956
25	3,649	1,549			5,198
26	2,588	847	10		3,445
27	2,812	4,527**H**			7,339**H**
28	1,972	3,631	1**L**		5,604
TOTAL	57,124	14,140	48		71,312

Open contracts Reported in contracts

Feb	86Mar	86Jun	86Sep	86Dec	TOTAL
3	10,052	579	124**L**		10,755
4	9,964	578**L**	124		10,666
5	10,009	583	132		10,724
6	10,489**H**	626	132		11,247
7	9,652	632	132		10,416
10	9,622	641	132		10,395
11	9,733	779	132		10,644
12	9,762	785	132		10,679
13	9,651	813	132		10,596
14	9,594	845	132		10,571
17	**HOLIDAY**				
18	9,320	875	132		10,327
19	9,249	969	132		10,350
20	9,304	1,074	132		10,510
21	9,125	1,184	144		10,453
24	8,424	1,735	149		10,308**L**
25	8,302	2,586	149		11,037
26	7,341	2,975	159		10,475
27	6,423	4,901	159		11,483**H**
28	5,557**L**	5,661**H**	160**H**		11,378

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

March 1986

Mar	Open	High	Low	Close	
3	99-00	99-18	98-27	99-13	
4	99-29	100-16**H**	99-20	99-21	
5	99-00	99-09	97-30	98-12	
6	99-00	99-12	98-05	98-08	98-09
7	98-04	98-20	97-18	98-14	
10	98-26	99-11	98-22	99-10	
11	99-25	99-25	99-13	99-18	
12	99-26	100-04	99-24	99-28	
13	99-09	99-16	98-28	99-16	
14	99-25	99-25	99-00	99-00	
17	98-24	98-24	98-04	98-04	
18	97-16	98-06	97-16	97-29	
19	97-16	97-27	96-31**L**	97-09	97-10
20					
21					
24					
25					
26					
27					
28	**HOLIDAY**				
31					

June 1986

Mar	Open		High	Low	Close	
3	99-20	99-17	100-00	99-01	99-18	
4	100-07	100-05	100-26	99-27	99-30	100-00
5	99-12		99-14	97-31	97-31**A**	
6	98-26		99-08	97-24	97-27	97-26
7	97-20	97-18	98-20	96-29	98-17	98-16
10	99-00	99-05	99-31	99-00	99-14	99-15
11	99-26	99-28	100-12	99-16	99-24	99-23
12	100-06	100-05	100-08	99-17	99-26	99-27
13	98-28	98-26	99-16	98-17	99-12	99-16
14	99-28	99-29	100-05	98-28	98-29	99-00
17	99-05		99-06	97-16	97-23	
18	97-00	97-02	98-12	96-24	97-18	
19	97-09	97-02	97-10	96-04**L**	96-22	96-21
20	96-28	96-27	98-08	96-27	97-29	97-31
21	98-14	98-16	99-03	98-09	98-13	
24	98-25		99-05	98-18	99-01	99-02
25	99-02	99-03	99-08	98-25	98-30	99-00
26	99-11	99-12	100-08	99-10	100-07	100-08
27	101-08	101-00	101-18	100-27	101-14	101-13
28	**HOLIDAY**					
31	101-20	101-16	102-16**H**	101-09	102-16	102-10

September 1986

Mar	Open	High	Low	Close	
3	99-05	99-05	98-30	99-01	
4	99-29	100-03	99-11	99-13	
5	98-23	98-23	97-13	97-13**A**	
6	97-26	97-26	97-08	97-08	
7				97-30**N**	
10	99-03	99-10	99-00	99-04	
11	99-25	99-25	99-10	99-12	
12	99-12	99-20	99-12	99-14	
13	98-12	98-28	98-07	98-28	
14	99-14	99-20	98-19	98-19	
17	98-24	98-24	97-10	97-15	
18	96-28	98-00	96-18	97-09	
19	97-10	97-10	95-30**L**	96-13	
20	96-24	97-24	96-24	97-19	
21	98-07	98-24	97-28	98-02	
24	98-16	98-24	98-12	98-22	
25	98-16	98-27	98-13	98-17	98-18
26	99-15	99-27	99-11	99-27	
27	100-22	100-30	100-18	100-25	
28	**HOLIDAY**				
31	101-22	102-00**H**	101-08	101-30	

December 1986

Mar	Open	High	Low	Close
3				98-04**N**
4				98-16**N**
5				96-16**N**
6				96-11**N**
7				97-01**N**
10				98-07**N**
11				98-15**N**
12				98-17**N**
13				97-31**N**
14				97-22**N**
17				96-18**N**
18				96-12**N**
19				95-16**N**
20				96-22**N**
21				97-05**N**
24				97-25**N**
25				97-22**N**
26				99-00**N**
27				99-30**N**
28	**HOLIDAY**			
31				101-03**N**

Volume of sales Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	TOTAL
3	716	2,635	4		3,355
4	1,321**H**	3,926	14		5,261
5	1,041	3,818	98		4,957
6	1,037	4,403	6		5,446
7	344	4,049			4,393
10	498	3,671	12		4,181
11	229	3,074	13		3,316
12	280	2,864	3**L**		3,147
13	700	3,656	28		4,384
14	417	5,434	14		5,865
17	166**L**	4,140	50		4,356
18	295	4,526	30		4,851
19	403	6,600**H**	79		7,082**H**
20		4,370	104**H**		4,474
21		4,311	22		4,333
24		2,708	12		2,720
25		1,666**L**	11		1,677**L**
26		2,439	10		2,449
27		3,978	34		4,012
28	**HOLIDAY**				
31		4,158	84		4,242
TOTAL	7,447	76,426	628		84,501

Open contracts Reported in contracts

Mar	86Mar	86Jun	86Sep	86Dec	TOTAL
3	5,209**H**	5,712**L**	164**L**		11,085
4	4,481	6,685	174		11,340
5	3,911	7,527	190		11,628
6	3,472	7,967	190		11,629
7	3,397	8,077	190		11,664
10	3,235	8,536	197		11,968
11	3,231	8,600	198		12,029
12	3,156	8,708	199		12,063
13	2,957	8,671	199		11,827
14	2,899	9,630	204		12,733
17	2,765	9,167	220		12,152
18	2,803	9,208	215		12,226
19	2,581**L**	10,061	243		12,885
20		10,080	267		10,347**L**
21		10,237	249		10,486
24		10,463	248		10,711
25		10,475	244		10,719
26		10,975	250		11,225
27		11,654	251		11,905
28	**HOLIDAY**				
31		12,635**H**	294**H**		12,929**H**

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Apr	Open		High	Low	Close	
1	102-28	102-25	103-17**H**	100-20	100-29	
2	100-09	100-12	100-30	99-09	100-17	100-14
3	100-20		100-24	98-15	98-16	98-15
4	98-15		99-10	98-00	98-15	98-10
7	97-28	97-24	98-18	97-21	98-02	98-03
8	98-24		100-01	98-15	99-14	99-10
9	100-05	100-00	100-15	98-28	99-13	99-12
10	99-00		99-12	98-12	98-13	98-12
11	98-16		98-16	97-00	97-02	97-03
14	97-10	97-14	97-30	97-06	97-23	97-24
15	97-20		97-30	97-02	97-28	97-24
16	98-20	98-28	99-26	98-20	99-26**B**	
17	100-03	99-30	100-21	99-06	100-18	100-19
18	101-05	101-12	101-12	100-22	100-26	
21	100-10	100-11	100-28	100-07	100-10	100-11
22	100-24	100-26	100-26	98-27	99-06	98-28
23	97-26	97-31	98-29	97-26	98-10	98-08
24	98-11	98-12	98-21	97-21	97-29	97-22
25	97-30	97-26	98-07	96-13**L**	97-04	97-02
28	97-06		97-28	97-02	97-27	97-28
29	98-07	98-06	98-17	97-17	97-24	97-21
30	97-12	97-08	97-30	97-04	97-12	97-14

September 1986

Apr	Open		High	Low	Close	
1	102-15		103-01**H**	100-08	100-16	
2	100-04		100-14	99-01	100-04	100-03
3	100-02		100-09	98-04	98-04**A**	
4	98-12		98-26	97-21	97-31	
7	97-25		97-30	97-16	97-21	
8	98-12		99-21	98-04	99-01	
9	99-27		99-27	98-18	98-30	98-29
10	98-14		98-28	97-29	97-30	97-29
11	97-15		97-20	96-18	96-19	
14	96-29		97-16	96-28	97-12	
15	97-05		97-17	96-23	97-14	
16	98-10		99-14	98-10	99-14**B**	
17	99-29		100-10	99-00	100-08	
18	100-18		101-07	100-13	100-21	
21	100-08		100-24	100-04	100-09	
22	100-20		100-21	98-25	98-31	98-30
23	98-00	98-01	98-24	97-28	98-07	
24	98-05		98-18	97-14	97-16	97-14
25	97-24		97-28	96-10**L**	96-25	
28	96-24		97-25	96-24	97-24	97-25
29	98-05		98-08	97-14	97-16	
30	97-05		97-24	97-01	97-09	97-10

December 1986

Apr	Open	High	Low	Close
1				99-21**N**
2				99-09**N**
3				97-09**N**
4				97-04**N**
7				96-26**N**
8				98-06**N**
9				98-02**N**
10	97-17	97-24	97-04	97-04
11	96-25	96-25	95-24**L**	95-24
14				96-20**N**
15	95-29	96-20	95-29	96-16
16				98-16**B**
17				99-10**N**
18				99-23**N**
21				99-11**N**
22	98-22	98-22**H**	98-06	98-06
23				97-14**N**
24				96-21**N**
25				96-00**N**
28				96-31**N**
29	97-16	97-16	96-20	96-23
30				96-16**N**

March 1987

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11	95-25	95-25**H**	95-02**L**	95-02
14				95-30**N**
15				95-26**N**
16				97-26**B**
17				98-20**N**
18				99-00**N**
21				98-20**N**
22				97-15**N**
23				96-23**N**
24				95-30**N**
25				95-09**N**
28				96-08**N**
29				96-00**N**
30				95-25**N**

Volume of sales Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	4,926	94			5,020
2	4,045	26			4,071
3	4,418	109			4,527
4	4,616	24			4,640
7	3,786	5**L**			3,791
8	3,520	43			3,563
9	5,790	28			5,818
10	4,181	141	4		4,326
11	4,473	73	1**L**	1**H**	4,548
14	3,143	111			3,254
15	3,766	29	8**H**		3,803
16	3,704	117			3,821
17	4,711	178			4,889
18	4,565	220			4,785
21	4,158	478**H**			4,636
22	5,703	123	1		5,827
23	6,676**H**	316			6,992**H**
24	4,298	140			4,438
25	4,615	62			4,677
28	3,099**L**	23			3,122**L**
29	4,160	69	1		4,230
30	4,610	66			4,676
TOTAL	96,963	2,475	15	1	99,454

Open contracts Reported in contracts

Apr	86Jun	86Sep	86Dec	87Mar	TOTAL
1	13,081	301**L**			13,382
2	13,476	312			13,788
3	13,999	352			14,351
4	13,689	348			14,037
7	12,909	343			13,252
8	13,312	377			13,689
9	13,410	377			13,787
10	13,248	405	4		13,657
11	13,068	430	5**H**	1**H**	13,504
14	13,200	434	5	1	13,640
15	12,999	416	1**L**	1	13,417
16	13,218	483	1	1	13,703
17	13,216	549	1	1	13,767
18	14,006	534	1	1	14,542
21	14,229**H**	736	1	1	14,967
22	14,153	823	2	1	14,979**H**
23	12,787	877	2	1	13,667
24	12,260	857	2	1	13,120
25	11,712	840	2	1	12,555
28	11,420	838	2	1	12,261**L**
29	11,643	880	1	1	12,525
30	11,371**L**	905**H**	1	1	12,278

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

May	Open		High	Low	Close	
1	97-06	97-07	97-16	96-24	96-24	96-25
2	96-17		97-08	95-21	97-04	97-05
5	97-09	97-11	98-08	97-08	98-08	98-05
6	97-21	97-23	98-13**H**	97-18	97-20	97-24
7	97-09	97-07	97-14	96-24	97-05	97-09
8	97-24		97-25	97-16	97-22	97-19
9	96-15	96-12	97-07	96-12	96-27	97-03
12	95-23	95-19	96-08	95-07	95-13	95-12
13	94-19		96-19	94-19	96-01	96-03
14	96-20	96-21	96-21	95-24	96-04	96-03
15	95-26	95-24	95-27	94-12	94-18	94-15
16	93-27	93-25	94-12	93-13	93-17	93-16
19	93-29		94-08	93-04	93-10	93-09
20	92-15		94-00	92-09**L**	93-31	93-30
21	94-16	94-12	94-16	93-07	93-18	93-14
22	93-22		93-28	93-02	93-03	93-06
23	93-00	92-31	94-00	92-31	93-30	93-29
26	**HOLIDAY**					
27	94-12	94-13	94-18	93-30	94-06	94-08
28	94-08		94-10	93-28	94-00	94-03
29	93-20	93-16	93-24	92-27	92-29	92-30
30	92-13		92-30	92-10	92-11	

September 1986

May	Open		High	Low	Close	
1	97-11		97-12	96-22	96-22	
2	96-08		97-02	95-19	97-01	97-02
5	97-10		98-04**H**	97-08	98-04	98-03
6	97-20		98-04	97-17	97-19	
7	97-02		97-09	96-23	97-03	
8	97-20		97-24	97-15	97-19	
9	96-22		97-01	96-17	96-23	96-28
12	95-18	95-22	96-01	95-00	95-05	
13	94-25		96-06	94-18	95-28	95-29
14	96-10		96-16	95-24	96-01	
15	95-21		95-25	94-14	94-16	
16	93-25		94-12	93-15	93-17	93-16
19	94-00		94-04	93-02	93-08	
20	92-12		93-24	92-08	93-24	
21	94-00		94-05	93-05	93-12	
22	93-17		93-24	92-28	92-30	93-00
23	92-27		93-27	92-27	93-23	
26	**HOLIDAY**					
27	94-08		94-14	93-27	94-05	
28	94-04		94-07	93-24	94-00	94-01
29	93-21	93-17	93-23	92-00	92-01	92-00
30	91-16	91-22	92-16	91-16**L**	91-20	91-22

December 1986

May	Open	High	Low	Close
1				95-29**N**
2				96-09**N**
5				97-10**N**
6				96-26**N**
7				96-10**N**
8				96-26**N**
9				96-03**N**
12				94-12**N**
13	93-28	95-03**H**	93-28	95-03
14				95-08**N**
15				93-23**N**
16				92-24**N**
19				92-15**N**
20				92-31**N**
21				92-19**N**
22				92-05**N**
23				92-29**N**
26	**HOLIDAY**			
27				93-11**N**
28	93-20	93-20	93-15	93-17
29				91-17**N**
30	91-09	91-09	91-09**L**	91-09

March 1987

May	Open	High	Low	Close
1				95-06**N**
2				95-18**N**
5				96-19**N**
6				96-03**N**
7				95-19**N**
8				96-03**N**
9				95-12**N**
12				93-21**N**
13				94-12**N**
14				94-17**N**
15				93-00**N**
16				92-01**N**
19				91-24**N**
20				92-08**N**
21				91-28**N**
22				91-14**N**
23				92-06**N**
26	**HOLIDAY**			
27				92-20**N**
28				92-26**N**
29				90-26**N**
30				90-18**N**

Volume of sales Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	3,117	174			3,291
2	6,087**H**	60			6,147
5	3,531	315			3,846
6	2,896	131			3,027
7	2,937	56**L**			2,993
8	3,118	144			3,262
9	3,695	641			4,336
12	4,333	257			4,590
13	4,936	261	1**H**		5,198
14	3,366	620			3,986
15	5,665	835			6,500**H**
16	3,521	342			3,863
19	2,798	519			3,317
20	4,788	1,233			6,021
21	4,085	758			4,843
22	3,462	731			4,193
23	1,503**L**	352			1,855**L**
26	**HOLIDAY**				
27	2,374	1,099			3,473
28	2,848	2,180	1		5,029
29	2,715	3,326			6,041
30	2,148	3,991**H**	1		6,140
TOTAL	73,923	18,025	3		91,951

Open contracts Reported in contracts

May	86Jun	86Sep	86Dec	87Mar	TOTAL
1	11,432	935	1**L**	1**H**	12,369
2	11,220	913**L**	1	1	12,135
5	11,616	1,045	1	1	12,663
6	11,735**H**	1,090	1	1	12,827**H**
7	11,471	1,102	1	1	12,575
8	11,612	1,127	1	1	12,741
9	11,060	1,481	1	1	12,543
12	10,410	1,365	1	1	11,777
13	9,917	1,350		1	11,268
14	9,487	1,849		1	11,337
15	8,781	2,305		1	11,087
16	7,637	2,375		1	10,013
19	7,536	2,410		1	9,947
20	7,519	2,787		1	10,307
21	7,317	2,984		1	10,302
22	7,199	3,220		1	10,420
23	7,191	3,386		1	10,578
26	**HOLIDAY**				
27	6,588	3,874		1	10,463
28	6,003	4,618	1	1	10,623
29	4,784	5,565	1	1	10,351
30	3,920**L**	5,772**H**	2**H**	1	9,695**L**

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

June 1986

Jun	Open		High	Low	Close	
2	92-18		92-26	91-18	91-20	
3	91-30	92-00	92-10	91-18	92-10	
4	92-20	92-18	92-20	90-31	91-00	91-02
5	91-10		91-10	90-23	90-26	
6	91-18	91-20	91-23	90-28	91-20	
9	91-20		91-20	90-12	90-16	
10	90-06		90-15	90-00	90-09	
11	90-12		90-12	89-21**L**	90-09	
12	90-01		90-15	90-01	90-10	
13	90-19		91-13	90-19	91-10	
16	91-20		92-18	91-20	92-06	92-09
17	92-22		93-01**H**	92-17	92-23	
18	92-23		92-28	92-13	92-25	
19	92-15		92-18	92-05	92-17	
20						
23						
24						
25						
26						
27						
30						

September 1986

Jun	Open		High	Low	Close	
2	91-22		92-00	90-15	90-17	90-15
3	90-28	90-30	91-17	90-10	91-17	91-15
4	91-29		91-31	89-16	89-18	89-16
5	89-27	89-25	90-02	89-11	89-19	89-20
6	90-23	90-30	91-00	90-04	90-30	91-00
9	91-10	91-09	91-10	89-10	89-17	89-16
10	89-18	89-20	89-21	88-26	89-15	89-13
11	89-15		89-21	88-24**L**	89-20	89-18
12	89-20	89-23	90-00	89-07	89-17	89-15
13	89-24		90-31	89-20	90-28	90-27
16	91-01		92-10	90-31	92-03	92-02
17	92-23	92-24	93-01	92-09	92-19	92-20
18	92-23	92-24	92-27	92-10	92-19	92-18
19	92-08		92-14	91-20	91-26	91-20
20	91-18	91-16	92-30	91-14	92-21	92-19
23	92-21	92-23	93-22	92-21	93-18	
24	93-31	94-00	94-13	93-19	94-09	94-08
25	95-02	95-06	95-12**H**	94-15	94-20	94-22
26	94-10		94-29	94-04	94-21	
27	95-06		95-06	94-15	94-24	
30	95-06	95-10	95-12	95-00	95-06	95-09

December 1986

Jun	Open		High	Low	Close	
2					90-04**N**	
3					91-01**N**	
4					89-02**N**	
5	89-09		89-12	89-00**L**	89-05	
6	89-22		90-06	89-22	90-06	
9					88-24**N**	
10					88-21**N**	
11					88-26**N**	
12					88-23**N**	
13					90-02**N**	
16					91-16**N**	
17	92-09		92-09	92-05	92-05	
18	92-10		92-10	92-10	92-10	
19					91-13**N**	
20	92-16		92-16	92-09	92-11	92-09
23	92-25		93-00	92-25	93-00	
24	93-10		93-26	93-08	93-22	
25	94-10		94-10	93-31	94-05	
26	94-14		94-14**H**	94-02	94-05	
27					94-08**N**	
30					94-23**N**	

March 1987

Jun	Open		High	Low	Close	
2					89-13**N**	
3					90-13**N**	
4					88-14**N**	
5					88-17**N**	
6					89-18**N**	
9					88-04**N**	
10					88-01**N**	
11					88-06**N**	
12					88-03**N**	
13					89-14**N**	
16					90-28**N**	
17					91-17**N**	
18					91-22**N**	
19					90-25**N**	
20					91-21**N**	
23					92-11**N**	
24					93-01**N**	
25	94-24		94-24**H**	93-28**L**	94-04	
26	94-08		94-13	93-30	94-03	
27					94-07**N**	
30					94-22**N**	

Volume of sales Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	1,288**H**	3,965			5,253
3	1,074	3,398			4,472
4	1,180	4,663**H**			5,843**H**
5	336	3,257	1**L**		3,594
6	479	3,515	1		3,995
9	222	2,758			2,980
10	359	3,447			3,806
11	135**L**	4,011			4,146
12	214	3,981			4,195
13	191	2,987			3,178
16	744	4,157			4,901
17	156	2,907	1		3,064
18	329	2,375	4		2,708
19	444	2,615			3,059
20		2,524	1		2,525
23		1,995	9		2,004
24		3,184	1		3,185
25		2,967	2	50**H**	3,019
26		3,251	11**H**	20**L**	3,282
27		2,678			2,678
30		1,740**L**			1,740**L**
TOTAL	7,151	66,375	31	70	73,627

Open contracts Reported in contracts

Jun	86Jun	86Sep	86Dec	87Mar	TOTAL
2	3,495	6,141	2**L**	1**L**	9,639
3	3,724**H**	5,884**L**	2	1	9,611**L**
4	3,339	6,566	2	1	9,908
5	3,343	6,346	3	1	9,693
6	3,242	6,915	2	1	10,160
9	3,236	7,180	2	1	10,419
10	3,094	7,147	2	1	10,244
11	3,062	7,615	2	1	10,680
12	3,035	8,624	2	1	11,662
13	2,996	8,944	2	1	11,943
16	2,772	9,859	2	1	12,634
17	2,726	9,959	3	1	12,689
18	2,565	10,403	7	1	12,976**H**
19	1,996**L**	10,055	7	1	12,059
20		10,452	8	1	10,461
23		10,680	12	1	10,693
24		11,074	13	1	11,088
25		10,990	13	51**H**	11,054
26		11,154	24**H**	51	11,229
27		11,724	24	51	11,799
30		12,006**H**	24	51	12,081

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

	September 1986						December 1986					March 1987			
Jul	Open		High	Low	Close		Open	High	Low	Close		Open	High	Low	Close
1	95-15	95-16	95-21	94-30	95-07	95-08	95-07	95-07	94-18	94-23					94-22N
2	94-28		95-09	94-19	95-07	95-08	94-10	94-20	94-07	94-20					94-19N
3	95-12		96-11	95-07	96-11					95-24N					95-23N
4	HOLIDAY						HOLIDAY					HOLIDAY			
7	96-20		96-24H	95-22	95-23	95-24				95-05N					95-04N
8	95-09	95-08	95-10	94-08	94-08	94-09	94-18	94-18	93-21	93-21					93-20N
9	94-12	94-13	95-07	94-09	95-02	95-04	93-29	94-18	93-22	94-14					94-13N
10	95-13		95-16	94-18	94-31	94-22	94-30	94-30	94-00	94-04					94-03N
11	94-16		94-29	94-08	94-15	94-19	93-19	94-00	93-19	93-27					93-26N
14	94-16		95-03	94-04	94-30	94-31	93-30	94-18	93-20	94-14					94-13N
15	94-29		95-12	94-28	95-12	95-10	94-15	94-29	94-14	94-28					94-27N
16	95-02		95-26	94-29	94-29	94-30	94-23	95-10H	94-16	94-16					94-15N
17	94-30		95-04	94-06	94-19	94-20	94-20	94-20	93-22	93-31	94-00	93-13	93-15H	93-05L	93-06
18	94-16	94-17	94-27	94-10	94-19	94-20	93-25	94-07	93-25	94-03					93-06N
21	94-21	94-23	94-25	94-12	94-20	94-19	93-30	94-05	93-29	94-03	94-02				93-05N
22	94-06	94-02	94-07	93-06	93-06	93-12	93-16	93-18	92-22	92-22					91-25N
23	92-20		93-03	92-11	92-30	92-29	91-30	92-15	91-30	92-12					91-17N
24	93-00		93-03	92-00	92-08	92-07	91-30	91-30	91-15	91-21					90-26N
25	92-19	92-18	92-24	92-06	92-24	92-22A	92-02	92-10	91-28	92-10					91-15N
28	92-00		92-00	90-29L	91-01	91-03	91-10	91-20	90-20L	90-20					90-06N
29	91-12	91-15	92-13	91-11	92-05	92-06	91-07	91-24	91-04	91-24					91-10N
30	91-31		93-19	91-28	93-13	93-11	92-16	92-30	92-13	92-29	92-30				92-15N
31	93-25		94-02	93-13	94-00	93-31	93-10	93-15	93-05	93-14	93-15				93-01N

Volume of sales Reported in contracts

Jul	86Sep	86Dec	87Mar	TOTAL
1	2,337	1L		2,338
2	2,583	15		2,598
3	1,212			1,212
4	HOLIDAY			
7	1,755			1,755
8	3,305	10		3,315
9	3,643	42		3,685
10	3,467	4		3,471
11	3,153	2		3,155
14	3,173	85H		3,258
15	2,746	19		2,765
16	3,801	35		3,836
17	2,766	16	93H	2,875
18	1,356	21		1,377
21	956L	10		966L
22	3,689	33		3,722
23	4,646H	7		4,653H
24	2,510	12		2,522
25	1,589	21		1,610
28	3,527	10		3,537
29	4,263	1		4,264
30	4,178	4		4,182
31	2,910	14		2,924
TOTAL	63,565	362	93	64,020

Open contracts Reported in contracts

Jul	86Sep	86Dec	87Mar	TOTAL
1	12,136	25L	51H	12,212
2	12,618	26	51	12,695
3	12,600	26	51	12,677
4	HOLIDAY			
7	12,652	26	51	12,729
8	12,337	33	51	12,421
9	13,119	51	51	13,221
10	13,125	52	51	13,228
11	12,930	52	51	13,033
14	13,176	106	51	13,333
15	13,245H	106	51	13,402H
16	13,114	134	51	13,299
17	12,725	134	25L	12,884
18	12,431	134	25	12,590
21	12,497	134	25	12,656
22	11,980	147	25	12,152
23	11,459	140	25	11,624
24	11,043	148	25	11,216
25	10,737	167	25	10,929
28	10,338	168	25	10,531
29	10,409	169	25	10,603
30	10,097L	170	25	10,292L
31	10,103	179H	25	10,307

H = high **L** = low **A** = asked **B** = bid **N** = nominal

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

Aug	September 1986						December 1986						March 1987			
	Open		High	Low	Close		Open		High	Low	Close		Open	High	Low	Close
1	94-00		94-14	93-20	94-03	94-02	93-10		93-26	93-07	93-13	93-12				92-30**N**
4	93-22		94-09	93-18	94-07	94-09	93-00		93-23	93-00	93-23					93-09**N**
5	93-17	93-12	93-20	93-07	93-08	93-09	92-26		92-27	92-16	92-16					92-02**N**
6	93-09		93-15	93-00	93-06	93-08	92-20		92-24	92-12	92-17					92-03**N**
7	92-20	92-22	94-03	92-18**L**	94-01	93-30	92-00		93-16	91-28**L**	93-10					92-28**N**
8	94-01	94-02	95-19	94-01	95-15	95-17	93-29		95-00	93-29	94-31					94-17**N**
11	95-24		96-06	95-19	95-28	95-30	95-07		95-18	95-02	95-12					94-30**N**
12	96-08		96-20	96-01	96-19	96-18	95-20		95-30	95-16	95-29					95-15**N**
13	96-25		97-15	96-15	97-14	97-15	96-00	96-01	96-30	95-29	96-30					96-16**N**
14	97-05		97-18	97-00	97-05	97-04	96-18		97-00	96-17	96-20					96-06**N**
15	97-08		97-14	97-02	97-06	97-08	96-22	96-21	96-28	96-18	96-24					96-10**N**
18	97-02	97-01	97-17	96-27	97-14	97-13	96-21		97-03	96-14	96-30					96-16**N**
19	97-23	97-25	98-11	97-23	98-11	98-10	97-16		97-29	97-14	97-29					97-15**N**
20	98-20	98-23	99-00	98-12	98-24	98-23	98-15		98-21	98-00	98-09					97-27**N**
21	98-15	98-13	98-29	98-07	98-13		98-00		98-12	97-22	97-29					97-15**N**
22	97-16	97-15	97-30	97-15	97-22	97-20	97-06		97-13	96-27	96-30	96-31				96-17**N**
25	97-19	97-16	98-25	97-16	98-25		97-06		98-04	97-03	98-04					97-22**N**
26	99-10		99-25	99-08	99-18	99-20	98-25	99-00	99-12	98-25	99-06	99-08	99-09	99-09	99-04**L**	99-04
27	99-08	99-07	99-17	98-29	98-30	98-31	98-29		99-07	98-18	98-18					98-14**N**
28	99-04		99-31	99-04	99-15	99-18	98-27	98-26	99-20	98-25	99-06	99-05				99-01**N**
29	100-07		100-20**H**	100-04	100-16	100-17	99-30	100-00	100-08**H**	99-26	100-04	100-05	100-01	100-01**H**	100-01	100-01

Volume of sales Reported in contracts

Aug	86Sep	86Dec	87Mar	TOTAL
1	2,933	13		2,946
4	2,210	6**L**		2,216
5	2,879	128		3,007
6	2,032	24		2,056
7	3,711**H**	78		3,789
8	3,607	181		3,788
11	2,838	30		2,868
12	2,679	330		3,009
13	3,485	362		3,847
14	2,779	106		2,885
15	1,096**L**	59		1,155**L**
18	2,603	292		2,895
19	2,661	544		3,205
20	2,564	589		3,153
21	1,928	215		2,143
22	3,107	664		3,771
25	3,217	896		4,113
26	3,246	1,448	5**L**	4,699
27	2,710	776		3,486
28	3,485	1,631		5,116**H**
29	1,734	1,746**H**	10**H**	3,490
TOTAL	57,504	10,118	15	67,637

Open contracts Reported in contracts

Aug	86Sep	86Dec	87Mar	TOTAL
1	9,870	178**L**	25**L**	10,073
4	9,778	179	25	9,982**L**
5	9,906	246	25	10,177
6	9,894	258	25	10,177
7	9,912	295	25	10,232
8	10,162	389	25	10,576
11	10,397	411	25	10,833
12	10,231	561	25	10,817
13	10,367	762	25	11,154
14	10,460	810	25	11,295
15	10,390	838	25	11,253
18	10,559	976	25	11,560
19	10,856**H**	1,291	25	12,172
20	10,377	1,521	25	11,923
21	9,844	1,595	25	11,464
22	9,338	1,806	25	11,169
25	9,552	2,127	25	11,704
26	9,587	2,781	25	12,393
27	8,684	3,029	25	11,738
28	8,346	3,614	25	11,985
29	8,148**L**	4,449**H**	30**H**	12,627**H**

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

Sep	September 1986						December 1986						March 1987			
	Open		High	Low	Close		Open		High	Low	Close		Open	High	Low	Close
1	HOLIDAY						HOLIDAY						HOLIDAY			
2	100-05		100-20H	99-16	99-18	99-19	99-28		100-07H	98-26	98-27	98-26	100-00	100-00H	98-22	98-22
3	99-06	99-01	99-06	97-28	98-16	98-12	98-14	98-18	98-18	97-04	97-28	97-21				97-18N
4	98-28	98-31	99-02	98-03	98-20	98-18	98-03	98-05	98-19	97-13	98-00	97-30				97-18N
5	98-01	98-02	98-06	97-05	97-10	97-08	97-17	97-19	97-20	96-14	96-22	96-19				96-08N
8	96-08		97-05	96-08	96-25		95-22	95-19	96-19	95-19	96-03	96-02	95-04	96-04	95-04	95-24
9	97-08	97-13	97-17	97-05	97-16	97-17	96-20	96-18	97-00	96-16	96-28	97-00	96-20	96-20	96-10	96-20
10	97-24		97-28	97-12	97-20		97-06	97-07	97-09	96-24	97-01					96-22N
11	97-00		97-04	95-30	96-09	96-08	96-10	96-12	96-16	95-08	95-18	95-15				95-04N
12	97-07		97-07	95-24L	96-00	96-04	96-16	96-18	96-19	94-23	95-02	95-06	94-22	95-00	94-16L	94-16
15	96-17		96-31	96-17	96-24		95-23		96-09	95-18	95-27	95-28	95-19	95-19	95-17	95-17
16	96-14		96-27	96-14	96-24	96-23	95-17	95-16	96-02	95-10	95-27	95-26				95-16N
17	97-03		97-07	96-30	97-05		96-00		96-09	95-30	96-00	96-01				95-22N
18	97-17		97-17	96-26	96-26	96-31	96-14	96-15	96-16	95-00	95-00	95-04				94-26N
19	96-10		96-24	96-09	96-16		94-20	94-22	94-26	93-29L	94-09	94-08				93-23N
22							94-21		95-13	94-21	95-10	95-12				94-26N
23							96-00	95-29	96-00	95-01	95-12	95-15	95-17	95-17	94-18	94-28
24							95-14		96-12	95-11	95-29	95-30	95-08	95-10	95-08	95-10
25							96-12	96-15	96-18	95-14	95-19	95-20				95-00N
26							95-02	95-08	95-31	94-28	95-25	95-27				95-06N
29							94-28	94-26	95-16	94-24	95-12	95-13	94-22	94-24	94-18	94-24
30							95-20		96-10	95-15	96-07	96-09	95-10	95-18	95-07	95-18

June 1987

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23	95-04	95-04H	94-10L	94-16
24				94-30N
25				94-20N
26				94-26N
29				94-13N
30				95-07N

Volume of sales Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	TOTAL
1	HOLIDAY				
2	2,185	2,227	5		4,417
3	2,928H	4,247	2		7,177H
4	1,186	2,972			4,158
5	1,108	2,750			3,858
8	1,028	2,656	2		3,686
9	839	2,418	3		3,260
10	805	2,265			3,070
11	2,543	4,480			7,023
12	1,001	3,613	8		4,622
15	933	2,246	1L		3,180
16	813	1,799L			2,612
17	875	2,869			3,744
18	1,157	3,585			4,742
19	284L	4,799H			5,083
22		2,454			2,454L
23		2,633	1	5H	2,639
24		4,796	1		4,797
25		4,241			4,241
26		3,042			3,042
29		2,930	1		2,931
30		4,468	50H		4,518
TOTAL	17,685	67,490	74	5	85,254

Open contracts Reported in contracts

Sep	86Sep	86Dec	87Mar	87Jun	TOTAL
1	HOLIDAY				
2	7,268H	4,924	31		12,223H
3	6,223	5,102	33		11,358
4	5,650	4,831L	33		10,514
5	5,238	4,833	33		10,104
8	4,931	4,884	33		9,848
9	4,583	5,374	33		9,990
10	4,472	5,732	33		10,237
11	3,604	6,542	33		10,179
12	3,369	6,586	28L		9,983
15	3,337	6,930	28		10,295
16	2,902	6,982	28		9,912
17	2,630	7,285	28		9,943
18	2,036	6,918	28		8,982
19	1,970L	7,406	28		9,404
22		7,309	28		7,337
23		7,230	29	5H	7,264L
24		7,531	29	5	7,565
25		8,052	29	5	8,086
26		8,257H	29	5	8,291
29		7,724	29	5	7,758
30		7,909	54H	5	7,968

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close in points and 32nds of a point

	December 1986						March 1987				June 1987			
Oct	**Open**		**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	96-13	96-14	96-23	96-01	96-09	96-11	95-22	95-23	95-16	95-22				95-11**N**
2	96-06	96-08	96-08	95-29	95-31	96-00	95-18	95-18	95-10	95-11				94-31**N**
3	96-22	96-23	97-01	96-10	96-24	96-25	96-06	96-06	95-23	96-04				95-24**N**
6	96-30	97-00	97-08	96-27	97-05	97-04	96-12	96-16	96-12	96-15				96-03**N**
7	97-07		97-10	96-26	97-09	97-10	96-10	96-20	96-07	96-20				96-08**N**
8	97-00		97-20	96-22	96-30	96-28	96-06	96-31	96-05	96-10				95-30**N**
9	96-22	96-24	97-04	96-18	97-01	97-02	96-00	96-14	96-00	96-14				96-02**N**
10	96-29		97-05	96-23	97-00	97-01	96-09	96-12	96-01	96-10				95-30**N**
13	96-25		97-04	96-20	97-04					96-14**N**				96-02**N**
14	97-03		97-12	96-18	96-20	96-18	96-06	96-08	95-28	95-28				95-16**N**
15	96-18	96-16	96-29	96-13	96-24	96-22	96-00	96-05	95-26	95-31				95-19**N**
16	96-24		96-26	96-11	96-12	96-11	95-26	96-00	95-21	95-21				95-09**N**
17	96-06		96-18	96-06	96-11	96-12	95-24	95-24	95-13	95-18	95-08	95-08	94-27	95-00
20	96-02	95-30	96-02	95-21**L**	95-23	95-24	95-05	95-06	94-27**L**	94-27	94-20	94-20	94-10**L**	94-10
21	96-00	95-30	96-15	95-[illegible]	96-06	96-07				95-11**N**				94-26**N**
22	95-26		96-26	95-26	96-22	96-23	95-11	95-21	95-11	95-21	94-30	94-30	94-30	94-30
23	96-28	96-29	97-14	96-26	97-10	97-09	96-03	96-09	96-01	96-08				95-17**N**
24	97-03		97-10	97-02	97-04	97-06	96-05	96-08	96-03	96-06				95-15**N**
27	97-01		97-30	97-01	97-27	97-30	96-19	96-27	96-19	96-27				96-04**N**
28	98-00	98-03	93-06	97-27	97-28	97-27	96-31	97-01	96-24	96-24				96-00**N**
29	97-19	97-18	98-15	97-17	98-10	98-06	96-20	97-08	96-20	97-04	96-15	96-15**H**	96-10	96-12
30	99-05	99-07	99-07**H**	98-20	98-25	98-27	98-02	98-02**H**	97-17	97-24				97-00**N**
31	98-28	98-29	98-31	98-19	98-22	98-23	97-24	97-28	97-18	97-20				96-25**N**

Volume of sales Reported in contracts

Oct	86Dec	87Mar	87Jun	TOTAL
1	3,472	10		3,482
2	1,859	54		1,913
3	3,948	12		3,960
6	2,335	3**L**		2,338
7	2,595	11		2,606
8	3,476	13		3,489
9	2,447	23		2,470
10	1,926	16		1,942
13	596**L**			596**L**
14	3,022	10		3,032
15	3,130	55		3,185
16	2,063	14		2,077
17	1,826	208	101**H**	2,135
20	2,003	32	1**L**	2,036
21	2,302			2,302
22	2,862	67	8	2,937
23	3,479	63		3,542
24	702	19		721
27	1,867	5		1,892
28	3,344	517**H**		3,861
29	3,191	158	1	3,350
30	4,181**H**	53		4,234**H**
31	1,795	17		1,812
TOTAL	58,441	1,360	111	59,912

Open contracts Reported in contracts

Oct	86Dec	87Mar	87Jun	TOTAL
1	7,668	62**L**	5**L**	7,735
2	7,588	87	5	7,680
3	7,549	99	5	7,653
6	7,770	98	5	7,873
7	7,775	105	5	7,885
8	7,842	104	5	7,951
9	7,962**H**	115	5	8,082
10	7,800	123	5	7,928
13	7,818	123	5	7,946
14	7,591	118	5	7,714
15	7,437	117	5	7,559
16	7,296	109	5	7,410**L**
17	7,265	314	105	7,684
20	7,477	305	105	7,887
21	7,592	305	105	8,002
22	7,723	367	105	8,195
23	7,496	388	105	7,989
24	7,552	384	105	8,041
27	7,590	389	105	8,084
28	7,726	870	105	8,701**H**
29	7,424	974	106	8,504
30	7,200**L**	379	106	8,285
31	7,208	993**H**	106	8,307

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Nov	Open		High	Low	Close	
3	98-26		99-15	98-26	99-06	99-04
4	99-00		99-07	98-25	99-03	99-01
5	99-02	99-03	99-08	98-27	99-04	99-02
6	98-26		98-31	98-14	98-16	98-17
7	97-26	97-27	98-11	97-26	98-05	98-04
10	97-20	97-22	98-06	97-20**L**	98-04	98-05
11	98-05		98-12	98-05	98-07	98-05
12	98-13		98-23	98-07	98-23	98-21
13	38-26	98-25	99-04	98-23	99-01	99-02
14	99-02	99-01	99-14	99-01	99-12	99-13
17	99-17	99-18	100-09	99-13	100-05	100-06
18	100-04	100-05	100-09	99-20	99-22	99-23
19	100-00	100-01	100-20	100-00	100-20	100-19
20	100-15		100-24	100-08	100-15	100-14
21	100-14		100-22	100-07	100-14	100-12
24	100-21		100-31	100-21	100-28	100-29
25	101-04		101-06**H**	100-14	100-17	
26	100-15		100-21	100-10	100-17	100-16
27	**HOLIDAY**					
28	100-18		100-20	100-14	100-16	100-17

March 1987

Nov	Open		High	Low	Close	
3	98-02		98-11	98-00	98-03	
4	97-31		98-02	97-23	97-30	
5	97-30		98-03	97-25	98-01	97-31
6	97-25		97-25	97-08	97-11	
7	96-18		97-05	96-18	96-31	
10	96-20		96-31	96-15**L**	96-31	
11	97-02		97-05	97-01	97-03	97-01
12	97-09		97-17	97-02	97-16	
13	97-18		97-29	97-18	97-27	
14	98-00		98-07	97-27	98-07	
17	98-14		99-03	98-12	99-01	
18	99-01		99-02	98-15	98-16	98-17
19	99-00		99-16	98-31	99-15	99-14
20	99-13		99-20	99-06	99-10	
21	99-11		99-19	99-06	99-12	
24	99-22	99-23	99-31	99-20	99-30	
25	100-02	100-05	100-07**H**	99-06	99-11	
26	99-06		99-16	99-02	99-14	
27	**HOLIDAY**					
28	99-12		99-15	99-06	99-06	

June 1987

Nov	Open	High	Low	Close
3				97-08**N**
4	97-02	97-06	96-31	97-03
5	97-05	97-06	97-00	97-05
6				96-15**N**
7				96-03**N**
10	95-25	96-03	95-24**L**	96-02
11				96-03**N**
12				96-18**N**
13	96-18	96-26	96-18	96-24
14				97-04**N**
17	98-06	98-06	98-04	98-04
18	98-00	98-00	97-18	97-18
19				98-15**N**
20				98-11**N**
21	98-17	98-17**H**	98-13	98-13
24				98-31**N**
25				98-12**N**
26				98-15**N**
27	**HOLIDAY**			
28				98-07**N**

Volume of sales Reported in contracts

Nov	86Dec	87Mar	87Jun	TOTAL
3	2,759	52		2,811
4	2,072	123	2	2,197
5	2,371	75	2	2,448
6	3,578	93		3,671
7	3,287	122		3,409
10	3,380	136	14	3,530
11	805	35		840
12	3,215	117		3,332
13	2,327	24**L**	1**L**	2,352
14	2,793	331		3,124
17	3,670	191	2	3,863
18	3,363	166	26**H**	3,555
19	4,092	960		5,052
20	3,612	589		4,201
21	3,161	547	3	3,711
24	1,970	579		2,549
25	4,404**H**	1,282**H**		5,686**H**
26	1,907	446		2,353
27	**HOLIDAY**			
28	433**L**	94		527**L**
TOTAL	53,199	5,962	50	59,211

Open contracts Reported in contracts

Nov	86Dec	87Mar	87Jun	TOTAL
3	7,437	1,039**L**	106**L**	8,582
4	7,717	1,066	108	8,891
5	7,941**H**	1,108	110	9,159
6	7,438	1,109	110	8,657
7	7,157	1,121	110	8,388
10	6,924	1,164	111	8,199
11	6,825	1,183	111	8,119
12	6,727	1,274	111	8,112
13	6,610	1,274	111	7,995**L**
14	6,549	1,396	111	8,056
17	7,139	1,443	113	8,695
18	7,060	1,493	134**H**	8,687
19	7,328	2,041	134	9,503
20	7,293	2,338	134	9,765
21	7,392	2,595	134	10,121
24	7,126	2,846	134	10,106
25	6,616	3,404	134	10,154**H**
26	6,304	3,396	134	9,834
27	**HOLIDAY**			
28	6,219**L**	3,437**H**	134	9,790

MUNICIPAL BOND INDEX FUTURES

Futures prices Open, high, low, and close In points and 32nds of a point

December 1986

Dec	Open		High	Low	Close	
1	100-10	100-06	100-16	100-04	100-16	100-15
2	100-16		101-01	100-13	101-00	
3	101-06		101-12	101-03	101-06	101-05
4	101-04		101-18**H**	101-02	101-16	101-17
5	101-10		101-14	100-26	100-28	
8	100-26		101-00	100-15	100-29	
9	100-27		100-29	100-12	100-12	
10	100-10		100-16	100-02	100-12	
11	100-04		100-05	99-14	99-20	
12	99-14		100-00	99-11	99-25	
15	99-17		99-24	99-06**L**	99-20	99-21
16	99-25		99-28	99-19	99-22	
17	99-26		100-01	99-21	100-01	
18	100-06		100-11	100-03	100-09	
19	100-04		100-14	100-04	100-14	
22						
23						
24						
25	**HOLIDAY**					
26						
29						
30						
31						

March 1987

Dec	Open		High	Low	Close	
1	99-02		99-04	98-25	99-04	99-03
2	99-05		99-28	99-01	99-27	99-26
3	100-04	100-06	100-12	99-28	100-00	
4	100-02		100-13**H**	99-26	100-11	100-09
5	100-06		100-06	99-10	99-12	99-13
8	99-14		99-20	99-00	99-19	99-18
9	99-19		99-20	98-21	98-26	98-21
10	98-24		99-04	98-16	98-30	
11	98-20	98-18	98-25	97-21	97-26	
12	97-27		98-19	97-14**L**	98-03	98-05
15	97-18		98-07	97-14	98-03	98-02
16	98-14	98-15	98-15	98-02	98-05	98-07
17	98-08		98-21	98-07	98-18	98-17
18	98-27		98-31	98-21	98-25	98-24
19	98-28	98-27	99-02	98-21	99-00	99-02
22	98-25	98-28	99-15	98-25	99-15	
23	99-19		100-08	99-19	100-03	100-04
24	100-06		100-09	100-03	100-06	
25	**HOLIDAY**					
26	100-06		100-12	100-05	100-10	100-11
29	100-04	100-03	100-05	99-17	99-17	
30	99-10	99-08	99-12	99-02	99-06	99-07
31	99-10		99-11	98-28	98-28	

June 1987

Dec	Open	High	Low	Close
1				98-04**N**
2				98-27**N**
3	99-16	99-16**H**	99-00	99-00
4				99-09**N**
5				98-12**N**
8	98-04	98-18	98-04	98-18
9	98-10	98-10	97-24	97-24
10	97-20	98-00	97-16	97-30
11	97-18	97-18	96-20	96-24
12	96-12	97-10	96-12**L**	96-25
15				96-24**N**
16	97-01	97-05	96-26	96-29
17	97-04	97-11	97-03	97-11
18				97-19**N**
19	97-18	97-22	97-18	97-22
22				98-04**N**
23	98-29	99-00	98-26	98-27
24				98-30**N**
25	**HOLIDAY**			
26				99-03**N**
29	98-25	98-25	98-14	98-14
30	98-01	98-06	97-31	98-01
31				97-22**N**

Volume of sales Reported in contracts

Dec	86Dec	87Mar	87Jun	TOTAL
1	2,403**H**	1,157		3,560
2	2,397	5,049		7,446**H**
3	1,606	3,669	6	5,281
4	830	2,763		3,593
5	1,046	4,239		5,285
8	277	3,559	5	3,841
9	271	4,126	3	4,400
10	264	3,943	1**L**	4,208
11	666	5,444**H**	1	6,111
12	329	3,745	10	4,084
15	276	3,096		3,372
16	132	2,745	14**H**	2,891
17	128	1,811	8	1,947
18	57**L**	1,556		1,613
19	215	2,125	1	2,341
22		2,314		2,314
23		2,580	4	2,584
24		258**L**		258**L**
25	**HOLIDAY**			
26		276		276
29		1,990	10	2,000
30		2,060	4	2,064
31		1,501		1,501
TOTAL	10,897	60,006	67	70,970

Open contracts Reported in contracts

Dec	86Dec	87Mar	87Jun	TOTAL
1	6,108**H**	3,845**L**	134	10,087
2	5,360	5,467	134	10,961
3	4,260	6,435	134	10,829
4	3,792	7,064	134	10,990
5	3,627	7,199	134	10,960
8	3,508	6,766	135	10,409
9	3,353	7,649	135	11,137
10	3,254	8,323	137	11,714
11	3,020	8,683**H**	137	11,840**H**
12	2,958	8,516	141**H**	11,615
15	2,953	8,133	141	11,227
16	2,873	8,293	132**L**	11,288
17	2,870	8,245	132	11,247
18	2,843	8,308	132	11,283
19	2,796**L**	8,197	132	11,125
22		7,863	132	7,995
23		7,400	136	7,536
24		7,414	136	7,550
25	**HOLIDAY**			
26		7,398	136	7,534
29		7,130	141	7,271
30		6,716	141	6,857
31		6,514	141	6,655**L**

	Highlights
	1,000-Ounce Silver futures **Chicago Board of Trade**
Basic trading unit	1,000 troy ounces
Deliverable grade	Refined silver, assaying not less than .999 fineness and made up of one or more brands and markings officially listed by the Exchange, in bars cast in basic weights of 1,000 troy ounces (each bar may vary no more than 12% more or less)
Delivery method	By vault receipt drawn on deposits made in Chicago vaults as approved by the Exchange
Price quotation	In dollars and cents to the last 1/10 of 1 cent per troy ounce
Minimum fluctuation	1/10 of 1 cent per ounce (equivalent to $1.00 per contract)
Daily price limit	50 cents per troy ounce above or below the previous day's settlement price
Last trading day	Fourth to the last business day of the delivery month
Hours of trading	8:05 a.m. to 1:25 p.m. Chicago time
Ticker symbol	AG

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	576.0		580.0	567.0L	574.0B	576.0A
3	580.0		581.5	578.0	581.5B	
6	580.0		583.0	578.0	583.0B	585.0A
7	585.0		590.0	585.0	590.0B	
8	590.0		590.0	586.0	589.0B	590.0A
9	585.0		620.0	585.0	610.0B	612.0A
10					606.0N	
13	605.0		605.0	598.0	598.0A	
14	602.0		603.0	599.0	600.0B	602.0A
15	615.0		615.0	608.0	612.0B	615.0A
16	632.0		632.0H	615.0	615.0A	
17	613.0		617.0	610.0	617.0B	
20	613.0		618.0	613.0	618.0	
21	623.0	625.0	625.0	615.0	618.0	
22					615.0N	
23	613.0		616.5	613.0	616.5B	
24	619.0		628.0	618.0	628.0B	
27	620.0		622.0	614.0	614.0A	
28	612.0		615.0	612.0	612.0B	614.0A
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	584.0	583.0	588.0	568.0L	578.0	579.0
3	577.0		587.0	577.0	585.0B	586.0A
6	588.0		588.0	582.0	588.0	
7	591.0	592.0	595.0	588.0	593.0	595.0
8	595.0		599.0	585.0	595.0	
9	596.0		630.0	590.0	614.0	615.0
10	616.0	617.0	619.0	605.0	610.0	612.0A
13	610.0		611.0	601.0	602.0	601.0
14	604.0	603.0	606.0	600.0	603.0	
15	613.0	614.0	619.0	611.0	616.0	617.0
16	635.0	637.0	638.0H	614.0	615.0	616.0
17	617.0		623.0	610.0	618.0	
20	606.0		620.0	606.0	618.0	619.0A
21	623.0	625.0	625.0	612.0	618.0	619.0A
22	618.0		621.0	613.0	616.0	
23	614.0		618.0	613.0	617.0	618.0
24	620.0		628.5	618.0	627.0	628.0
27	627.0		627.0	614.0	614.0	615.0
28	616.0	617.0	620.0	613.0	613.0	614.0
29	615.0	614.0	618.0	612.0	616.0	617.0
30	618.0		621.0	606.0	606.0	607.0
31	602.0		609.0	601.0	601.0B	603.0A

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	585.0		588.0	575.0L	582.0B	584.0A
3	588.5		589.5	585.0	589.5B	
6	593.0		593.0	588.0	591.0B	593.0A
7	598.0		599.0	592.0	599.0B	
8	600.0		600.0	595.0	598.0B	600.0A
9	595.0		635.0	595.0	619.0B	620.0A
10	625.0		625.0	612.0	616.0B	617.0A
13	614.0	615.0	615.0	606.0	606.0A	
14	610.0		610.0	605.0	608.0	610.0
15	620.0		622.5	615.0	622.5B	
16	640.0	645.0	645.0H	617.0	617.0	620.0
17	617.9		622.0	617.9	622.0B	
20	610.0		625.0	610.0	623.0B	624.0A
21	628.0		630.0	620.0	623.0B	624.0A
22	620.0		620.5	620.0	620.5B	
23	618.0		623.0	618.0	622.0	623.0
24	623.0		633.0	623.0	633.0B	
27	620.0		625.0	620.0	620.0	
28	620.0		623.0	619.0	617.0B	619.0A
29	622.0		622.0	620.0	621.0B	623.0A
30	623.0		623.0	613.0	613.0	
31	612.0		612.0	607.0	607.0A	

April 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	594.0		595.0	575.0L	586.0B	588.0A
3	585.0		596.0	585.0	593.0	594.0
6	597.0		597.0	589.0	595.0	596.0
7	600.0		604.0	597.0	602.0	603.0A
8	604.0		606.0	594.0	602.0	603.0
9	602.0	603.0	639.0	598.0	624.0	625.0
10	626.0		627.0	614.0	620.0	621.0
13	619.0		621.0	609.0	609.0	610.0
14	613.0		616.0	609.0	612.0	613.0
15	623.0	624.0	628.0	620.0	626.0	
16	643.0	646.0	647.0H	623.0	625.0	626.0
17	627.0	626.0	633.0	619.0	625.0	627.0
20	616.0	617.0	630.0	616.0	628.0	
21	633.0	634.0	634.0	621.0	628.0	627.0
22	627.0		631.0	623.0	625.0	
23	621.0	622.0	628.0	621.0	626.0	627.0
24	629.0	628.5	639.0	627.0	638.0	639.0
27	637.0		637.0	623.0	625.0	623.0
28	626.0	625.0	631.0	622.0	623.0	
29	625.0		627.0	622.0	627.0	
30	627.0	628.0	630.5	616.0	617.0	618.0
31	617.0		619.0	610.0	610.0	611.0

June 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	601.0	602.0	606.0	585.0L	595.5	597.0
3	595.0		604.0	595.0	601.0B	602.0A
6	604.0	605.0	605.0	599.0	604.0	
7	610.0		612.0	605.0	611.0	612.0
8	613.0		616.0	603.0	611.0	612.0
9	613.0	614.0	650.0	607.0	633.0	
10	634.0	635.0	637.0	624.0	630.0	631.0
13	629.0	630.0	630.0	619.0	619.0	620.0
14	622.0	623.0	625.0	619.0	620.0	621.0
15	633.0		637.0	629.0	635.0	636.0
16	654.0	656.0	657.0H	634.0	635.0	
17	637.0		643.0	627.0	636.0	637.0
20	625.0	626.0	640.0	625.0	636.0B	638.0A
21	641.0	642.0	642.0	631.0	637.0	639.0
22	636.0	637.0	640.0	632.0	633.0	634.0
23	631.0	632.0	638.0	631.0	634.0	635.5
24	637.0	638.0	649.0	637.0	647.0	648.0
27	646.0	647.0	647.0	632.0	632.0	634.0
28	634.0	635.0	640.0	632.0	633.0	632.0
29	633.0	634.0	637.0	632.0	636.0	
30	638.0		639.0	626.0	626.0	627.0
31	627.0	628.0	628.0	618.0	619.0	620.0

August 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	605.0		610.0	595.0L	603.0B	605.0A
3	605.0		613.0	605.0	609.0B	611.0A
6	610.0		612.5	610.0	612.5B	
7	618.0		620.0	613.0	619.0B	620.0A
8	615.0		619.5	615.0	619.5B	
9	620.0		660.0	615.0	641.0B	643.0A
10	643.0		648.0	637.0	638.0B	640.0A
13	636.0		636.0	627.5	627.5A	
14	633.0		633.0	630.0	630.0	
15	645.0		645.0	640.0	643.0B	645.0A
16	665.0	663.0	665.0H	645.0	644.5B	645.0A
17	646.0		646.0	640.0	644.0B	645.0A
20	633.0		648.0	633.0	648.0	645.0
21	645.0		648.5	643.0	645.0B	646.0A
22	645.0		648.0	642.5	642.5A	
23	642.0		649.0	640.0	644.0B	645.0A
24	648.0		656.0	648.0	656.0B	
27	655.0		655.0	642.0	642.0	645.0
28	645.0		645.0	642.0	641.0B	642.0A
29	644.0		646.0	644.0	645.0	
30	647.0		647.0	635.0	635.0	
31	633.0		636.0	630.0	630.0	

October 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					612.5N	
3	610.0		618.5	610.0L	618.5B	
6	625.0		625.0	620.0	620.0B	622.0A
7	630.0		630.0	627.0	627.0B	628.0A
8					628.0N	
9	635.0		665.0	635.0	650.0B	652.0A
10	650.0		655.0	645.0	645.0	648.0A
13	643.0		643.0	636.0	636.0A	
14	638.0		640.0	638.0	638.0	
15	655.0		655.0	650.0	652.0B	654.0A
16	670.0		670.0H	653.0	653.0B	655.0A
17	651.0		653.0	651.0	653.0B	
20	650.0		655.0	650.0	653.0B	655.0A
21	658.0		658.0	654.0	654.0A	
22	653.0		653.0	651.0	651.0A	
23	650.0		653.5	650.0	653.5B	
24					665.0N	
27	658.0		658.0	651.0	651.0A	
28	653.0		653.0	650.0	650.0	
29					654.0N	
30	658.0		658.0	644.0	644.0A	
31	640.0		640.0	640.0	640.0	

December 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	630.0		630.0	611.0L	620.0B	622.0A
3	620.0		628.0	620.0	626.0B	628.0A
6	633.0		633.0	623.0	630.0	633.0
7	635.0	633.0	640.0	633.0	636.0B	637.0A
8	640.0		642.0	633.0	638.0	635.0
9	638.0	640.0	675.0	635.0	660.0B	
10	665.0		665.0	652.0	656.0B	658.0A
13	660.0		660.0	645.0	647.0	645.0
14	650.0		655.0	647.0	647.0	650.0
15	660.0	663.0	668.0	658.0	665.0	668.0
16	682.0	685.0	685.0H	663.0	663.0	666.0
17	670.0		670.0	659.0	661.0B	662.0A
20	653.0	655.0	663.0	653.0	662.0B	663.0A
21	673.0	675.0	675.0	658.0	662.0B	663.0A
22	663.0	665.0	668.0	659.0	659.0	660.0
23	660.0		665.0	656.0	662.0B	663.0A
24	663.0		675.0	663.0	674.0	675.0
27	676.0	678.0	678.0	658.0	660.0	658.0
28	666.0		666.0	660.0	661.0	660.0
29	661.0		665.0	660.0	662.0B	664.0A
30	668.0		668.0	653.0	655.0	653.0
31	653.0	655.0	656.0	648.0	648.0	

February 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	635.0		635.0	625.0L	629.0B	630.0A
3					635.5N	
6	640.0		640.0	638.0	638.0A	
7					645.0N	
8	643.0		645.0	643.0	645.0B	
9	675.0		680.0	670.0	668.0B	670.0A
10	675.0		675.0	665.0	667.0B	
13					655.0N	
14					656.0N	
15	675.0		675.0	670.0	674.0B	676.0A
16	691.0		691.0H	672.0	672.0A	
17	672.0		672.0	670.0	670.0	
20	665.0		670.0	665.0	670.0B	672.0A
21	685.0		685.0	670.0	670.0B	672.0A
22	676.0		676.0	668.0	668.0A	
23	668.0		674.0	668.0	674.0	
24	675.0		683.0	675.0	683.0B	
27					669.0N	
28	675.0		675.0	668.0	667.0B	669.0A
29	672.0		675.0	672.0	671.0B	673.0A
30	675.0		678.0	662.0	662.0A	
31	662.0		662.0	655.5	655.5A	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	April 1987					June 1987			
Jan	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**					**HOLIDAY**			
2	649.0	649.0	635.0**L**	637.0**B**	639.0**A**				
3				644.0**N**					
6	645.0	646.5	64[illegible].0	646.5**B**					
7	655.0	655.0	655.0	655.0					
8				655.0**N**					
9	670.0	690.0	670.0	679.0**B**	681.0**A**				
10	680.0	682.0	675.0	677.0**B**					
13	675.0	675.0	665.0	665.0**A**					
14				665.0**N**					
15				685.0**N**					
16	701.0	701.0**H**	681.0	681.0**A**					
17	690.0	690.0	680.0	679.0**B**	681.0**A**				
20	670.0	680.0	670.0	679.0**B**	681.0**A**				
21				680.0**N**					
22	685.0	685.0	676.5	676.5**A**					
23	683.0	685.0	680.5	680.5**A**					
24	685.0	692.0	685.0	692.0**B**					
27	690.0	690.0	678.0	678.0**A**					
28				676.0**B**	678.0**A**				
29				681.0**N**					
30	688.0	688.0	671.0	671.0**A**		694.0	694.0**H**	680.0**L**	680.0**A**
31	671.0	671.0	665.5	665.5**A**					675.0**N**

Volume of sales Reported in contracts

Jun	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
1	**HOLIDAY**											
2	37	3,971	33	308	335	37		49	1**L**	5		4,776
3	6	1,626	6	120	47	26	3	21				1,855
6	28	807	13	55**L**	44**L**	2	6	18**L**	3			976**L**
7	3	1,222	8	210	142	11	2	19		2		1,619
8	3	2,244	15	571	413	4		27	2			3,279
9	6	7,546**H**	34	911	861	40	9	81	3	2		9,493**H**
10		3,136	13	506	802	39	16**H**	40	1	5		4,558
13	15	1,657	16	306	219	10	2	54		4		2,483
14	9	2,775	18	329	647	7	7	21				3,813
15	92**H**	1,060	9	474	351	4	6	57	3			2,056
16	6	3,952	55**H**	1,543	1,132**H**	44	9	146	9	8		6,904
17	5	4,783	2	1,919	549	26	1**L**	373**H**	2	4		7,664
20	4	1,043	14	2,395	336	16	1	64	6	3		3,882
21	16	604	7	5,549**H**	259	12	8	34	4			6,493
22		338**L**	1**L**	4,834	208	16	1	134	1	11**H**		5,544
23	71	663	14	2,620	185	5	1	26	13	5		3,603
24	2**L**	559	8	1,949	375	1**L**		40	4	3		2,941
27	12	1,005	8	3,790	348	46**H**	9	70		3		5,291
28	2	1,025	6	1,268	286	14	3	41	14			2,659
29		518	3	917	217	7		37	13			1,712
30		1,208	29	1,421	312	24	7	52	16**H**	1**L**	2**H**	3,072
31		617	11	3,442	606	33	4	76	3	2		4,794
TOTAL	317	42,559	323	35,437	8,674	424	95	1,480	98	58	2	89,467

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
1	**HOLIDAY**											
2	19	6,264	11**L**	3,098**L**	6,213	701	153	1,961**L**	53**L**	33**L**		18,506
3	9	6,083	11	3,157	6,206**L**	684	151	1,976	53	33		18,363**L**
6	15	6,205	12	3,161	6,224	685	148**L**	1,990	56	33		18,529
7	9	5,986	18	3,194	6,243	688	150	1,998	56	35		18,377
8	9	5,830	21	3,323	6,305	691	150	2,014	58	35		18,436
9	8	7,269**H**	29	3,527	6,396	692	153	2,040	61	37		20,212
10	7	6,863	35	3,614	6,475	689	159	2,064	62	39		20,007
13	9	6,293	47	3,658	6,512	688	161	2,094	62	43		19,567
14	8	5,190	49	3,672	6,528	684	165	2,099	62	43		18,500
15	69**H**	5,285	48	3,756	6,654	683**L**	165	2,115	65	43		18,883
16	20	4,780	63	4,255	6,737	699	168	2,163	72	51		19,008
17	13	4,109	65	5,525	6,760	701	168	2,299	73	54		19,767
20	7	3,773	62	6,432	6,800	698	169	2,323	79	54		20,397
21	16	3,379	61	5,983	6,846	703	175	2,325	83	54		19,625
22	15	3,379	61	5,514	6,843	701	175	2,370	84	55		19,197
23	55	3,382	63	6,516	6,852	702	174	2,375	97	59		20,275
24	6**L**	3,061	64	7,234	6,900	703	174	2,386	98	61		20,687
27	10	2,793	62	7,139	6,990	714	179	2,400	98	64		20,449
28	6	2,448	66	7,489	7,020	719	181	2,419	112	64		20,524
29		2,412	65	7,681	7,114	723	181	2,440	125	64		20,805
30		2,249	60	7,947**H**	7,202	742	185	2,481	139	65	2**H**	21,072**H**
31		1,430**L**	69**H**	7,725	7,213**H**	747**H**	188**H**	2,496**H**	142**H**	67**H**	2	20,079

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

February 1986

Feb	Open		High	Low	Close	
3	603.0	604.0	604.0	588.5	588.5A	
4	580.0		585.0	577.0L	583.0	584.0
5	585.0		590.0	585.0	590.0	
6	588.0		592.0	583.0	583.0A	
7	585.0		592.0	585.0	590.0B	591.0A
10	591.0		591.0	585.0	590.0B	592.0A
11	587.0		595.0	587.0	595.0B	
12	592.5		592.5	588.0	591.0B	593.0A
13	590.0		590.0	586.0	586.0	
14	581.0		592.0	581.0	590.0	592.0
17	HOLIDAY					
18	590.0		593.0	586.0	586.0A	
19	595.0		595.0	587.0	589.0B	591.0A
20	590.0		590.0	585.0	586.0B	588.0A
21	590.0		590.0	585.0	587.0B	589.0A
24	590.0		597.0	590.0	597.0B	
25	606.5		606.5H	587.0	587.0A	
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3	605.0		608.0H	593.0	593.0	595.0
4	580.0	582.0	590.0	580.0	587.0B	589.0A
5	593.0		593.0	590.0	593.0	
6	593.0		593.0	586.0	586.0A	
7	590.0		593.0	590.0	593.0B	
10	595.0		595.0	593.0	593.0A	
11	585.0		596.5	585.0	596.5B	
12	595.0		595.0	593.0	593.0A	
13	588.0		590.0	585.0	585.0	
14	581.0		593.0	581.0	593.0B	
17	HOLIDAY					
18	594.0		594.0	585.0	586.0B	588.0A
19	599.0		600.0	588.0	590.0B	592.0A
20	588.0		590.0	585.0	587.0B	588.0A
21	585.0		589.0	585.0	589.0B	
24	585.0		598.0	585.0	598.0B	
25	608.0		608.0	587.0	587.0A	
26	585.0		588.0	557.0L	557.0A	
27	570.0		570.0	558.0	559.0	560.0
28	565.0		565.0	560.0	560.0	563.0A

April 1986

Feb	Open		High	Low	Close	
3	610.0	611.0	613.0H	596.0	597.0	
4	585.0	586.0	596.0	583.0	591.0	592.0
5	593.0	592.0	598.0	592.0	596.0	597.0
6	595.0		598.0	587.0	590.0	591.0
7	595.0		601.0	592.0	597.0	
10	597.0		599.0	592.0	596.0	597.0
11	591.0	592.0	602.0	589.0	600.0	601.0
12	597.0		600.0	593.0	596.0	597.0
13	591.0	592.0	595.0	590.0	592.0	
14	586.0	587.0	599.0	586.0	596.0	597.0
17	HOLIDAY					
18	596.0	598.0	599.0	587.0	591.0	
19	600.0	604.0	606.0	590.0	595.0	596.0
20	595.0		595.0	589.0	591.5	592.0
21	592.0		594.0	590.0	593.0	
24	595.0	594.0	605.0	590.0	601.0	602.0
25	608.0	610.0	612.0	590.0	591.0	590.0
26	589.0	590.0	594.0	560.0L	560.0	561.0
27	567.0	566.0	573.0	563.0	565.0	
28	569.0		569.0	561.0	566.0	567.0

May 1986

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	HOLIDAY					
18						
19						
20						
21						
24						
25						
25	575.0		575.0	565.0L	565.0A	
27	573.0		578.0H	569.0	569.0A	
28					571.0N	

June 1986

Feb	Open		High	Low	Close	
3	619.0	620.0	622.0H	604.0	605.0	606.0
4	593.0	595.0	603.0	592.0	600.0	601.0
5	601.0	602.0	607.0	601.0	604.0	606.0
6	604.0		606.0	595.0	598.0	
7	603.0	604.0	609.0	599.0	605.0	
10	605.0	606.0	607.0	602.0	604.0	605.0
11	600.0	601.0	611.0	597.0	608.0	609.0A
12	607.0		608.0	602.0	606.0	605.0
13	601.0		604.0	599.0	600.0	
14	595.0		606.9	595.0	605.0	606.0
17	HOLIDAY					
18	606.0		608.0	596.0	599.0	
19	613.0	614.0	615.0	600.0	603.0B	604.0A
20	602.0		603.0	598.0	600.0B	601.0A
21	600.0	601.0	604.0	598.0	602.0	603.0
24	603.0	604.0	614.0	599.0	611.0	612.0
25	619.0	620.0	622.0	600.0	600.0	
26	597.0	598.0	603.0	568.0L	568.0	570.0
27	575.0	576.0	581.0	571.0	573.0	574.0
28	577.0	578.0	578.0	570.0	574.0	575.0A

August 1986

Feb	Open		High	Low	Close	
3	628.0		630.0H	615.0	615.0	
4	602.0		610.0	600.0	607.0B	609.0A
5	612.0		615.0	612.0	612.0B	614.0A
6	615.0		617.0	606.0	606.0	
7	611.0		615.0	611.0	612.0B	614.0A
10	615.0		615.0	613.0	613.0A	
11	610.0		616.5	608.0	616.5B	
12	613.0		615.0	613.0	613.0B	614.0A
13	612.0		612.0	608.5	608.5A	
14	605.0		615.0	604.0	613.0B	614.0A
17	HOLIDAY					
18	613.0		617.0	607.5	607.5A	
19	624.0		625.0	610.0	612.0	
20	610.0		610.0	607.0	608.0B	610.0A
21	610.0		610.5	606.0	610.5B	
24	608.0		623.0	607.0	619.0B	620.0A
25	630.0		630.0	608.5	608.5A	
26	606.0	607.0	611.0	577.5L	577.5A	
27	583.0		590.0	580.0	581.0B	582.0A
28	587.0	586.0	588.0	580.0	583.0B	584.0A

October 1986

Feb	Open		High	Low	Close	
3	635.0		640.0H	622.5	622.5A	
4	615.0		618.0	613.0	615.0B	617.0A
5	625.0		625.0	621.0	621.0A	
6	624.0		625.0	614.0	614.0A	
7	620.0		621.0	620.0	621.0B	
10	623.0		623.0	621.0	621.0A	
11					624.5N	
12	625.0		625.0	622.0	622.0A	
13	620.0		620.0	617.0	617.0A	
14	614.0		622.0	614.0	622.0B	
17	HOLIDAY					
18	622.0		622.0	616.0	616.0A	
19	630.0		630.0	618.0	620.0B	621.0A
20	618.0		618.0	617.5	617.5A	
21	617.0		620.0	617.0	618.0B	620.0A
24	622.0		628.0	620.0	628.0B	
25	639.0		639.0	617.0	617.0A	
26	617.0		617.0	586.0L	586.0A	
27	590.0		600.0	590.0	590.0B	591.0A
28	594.0		595.0	590.0	591.0B	593.0A

December 1986

Feb	Open		High	Low	Close	
3	648.0		650.0H	630.0	630.0	631.0
4	625.0		630.0	620.0	624.0	626.0
5	625.0		634.0	625.0	629.0	630.0
6	628.0	629.0	635.0	623.0	623.0	
7	625.0		637.0	625.0	630.0	
10	634.0	635.0	635.0	630.0	630.0	
11	628.0	630.0	633.5	625.0	633.5B	
12	631.0		635.0	628.0	631.0B	
13	626.0		628.0	625.0	625.0B	627.0A
14	624.0		631.0	620.0	631.0	
17	HOLIDAY					
18	630.0		630.0	623.0	625.0	
19	635.0	636.0	640.0	627.0	628.0	630.0A
20	627.0		630.0	625.0	626.0B	627.0A
21	625.0		629.9	623.0	629.0	629.9
24	633.0		640.5	626.0	638.0	640.0
25	648.0		648.0	627.0	627.0	
26	628.0		629.0	595.0L	595.0	
27	604.0	605.0	610.0	598.0	598.0	
28	603.0		605.0	597.0	599.0	600.5A

February 1987

Feb	Open		High	Low	Close	
3	640.0		640.0	640.0	640.0	
4	630.0		635.0	630.0	633.0B	635.0A
5	640.0		640.0	640.0	640.0	
6	640.0		640.0	632.0	634.0	632.0
7					639.0N	
10					639.0N	
11					642.5N	
12					640.0N	
13	640.0		640.0	635.0	635.0A	
14					640.0M	
17	HOLIDAY					
18	635.0		635.0	634.0	634.0A	
19	644.0		644.0	638.5	638.5A	
20					635.5N	
21	640.0		640.0	635.0	636.0B	638.0A
24	637.0		646.0H	637.0	646.0B	
25	640.0		640.0	635.0	635.0A	
26	630.0		630.0	604.0L	604.0A	
27	610.0		615.0	608.5	608.0B	608.5A
28	612.0		612.0	605.0	608.0B	610.0A

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	April 1987					June 1987				
Feb	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
3	665.0	665.0**H**	650.0	650.0**A**					660.0**N**	
4	645.0	645.0	635.0	641.0**B**	643.0**A**	655.0	655.0	650.0	650.0**B**	652.0**A**
5	650.0	650.0	650.0	650.0		655.0	655.0	655.0	655.0	
6				641.0**N**		655.0	655.0	650.0	650.0**A**	
7	650.0	650.0	648.0	648.0**A**					660.0**N**	
10	652.0	652.0	648.0	648.0**A**		665.0	665.0	657.0	657.0**A**	
11				651.5**N**					660.5**N**	
12				649.0**N**					658.0**N**	
13	650.0	650.0	645.5	645.0**B**	645.5**A**	655.0	655.0	653.0	653.0**A**	
14	645.0	649.0	642.0	649.0**B**		651.0	658.0	651.0	658.0**B**	
17	**HOLIDAY**					**HOLIDAY**				
18	645.0	645.0	643.0	643.0**A**					652.0**N**	
19				647.5**N**		660.0	660.0	656.5	656.5**A**	
20				644.5**N**					653.5**N**	
21	650.0	650.0	646.0	646.0**A**		657.5	658.0	655.0	655.0	
24	655.0	655.0	655.0	655[illegible]					664.0**N**	
25	660.0	660.0	644.0	644.0**A**		670.0	670.0**H**	653.0	653.0**A**	
26	640.0	640.0	613.0**L**	613.0**A**		640.0	640.0	622.0**L**	622.0**A**	
27	625.0	625.0	615.0	614.0**B**	616.0**A**	630.0	630.0	625.0	620.0**B**	625.0**A**
28	620.0	620.0	616.0	617.0**B**	618.0**A**	626.0	630.0	626.0	625.0**B**	627.0**A**

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	414	167	2,165		1,005	32	9	245**H**	1**L**	12		4,050
4	433	177**H**	2,881		726	155**H**	14	99	12	2	16	4,515
5	518	7	1,473		178	12	3	19	3	2	1**L**	2,216
6	538**H**	6	3,448		413	23	4	44	8		2	4,486
7	20	2	838		196	20	4	37		1**L**		1,118
10	29	1**L**	850		149	2**L**	1**L**	27		1	2	1,062
11	86	1	3,249		171	8		16**L**				3,531
12	11	1	2,137		190	4	1	23				2,367
13	5	16	982		190	7	1	23	1	56**H**	1	1,282
14	12	5	461**L**		178	33	6	60		14	2	771**L**
17	**HOLIDAY**											
18	38	4	2,420		436	6	4	45	1	3		2,957
19	11	6	2,106		452	37	2	57	4		1	2,676
20	4	8	1,240		136**L**	19	4	21				1,432
21	3**L**	2	2,330		207	11	6	47	2	5	7	2,620
24	9	10	3,279		495	35	2	25	1	1		3,857
25	11	30	4,545**H**		987	47	6	65	1	4	1	5,697**H**
26		88	3,485	2**L**	1,653**H**	85	14	196	16**H**	2	3	5,544
27		50	2,819	4**H**	989	130	21**H**	211	12	9	3	4,248
28		39	817		425	21	8	171	5	13	21**H**	1,520
TOTAL	2,142	620	41,525	6	9,176	687	110	1,431	67	125	60	55,949

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	1,153**H**	159**H**	7,455		7,296	755**L**	189	2,572**L**	142**L**	74**L**	2**L**	19,797
4	921	105	7,379		7,291	829**H**	188**L**	2,597	146	74	13	19,543
5	894	108	7,404		7,270	820	188	2,594	149	76	14	19,517
6	622	105	8,673**H**		7,269**L**	824	190	2,611	155	76	16	20,541**H**
7	138	104	8,574		7,332	823	189	2,614	155	77	16	20,022
10	106	104	8,355		7,348	824	190	2,628	155	78	18	19,806
11	93	105	6,744		7,367	826	190	2,623	155	78	18	18,199
12	73	104	6,820		7,353	827	189	2,620	155	78	18	18,237
13	67	113	6,654		7,374	824	189	2,618	156	113	19	18,127
14	54	115	6,594		7,366	810	190	2,641	156	119	20	18,065
17	**HOLIDAY**											
18	20	115	6,377		7,325	812	190	2,635	157	119	20	17,770**L**
19	23	115	6,345**L**		7,375	816	190	2,647	161	119	21	17,812
20	20	112	6,756		7,353	813	191	2,645	161	119	21	18,191
21	9	112	7,528		7,320	811	194	2,646	162	120	25	18,927
24	9	113	7,080		7,543	802	195	2,654	163	121	25	18,705
25	7	98	6,513		7,674	786	197	2,673	164	123	24	18,259
26	1**L**	47	7,036	2**L**	8,011**H**	810	200	2,734	171	125	27	19,164
27		62	7,652	6**H**	7,987	827	205	2,771	175**H**	129	30	19,844
28		45**L**	7,501	6	7,889	827	208**H**	2,814**H**	173	137**H**	36**H**	19,636

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

March 1986

Mar	Open		High	Low	Close	
3	562.0		562.0	550.0**L**	556.0**B**	558.0**A**
4	555.0		563.0	550.0	563.0**B**	
5	557.0		562.0	557.0	558.0**B**	560.0**A**
6	557.0		559.0	557.0	559.0**B**	560.0**A**
7	558.0		558.0	558.0	558.0**B**	558.5**A**
10	555.0		558.0	555.0	557.0**B**	559.0**A**
11	560.0		567.0	560.0	567.0**B**	
12	570.0		583.0**H**	565.0	583.0**B**	585.0**A**
13	575.0		575.0	569.0	569.0**A**	
14	573.0		573.0	565.0	566.0**B**	568.0**A**
17	570.0		575.0	570.0	574.0**B**	576.0**A**
18	575.0		577.0	570.0	570.0	
19	565.0		571.0	565.0	571.0**B**	
20	570.0		577.0	570.0	577.0**B**	
21	573.0	574.0	578.0	573.0	573.0**B**	575.0**A**
24	570.0		570.0	568.0	567.0**B**	569.0**A**
25	565.0		565.0	556.0	555.0**B**	556.0**A**
26						
27						
28	**HOLIDAY**					
31						

April 1986

Mar	Open		High	Low	Close	
3	565.0	566.0	567.0	549.0	560.0	561.0
4	560.0	561.0	567.0	554.0	566.0	567.0
5	566.0	567.0	570.0	557.0	561.0	560.0
6	560.0		565.0	559.0	561.0	562.0
7	562.0		567.0	558.0	562.0	
10	556.0	557.0	564.0	556.0	561.0	560.0
11	563.0	564.0	570.0	560.0	569.0	
12	570.0		586.0**H**	567.5	584.0	586.0
13	578.0	579.0	582.0	569.0	570.0	571.0
14	572.0		574.0	566.0	569.0	
17	570.0		583.0	570.0	577.0	578.0
18	578.0	579.0	579.0	569.0	571.0	
19	569.0		575.0	565.0	571.0**B**	573.0**A**
20	574.0	575.0	578.0	571.0	577.0	578.0
21	576.0		583.0	572.0	574.0	575.0
24	570.0		573.0	564.0	567.0	568.0
25	573.0	574.0	574.0	552.0	555.0	556.0
26	556.0	557.0	560.0	554.0	559.0	
27	559.0		561.0	550.0	550.0	551.0
28	**HOLIDAY**					
31	549.0	550.0	550.0	509.0**L**	509.0	510.0

May 1986

Mar	Open		High	Low	Close	
3	565.0		565.0	560.0	564.0**B**	566.0**A**
4	565.0		570.0	565.0	569.0	570.0
5	565.0		570.0	563.0	565.0	
6	568.0		568.0	566.0	566.0**A**	
7					566.0**N**	
10	566.0		566.0	565.0	565.0**A**	
11	570.0		573.0	570.0	573.0**B**	
12	575.0		589.0**H**	575.0	589.0**B**	
13	578.0		580.0	575.0	575.0	
14	573.0		575.0	571.0	571.0	
17	580.0		583.0	580.0	580.0	
18	580.0		580.0	575.0	575.0**B**	577.0**A**
19	570.0		580.0	570.0	575.0**B**	577.0**A**
20					582.0**N**	
21	585.0		585.0	579.0	579.0**A**	
24	572.0		572.0	572.0	572.0	
25	571.5		571.5	560.0	560.0	
26	560.0		565.0	560.0	562.0	
27	560.0		560.0	555.0	555.0**A**	
28	**HOLIDAY**					
31	540.0		540.0	514.0**L**	513.0**B**	515.0**A**

June 1986

Mar	Open		High	Low	Close	
3	575.0		575.0	556.0	569.0	570.0
4	568.0	569.0	577.0	563.0	576.0	575.0
5	575.0	576.0	579.0	566.0	569.0	570.0
6	568.0		573.0	568.0	570.0	
7	571.0		574.0	567.0	569.0**B**	571.0**A**
10	565.0		573.0	565.0	568.0	569.0
11	572.0	573.0	577.0	569.0	576.5	577.0
12	577.0	576.0	593.0**H**	575.0	593.0	
13	587.0	588.0	589.0	577.0	577.0	579.0**A**
14	580.0		582.0	575.0	576.0	
17	578.0	579.0	591.0	578.0	585.0	
18	586.0	587.0	588.0	576.0	580.0	
19	578.0		583.0	573.0	580.0	
20	583.0		588.0	580.0	586.0	585.0
21	585.0		590.0	580.0	583.0	584.0
24	578.0	576.0	582.0	572.0	575.0	576.0
25	581.0	580.0	581.0	560.0	566.0	564.0
26	565.0	564.0	570.0	562.0	567.0	
27	565.0		569.0	559.0	559.0	
28	**HOLIDAY**					
31	554.0	556.0	556.0	517.0**L**	519.0	518.0

August 1986

Mar	Open		High	Low	Close	
3	585.0		585.0	570.0	576.0**B**	577.0**A**
4	576.0		583.0	573.0	583.0**B**	584.0**A**
5	585.0		585.0	573.0	576.0**B**	578.0**A**
6	575.0		580.0	575.0	578.0	
7	580.0		582.0	577.0	577.0**B**	579.0**A**
10	574.0		577.0	574.0	576.0**B**	578.0**A**
11	582.0		585.0	578.0	584.0	585.0
12	585.0		601.0**H**	585.0	601.0**B**	
13	595.0		598.0	586.0	586.0**B**	588.0**A**
14	580.0		587.0	580.0	583.0	
17	593.0		599.0	590.0	592.0**B**	594.0**A**
18	592.0		595.0	585.0	587.0**B**	589.0**A**
19	587.0		588.0	582.0	588.0	
20	590.5		595.0	589.0	593.0**B**	595.0**A**
21	595.0		600.0	592.0	593.0	
24	583.0		590.0	581.0	585.0	
25	590.0		590.0	573.0	575.0	
26	575.0		577.0	572.0	573.0	574.0
27	572.0		575.0	565.0	565.0	
28	**HOLIDAY**					
31	560.0	562.0	562.0	523.0**L**	523.0	525.0

October 1986

Mar	Open		High	Low	Close	
3	595.0		595.0	578.0	584.0**B**	586.0**A**
4	580.0		591.0	578.0	591.0**B**	
5	582.0		583.0	582.0	582.0	583.0
6	586.0		590.0	585.0	585.0	586.0**A**
7	588.5		588.5	586.0	586.0**A**	
10					585.0**N**	
11					591.5**N**	
12	605.0		609.0**H**	604.0	609.0**B**	
13	601.0		601.0	594.0	594.0**A**	
14	594.0		594.0	591.5	591.5**A**	
17	603.0		603.0	600.0	601.0**B**	603.0**A**
18	600.0		600.0	596.0	596.0**A**	
19	590.0		598.0	590.0	595.0**B**	597.0**A**
20	598.0		602.0	597.0	602.0**B**	
21	600.0	605.0	605.0	600.0	599.0**B**	601.0**A**
24	594.5		595.0	590.0	591.0**B**	593.0**A**
25	598.0		598.0	580.0	580.0	
26	580.0		583.0	580.0	582.0**B**	584.0**A**
27	582.0		584.0	573.0	573.0	578.0
28	**HOLIDAY**					
31	560.0		560.0	533.0**L**	533.0	535.0

December 1986

Mar	Open		High	Low	Close	
3	605.0		605.0	585.0	592.0**B**	594.0**A**
4	592.0		597.0	585.0	594.8	595.0
5	600.0		602.0	590.0	593.2	593.0
6	590.0		596.0	590.0	594.0	595.0
7	598.0		598.0	590.0	594.0	594.2
10	590.0		595.0	587.0	592.0**B**	593.0**A**
11	593.0		600.0	593.0	598.0	599.0**A**
12	597.0		617.0**H**	597.0	615.0	617.0
13	615.0		615.0	602.0	602.0**A**	
14	605.0		605.0	598.0	600.0	
17	605.0		615.0	602.0	612.0	
18	612.0		612.0	602.0	605.0**B**	607.0**A**
19	605.0		606.0	598.0	603.0**B**	605.0**A**
20	605.0		610.0	603.0	610.0**B**	611.0**A**
21	607.0		613.0	606.0	608.0	
24	604.0	605.0	605.0	595.0	599.0**B**	601.0**A**
25	604.0		604.0	585.0	587.0	588.0
26	588.0		593.0	588.0	591.0	592.0
27	590.0	591.0	592.0	583.0	583.0	
28	**HOLIDAY**					
31	578.0	580.0	580.0	537.0**L**	540.0	537.0

February 1987

Mar	Open		High	Low	Close	
3	615.0		615.0	595.0	600.0**B**	602.0**A**
4	600.0		607.0	600.0	607.0**B**	
5	605.0		605.0	601.0	601.0**A**	
6					602.0**N**	
7	603.5		605.0	602.0	601.0**B**	603.0**A**
10					601.0**N**	
11					607.0**N**	
12					625.0**N**	
13	625.0		625.0**H**	610.0	610.0**A**	
14					608.0**N**	
17					617.0**N**	
18	616.0		616.0	612.0	611.0**B**	613.0**A**
19	610.0		612.0	610.0	612.0**B**	
20	616.0		618.0	615.0	618.0**B**	
21	620.0		620.0	616.0	616.0**A**	
24	615.0		615.0	608.0	608.0**A**	
25	610.0		610.0	595.0	595.0	
26					599.0**N**	
27	600.0		600.0	591.0	591.0**A**	
28	**HOLIDAY**					
31	585.0		585.0	545.0**L**	545.0	550.0

April 1987

Mar	Open		High	Low	Close	
3	615.0		615.0	605.0	608.0**B**	610.0**A**
4	609.0		615.0	607.0	615.0**B**	
5	615.0		615.0	610.0	609.0**B**	611.0**A**
6	610.0		615.0	610.0	609.0**B**	611.0**A**
7	609.0		610.0	605.0	610.0	
10	605.0		610.0	605.0	609.0	610.0
11	610.0		615.0	610.0	615.0**B**	
12	620.0		633.0**H**	616.0	633.0**B**	
13	625.0		625.0	618.0	618.0**A**	
14	620.0		620.0	615.0	615.0**B**	617.0**A**
17	620.0		627.0	620.0	624.0**B**	626.0**A**
18	625.0		625.0	620.0	620.0	
19	620.0		620.0	615.0	620.0	
20	619.0		626.0	619.0	626.0**B**	
21	626.0		628.0	624.0	623.0**B**	625.0**A**
24	620.0		620.0	613.5	615.0**B**	617.0**A**
25	625.0		625.0	605.0	605.0**A**	
26	602.0		605.0	602.0	605.0	
27	605.0		605.2	599.0	599.0**A**	
28	**HOLIDAY**					
31	600.0		600.0	555.0**L**	555.0	

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

June 1987

Mar	Open	High	Low	Close	
3				617.0**N**	
4	615.0	623.0	615.0	623.0**B**	
5	623.0	623.0	620.0	620.0	
6	625.0	625.0	620.0	620.0**A**	
7	620.0	620.0	620.0	620.0	
10	615.0	615.0	615.0	615.0	
11	620.0	623.0	618.0	623.0**B**	
12	627.0	641.0**H**	627.0	641.0**B**	
13	635.0	635.0	626.0	626.0**A**	
14	630.0	630.0	625.0	624.0**B**	626.0**A**
17	632.0	635.0	632.0	632.0**B**	634.0**A**
18				630.0**N**	
19	630.0	630.0	630.0	630.0	
20				634.0**N**	
21				632.0**N**	
24	625.0	625.0	625.0	625.0	
25	630.0	630.0	615.0	615.0**A**	
26				615.0**N**	
27	614.0	615.0	607.0	607.0**A**	
28	**HOLIDAY**				
31	600.0	600.0	563.0**L**	563.0**A**	

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	13	2,264	1**L**	1,003	48	30**H**	281	11	18		3,669
4	13	760	1	546	94	10	174	5	24	6	1,633
5	9	1,040	14	382	15	1**L**	97	2	5	4	1,569
6	25	882	1	220	43	9	74		3	1**L**	1,258
7	1**L**	1,269		348	5**L**	5	110	4	158	56**H**	1,956
10	5	1,051	3	188	8		64		13	14	1,346
11	9	672	3	166**L**	24		53		153	23	1,103
12	29	2,960**H**	4	450	54	3	77		4	2	3,583
13	24	1,221	4	501	43	1	122	1**L**	5	2	1,924
14	3	884	2	236	15	6	42**L**		8	4	1,200
17	4	637	2	669	11	1	119		3	1	1,447
18	14	174	4	488	27	2	86	1	3		799
19	6	927	22**H**	618	12	4	103	14**H**	54	1	1,761
20	4	133**L**		254	32	4	46	2	2**L**		477**L**
21	31**H**	479	1	382	46	3	59	2	25		1,028
24	10	800	1	768	36	7	119	6	242**H**	1	1,990
25	10	626	10	1,377	61	16	270	9	78	23	2,480
26		1,712	10	1,601	90	7	187		46		3,653
27		1,858	18	2,135	116	22	413	8	92	3	4,665
28	**HOLIDAY**										
31		1,056	2	2,663**H**	548**H**	23	579**H**	7	19	30	4,927**H**
TOTAL	210	21,405	103	14,996	1,328	154	3,075	72	955	171	42,468

Open contracts Reported in contracts

Mar	86Mar	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	TOTAL
3	25	7,059**H**	6**L**	7,656	815	212	2,850	179**L**	147**L**	36	18,985**H**
4	24	6,771	7	7,451	736**L**	212	2,841	180	153	35**L**	18,410
5	14	6,509	16	7,439	744	211**L**	2,845	180	156	38	18,152
6	29	6,367	17	7,422	743	219	2,840	180	155	39	18,011
7	14	5,970	17	7,273	743	219	2,824**L**	180	205	61	17,506
10	14	5,585	17	7,256	737	219	2,838	180	209	65	17,120
11	17	5,660	19	7,244**L**	754	219	2,850	180	353	86	17,382
12	35**H**	5,024	22	7,283	751	220	2,866	180	354	88	16,823
13	25	4,548	20	7,273	750	219	2,883	181	354	88	16,341
14	15	4,533	20	7,280	744	223	2,884	181	358	92	16,330
17	14	4,195	21	7,423	745	224	2,899	181	358	93	16,153
18	12	4,172	23	7,464	750	225	2,915	181	359	93	16,194
19	12	3,883	30	7,494	753	227	2,940	185	403	94	16,021**L**
20	3	3,832	30	7,549	767	227	2,950	187	404	94	16,043
21	15	3,718	31	7,645	766	228	2,961	189	424	94	16,071
24	10	3,627	31	7,680	793	234	2,992	194	637	94	16,292
25	5	3,288	38	7,829	828	246	3,081	195	683	105	16,298
26	2**L**	2,573	40**H**	8,545	875	252	3,162	195	699	105	16,448
27		3,038	39	9,232	931	269	3,286	203	769	108**H**	17,875
28	**HOLIDAY**										
31		1,726**L**	37	9,753**H**	1,167**H**	273**H**	3,358**H**	204**H**	773**H**	104	17,395

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

April 1986

Apr	Open		High	Low	Close	
1	512.0		517.0	496.0L	503.0B	504.0A
2	507.0		515.0	507.0	512.0	515.0
3	513.0		513.0	510.0	511.0B	514.0A
4	510.0		520.0	510.0	518.0	520.0
7	525.0		532.0	524.0	532.0	
8	532.0		537.0	518.0	537.0B	
9	533.0		537.0	530.0	534.0	
10	530.0		540.0	530.0	538.0	
11	540.0	542.0	553.0H	540.0	551.0B	553.0A
14	540.0		540.0	530.0	538.0B	540.0A
15	535.0		543.0	535.0	538.0B	539.0A
16	538.0		544.5	530.0	544.5B	
17	545.0		545.0	529.0	529.0	
18	520.0		525.0	512.0	512.0	
21	512.0		515.0	504.0	505.0	
22	510.0		520.0	509.0	514.0B	516.0A
23	516.0	518.0	520.0	513.0	512.0B	514.0A
24	509.0		512.0	508.0	509.0B	511.0A
25	515.0		516.0	511.0	510.0B	511.0A
28						
29						
30						

May 1986

Apr	Open		High	Low	Close	
1	506.0		510.0	500.0L	505.0B	507.0A
2	513.0		517.0	513.0	517.0	
3					516.0N	
4					522.5N	
7	530.0		535.0	530.0	534.0A	
8	530.0		542.0	522.0	539.0A	
9	535.0		540.0	535.0	536.0B	538.0A
10					541.0N	
11	552.0		555.0H	552.0	555.0B	
14	542.0		542.0	536.0	540.0B	542.0A
15	540.0		542.0	540.0	540.0	
16					545.0N	
17	542.0		542.0	527.0	527.0A	
18	525.0		525.0	515.0	515.0	
21					506.0N	
22					516.0N	
23	512.0		516.0	512.0	513.0B	515.0A
24	510.8		512.0	510.0	510.0	
25	513.0		513.0	509.0	508.0B	509.0A
28	508.0		508.0	501.0	501.0	
29	503.0		515.0	501.0	508.0	
30	510.0		512.0	508.0	512.0B	

June 1986

Apr	Open		High	Low	Close	
1	515.0	516.0	527.0	503.0	510.0	509.0
2	516.0	515.0	523.5	514.0	520.0	
3	516.0	517.0	520.0	515.0	519.0	
4	515.0	516.0	526.0	515.0	525.0	526.0
7	529.0	530.0	539.0	529.0	538.0	
8	537.0		545.0	523.0	542.0	543.0
9	535.0	537.0	545.0	534.0	541.0	
10	537.0	538.0	547.0	536.0	544.0	543.0
11	551.0	552.0	561.0H	546.0	558.0	557.0
14	550.0		550.0	535.0	544.0	545.0
15	546.0	547.0	548.0	539.0	544.0	
16	538.0	539.0	550.0	536.0	549.0	550.0
17	547.0	548.0	550.0	521.0	531.0	532.0
18	526.0	527.0	533.0	514.0	518.0	517.0
21	517.0	516.0	520.0	506.0	507.0	508.0
22	513.0	511.0	522.0	510.0	519.0	520.0
23	519.0	520.0	523.0	515.0	517.0	
24	512.0		517.0	510.1	513.0	514.0
25	511.0	512.0	519.0	511.0	513.0	512.0
28	512.0	510.0	513.0	502.0L	504.0	505.0
29	504.0	503.0	521.0	503.0	509.0	510.0
30	512.0	513.0	517.0	512.0	516.0	515.0

July 1986

Apr	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29	510.0		521.5H	510.0L	512.0B	514.0A
30	518.0		519.0	515.0	518.0B	519.0A

August 1986

Apr	Open		High	Low	Close	
1	521.0	522.0	534.0	511.0	514.0	
2	525.0		530.0	521.0	529.0	528.0
3	526.0		529.0	522.0	527.0	525.0
4	522.0	523.0	534.0	522.0	533.0	
7	535.0		546.0	535.0	544.0	545.0A
8	543.0	544.0	552.0	533.0	549.0B	551.0A
9	546.0		550.0	541.0	546.0	548.0
10	544.0		553.0	544.0	551.0	
11	557.0		567.0H	553.0	565.0	
14	552.0		555.0	543.0	551.0B	552.0A
15	555.0		555.0	547.0	551.0	
16	545.0		557.0	543.0	557.0B	
17	553.0		554.0	531.0	540.0	538.0
18	535.0		539.0	521.0	524.0B	526.0A
21	522.0	523.0	525.0	514.0	514.5	
22	520.0		529.0	518.0	525.0B	527.0A
23	528.0		529.0	522.0	523.0B	524.0A
24	518.0		523.0	518.0	521.0	
25	517.0		526.0	517.0	518.0B	519.0A
28	518.0		518.0	510.0L	511.2B	511.8A
29	510.0	511.0	528.0	510.0	517.0	516.0
30	521.0		525.0	518.0	521.0B	523.0A

October 1986

Apr	Open		High	Low	Close	
1	532.0		539.0	520.0	522.0B	524.0A
2	530.0		540.0	530.0	533.0B	535.0A
3	533.0		533.0	528.0	532.0B	534.0A
4	535.0		540.0	533.0	540.0	
7	544.0		552.0	544.0	552.0B	
8	545.0		557.0	540.0	557.0B	
9	547.0		557.0	547.0	553.0	555.0A
10	550.0		560.0	550.0	557.0B	559.0A
11	563.0		572.0H	560.0	572.0B	
14	553.0		558.5	553.0	558.5B	
15	555.0		560.0	555.0	557.0B	559.0A
16	545.0		560.0	545.0	560.0	
17	560.0		562.0	545.0	545.0	
18	540.0		540.0	530.0	531.0B	533.0A
21	530.0		530.0	521.0	521.0	
22	525.0		535.0	525.0	532.0B	533.0A
23	528.5		535.0	528.5	530.0	
24	526.5		530.0	526.0	527.0B	529.0A
25	525.0		530.0	525.0	525.0B	526.0A
28	525.0		528.0	517.0	517.0B	519.0A
29	516.5		534.0	516.5L	522.0	
30	528.0		528.5	527.0	528.0B	529.0A

December 1986

Apr	Open		High	Low	Close	
1	533.0		548.0	522.0L	528.0	529.0
2	539.0		543.0	535.0	540.0	541.0A
3	538.0		541.0	534.0	540.0	
4	536.0	537.0	547.0	536.0	547.0	
7	551.0	552.0	559.2	551.0	559.0A	
8	558.0	560.0	564.2	542.0	564.0	
9	559.0	560.0	566.0	553.0	560.0	561.0
10	558.0	560.0	568.0	558.0	563.0	
11	570.0	572.0	581.0H	566.0	579.0	580.0
14	572.0		572.0	557.0	565.0	566.0A
15	568.0		568.0	561.0	564.0	
16	559.0	560.0	571.0	555.0	570.0	571.0
17	566.0		569.0	545.0	551.0	553.0
18	545.0		552.0	534.0	535.0	536.0
21	535.0		540.0	526.0	528.0	529.0
22	533.0	534.0	543.0	532.0	539.0B	540.0A
23	540.0	541.0	543.0	535.0	537.0	538.0
24	533.0	534.0	538.0	532.0	534.0	533.0
25	532.5		540.0	531.0	531.0	532.0
28	530.3		533.0	524.0	525.0	524.0
29	523.0	524.0	540.0	523.0	528.0	
30	532.0	534.0	538.0	532.0	536.0	535.0

February 1987

Apr	Open		High	Low	Close	
1	550.0		550.0	533.0	535.0B	537.0A
2	545.0		553.0	545.0	547.0B	549.0A
3	545.0	546.0	547.0	543.0	547.0B	
4	545.0		552.0	545.0	552.0	
7	564.0		566.0	560.0	566.0B	
8	560.0		571.0	555.0	571.0B	
9	570.0		573.0	565.0	568.0B	570.0A
10					572.0N	
11	575.0		586.0H	575.0	586.0B	
14					572.5N	
15	570.0		572.0	570.0	572.0	
16					578.0N	
17					559.0N	
18	553.5	553.0	555.0	540.0	545.0B	547.0A
21	540.0		540.0	535.0	535.0	
22	543.0		546.5	543.0	546.0B	547.0A
23					543.0B	545.0A
24	540.0		541.0	540.0	540.0B	542.0A
25					539.0A	
28	538.0		538.0	532.0L	532.0A	
29	535.0		545.0	535.0	534.0B	536.0A
30	540.0		543.0	539.0	542.0B	543.0A

April 1987

Apr	Open		High	Low	Close	
1	558.0		560.0	540.0	540.0	
2	555.0		560.0	550.0	554.0B	556.0A
3	555.0		555.0	555.0	555.0	
4	555.0		560.0	555.0	560.0	
7	570.0		573.0	570.0	573.0B	
8	575.0		578.0	560.0	578.0B	
9	575.0		580.0	575.0	575.0B	577.0A
10	569.0		578.0	569.0	578.0B	579.0A
11	585.0		595.0H	585.0	592.0B	594.0A
14	575.0		579.5	575.0	579.5B	
15	575.0		580.0	575.0	578.0B	580.0A
16	575.0		585.0	575.0	585.0B	
17	575.0		575.0	566.0	566.0A	
18	560.0		565.0	553.0	553.0	
21	550.0		555.0	542.0	542.0	
22	545.0		553.5	545.0	553.5B	
23	558.0		558.0	551.0	550.0B	552.0A
24	550.0		553.0	547.0	548.0B	549.0A
25	548.0		550.0	546.0	546.0A	
28	550.0		550.0	538.0L	538.0	539.0
29	550.0		550.0	544.0	543.0B	544.0A
30	550.0		550.0	547.0	549.0B	550.0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	June 1987					August 1987				
Apr	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	567.0	567.0	549.0	549.0**A**						
2	562.0	570.0	560.0	562.0**B**	564.0**A**					
3	565.0	565.0	563.0	563.0**A**						
4	565.0	565.0	565.0	565.0						
7	580.0	580.0	575.0	580.0		590.0	590.0	587.0	587.0**A**	
8	583.0	585.0	570.0	585.0		588.0	592.0	580.0	592.0	
9	590.0	590.0	580.0	582.0**B**	584.0**A**				590.0**N**	
10				585.0**N**					592.0**N**	
11				598.0**N**					605.0**N**	
14	585.0	586.5	580.0	586.5**B**		590.0	593.5	590.0	593.5**B**	
15	585.0	588.0	585.0	585.0**B**	587.0**A**				595.0**N**	
16	587.5	592.0**H**	586.0	592.0**B**		595.0	599.0**H**	595.0	599.0**B**	
17				573.0**N**					580.0**N**	
18	565.0	571.0	560.0	560.0		575.0	575.0	567.0	567.0	
21	560.0	560.0	549.0	549.0					556.0**N**	
22				560.0**A**					567.5**N**	
23	555.0	560.0	555.0	560.0					565.0**N**	
24	555.0	555.5	555.0	555.0**B**	556.0**A**				562.0**N**	
25	555.0	560.0	553.0	553.0**A**		560.0	560.0	560.0	560.0	
28	556.5	556.5	546.0	546.0**A**		559.0	563.0	553.0**L**	553.0**A**	
29	545.0	555.0	544.5**L**	548.0**B**	550.0**A**	555.0	560.0	555.0	555.0**B**	557.0**A**
30	560.0	560.0	554.0	556.0**B**	557.0**A**				563.5**N**	

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1	269	39	2,954		261**H**	32	499**H**	17	127**H**	26		4,224
2	265	4	1,113		131	20	198	5	54	31		1,821
3	410**H**		965		110	35	161	9	5	5		1,700
4	84		407		159	12	254	2	2	3**L**		923
7	82	5	1,239		98	3**L**	150	2	2	8	2	1,591
8	85	2	1,792		127	73**H**	199	19	16	59**H**	7**H**	2,379
9	98	2	1,088		65	6	130	5	6	3		1,403
10	112		573		43	5	65**L**		30			828
11	50	2	1,804		106	26	178	3	25			2,194
14	7**L**	13	1,400		69	7	136		4	5	2	1,643
15	269	1**L**	729		64	5	228	2	3	7		1,308
16	21		8,590**H**		66	9	97		1**L**	10	2	8,796**H**
17	137	5	2,459		62	6	261		5			2,935
18	38	1	4,024		107	3	231	46**H**	10	7	1**L**	4,468
21	21		7,370		111	8	361	2	6	5		7,884
22	24		1,277		48	13	218	3	1			1,584
23	40	25	584		28	10	122		4	6		819
24	14	7	506		30	6	98	4	7	4		676
25	37	3	380**L**		27**L**	3	65		7	10	2	534**L**
28		52**H**	1,173		130	9	163	3	12	18	3	1,563
29		23	1,362	3**L**	116	13	109	2	1	9	2	1,640
30		12	518	6**H**	66	9	307	1**L**	7	6		932
TOTAL	2,063	196	42,307	9	2,024	313	4,230	125	335	222	21	51,845

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1	1,040**H**	47	9,496		1,193	287**L**	3,385**L**	197	874**L**	118**L**		16,637
2	1,007	43	9,280		1,213	295	3,449	200	896	120		16,503
3	433	43	9,235		1,226	314	3,455	196	901	125		15,928
4	308	43	9,243		1,240**H**	315	3,491	195**L**	903	128		15,866
7	307	38	9,533		1,221	314	3,510	195	905	134	2**L**	16,159
8	248	36	9,800		1,200	331	3,486	210	914	133	6	16,364
9	188	37	10,119		1,191	329	3,482	214	914	134	6	16,614
10	145	37	10,297		1,200	333**H**	3,486	214	944	134	6	16,796
11	145	35	10,117		1,157	316	3,484	214	956	134	6	16,564
14	133	33	10,312		1,174	314	3,514	214	955	134	7	16,790
15	159	34	10,296		1,172	312	3,526	214	958	130	7	16,808
16	146	34	16,565**H**		1,138	303	3,497	214	958	135	9	22,999**H**
17	122	34	14,638		1,140	306	3,512	214	959	135	9	21,069
18	105	34	13,050		1,123**L**	306	3,553	216	962	137	10	19,496
21	94	34	9,575		1,154	307	3,569	216	961	138	10	16,058
22	80	34	9,012		1,165	309	3,603	218	960	138	10	15,529
23	76	53	8,798		1,170	312	3,609	218	960	141	10	15,347
24	41	53	8,896		1,171	313	3,626	218	964	144	10	15,436
25	43	50	8,767**L**		1,167	312	3,616	218	964	149	12**H**	15,298**L**
28	30**L**	56	8,991		1,188	313	3,682	216	971	163	10	15,620
29		59**H**	8,904	1**L**	1,196	314	3,716	218	971	169	12	15,560
30		10**L**	8,869	4**H**	1,195	313	3,744**H**	219**H**	972**H**	173**H**	12	15,511

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

May 1986

May	Open		High	Low	Close	
1	513.0		513.0	508.0	509.0B	511.0A
2					523.5N	
5	520.0		520.0	518.0	517.0B	519.0A
6	515.0		519.0	513.0	519.0B	
7	520.0	519.0	520.0	518.0	518.0A	
8	520.0		522.0	520.0	520.0	
9	525.5		525.5H	521.0	521.0	
12	522.0		522.0	515.0	514.0B	516.0A
13	515.0		515.0	508.0	509.0B	511.0A
14	508.0		510.0	505.0	505.0	
15					504.0B	506.0A
16	505.0		505.0	505.0	505.0	
19	500.0		500.0	485.0L	485.0A	
20	490.0		494.0	485.0	494.0B	
21	495.0		498.0	490.0	492.0B	494.0A
22	498.0		503.5	497.0	503.5B	
23					515.0B	
26	HOLIDAY					
27	510.0		514.0	508.0	514.0B	
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	516.0	515.5	521.0	507.0	513.0	514.0
2	515.0		527.0	514.0	526.0	527.0
5	524.0	523.0	524.0	516.0	518.0	519.0
6	515.0		523.0	514.0	522.0	521.0
7	523.0	522.0	532.0H	518.0	520.0	
8	524.0	523.0	529.0	521.0	522.0	523.0
9	525.0	526.0	531.0	522.0	523.0	522.0
12	525.0	524.0	528.0	515.0	516.0	
13	517.0	516.0	518.0	505.0	511.0	
14	509.0	510.0	513.0	502.0	505.0	504.0
15	505.0		508.0	500.0	507.0	506.0
16	508.0		510.0	506.0	506.0	
19	505.0	504.0	505.0	485.0	486.0	
20	483.0	484.0	496.0	483.0L	495.0	
21	494.0	493.0	497.0	491.0	494.0	493.0
22	494.0	495.0	507.0	494.0	504.0	505.0
23	502.0		521.0	500.0	514.0	516.0
26	HOLIDAY					
27	511.0	510.0	517.0	507.0	514.0	
28	515.0	516.0	516.0	508.0	508.0	
29	509.0		521.0	509.0	519.0	518.0
30	524.0	525.0	528.0	519.0	523.0	522.0

July 1986

May	Open		High	Low	Close	
1	521.0		521.0	515.0	516.0B	517.0A
2	521.0		530.0	520.0	530.0	
5	523.0		523.0	522.0	521.0B	523.0A
6	515.0		525.0	515.0	525.0B	
7	525.0		532.0	525.0	524.0B	526.0A
8	522.0		530.0	522.0	525.0B	527.0A
9	533.0		533.0H	526.0	526.0A	
12	526.0		526.0	520.0	520.0	
13	520.0		520.0	514.0	514.0A	
14	515.0		515.0	508.0	508.0A	
15	508.0		510.0	505.0	509.0B	511.0A
16	514.0		514.0	510.0	510.0A	
19	502.0		502.0	489.0L	489.0	490.0
20	490.0		498.0	490.0	498.0B	
21					497.0N	
22	498.0		507.5	498.0	507.5B	
23	515.0		519.0	515.0	519.0B	
26	HOLIDAY					
27	515.0		517.0	515.0	517.0B	
28	516.5		516.5	511.0	511.0	
29	519.5		524.0	519.5	520.0B	522.0A
30	527.0		530.0	525.0	525.0B	527.0A

August 1986

May	Open		High	Low	Close	
1	522.0		525.0	514.0	519.0B	521.0A
2	521.5		533.0	521.5	532.0	533.0
5	532.0		532.0	523.0	525.0	
6	522.0		528.0	522.0	527.0	
7	528.0		538.0H	525.0	526.0	527.0
8	532.0		535.0	528.0	529.0	530.0
9	531.0	532.0	538.0	530.0	530.0	
12	533.0		534.0	522.0	524.0	
13	523.0		524.0	513.0	517.0	518.0
14	518.0		520.0	508.0	510.0	511.0
15	511.0	510.0	514.0	510.0	512.0	
16	514.0	515.0	518.0	513.0	513.0B	
19	512.0		512.0	492.0	492.0	493.0
20	491.0	492.0	502.0	491.0L	501.0	502.0
21	501.0		503.0	498.0	500.0	500.2
22	502.0	503.0	514.0	501.0	510.0	512.0
23	509.0		527.0	507.0	523.0	522.0
26	HOLIDAY					
27	516.0		524.0	514.0	520.0	521.0
28	520.2		522.0	514.0	514.0	514.5
29	517.0		528.0	516.0	525.0	
30	531.0		535.0	526.0	529.0	530.0

October 1986

May	Open		High	Low	Close	
1					526.5N	
2	530.0		540.0	530.0	540.0	
5	532.0		532.0	532.0	532.0	
6	530.0		534.0	530.0	534.0B	
7	535.0		542.0	533.0	533.0A	
8	543.0		543.0	535.0	536.0B	537.0A
9	545.0		545.0H	536.5	536.5A	
12	536.5		536.5	530.0	530.0B	531.0A
13	531.0		531.0	523.0	523.0B	525.0A
14	523.0		525.0	516.0	516.0	518.0
15					519.0B	521.0A
16	522.0		522.0	518.0	518.0	
19	515.0		515.0	500.0L	500.0	502.0
20	500.0		507.0	500.0	507.0	
21	508.0		508.0	505.0	506.0B	508.0A
22	508.0		518.0	508.0	518.0	517.0
23	516.0		530.0	516.0	528.0	529.0
26	HOLIDAY					
27	528.0		528.0	525.0	526.0B	528.0A
28	527.0		527.0	521.0	521.0A	
29	524.0	522.0	534.0	522.0	532.0	
30	537.0		543.0	537.0	537.0A	

December 1986

May	Open		High	Low	Close	
1	537.0		541.0	527.0	532.0	533.0
2	536.0		548.0	535.0	546.0	547.0
5	545.0		545.0	538.0	539.0	
6	538.0		541.0	535.0	540.0B	542.0A
7	543.0		552.0H	539.0	540.0	541.0
8	545.0	546.0	549.0	541.0	543.0	544.0
9	546.0	547.0	551.0	542.0	542.0	543.0
12	546.0	547.0	549.0	536.0	536.0	537.0
13	538.0		538.0	527.0	531.0	532.0
14	531.0		534.0	524.0	524.0	525.0
15	523.0	524.0	529.0	522.0	527.0	528.0
16	530.0		532.0	526.0	526.0	
19	526.0		526.0	505.0	506.0	507.0
20	505.0	504.0	518.0	504.0L	515.0	514.0
21	512.0	513.0	517.0	511.0	514.2	514.0
22	515.0	514.0	527.0	514.0	525.0	523.0
23	521.0		542.0	521.0	535.0	536.0
26	HOLIDAY					
27	532.0		536.0	528.0	533.0	534.0
28	533.0	534.0	535.0	527.0	528.0	527.0
29	532.0		541.0	530.0	538.0	540.0
30	545.0		550.0	540.0	544.0	

February 1987

May	Open		High	Low	Close	
1	545.0		545.0	537.0	540.0B	541.0A
2	542.0		554.0	542.0	554.0B	
5	550.0		552.0	545.0	545.0B	547.0A
6					548.0N	
7	545.0		560.0H	545.0	546.0B	548.0A
8					550.5N	
9					550.0N	
12	547.0		547.0	543.0	543.0A	
13	540.0		540.0	538.0	538.0	
14	540.0		540.0	532.0	532.0A	
15	532.0		533.0	532.0	532.0B	534.0A
16	537.0		537.0	533.0	533.0A	
19	530.0	528.0	530.0	513.0	513.0	515.0
20	510.0		520.0	510.0L	520.0	
21	520.0		521.2	520.0	520.0	
22	525.0		531.0	525.0	531.0B	
23	540.0		543.0	540.0	543.0B	
26	HOLIDAY					
27	538.0		540.0	538.0	540.0	
28	540.0		540.0	536.0	536.0	
29	540.0		546.0	540.0	546.0B	
30	550.0		555.0	550.0	550.0B	552.0A

April 1987

May	Open		High	Low	Close	
1	555.0		555.0	545.0	547.0B	548.0A
2	553.0		560.0	550.0	560.0	
5	561.0		561.0	554.0	552.0B	554.0A
6	550.0		553.0	550.0	552.0B	554.0A
7	555.0		565.0H	555.0	554.0B	556.0A
8	565.0		565.0	557.5	557.5A	
9	558.0		562.0	558.0	558.0	
12	563.0		563.0	551.0	550.0B	551.0A
13	550.0		551.0	545.0	545.0	
14	546.0		548.0	538.0	538.0B	540.0A
15	538.0		540.0	536.0	539.0B	541.0A
16	543.0		545.0	540.0	540.0A	
19	536.0		536.0	521.0	520.0B	521.0A
20	520.0		527.5	520.0L	527.5	
21	525.0		527.5	525.0	526.0B	528.0A
22	530.0		538.0	530.0	538.0	
23	534.0	536.0	550.0	534.0	550.0	
26	HOLIDAY					
27	546.0		550.0	545.0	546.0B	548.0A
28	546.0		548.0	543.0	542.0B	544.0A
29	545.0	547.0	555.0	544.0	555.0	553.0
30	563.0		563.0	558.0	558.0	560.0

June 1987

May	Open		High	Low	Close	
1	560.0		560.0	550.0	554.0B	555.0A
2	560.0		568.0	560.0	568.0B	
5	568.0	570.0	570.0	563.0	562.0B	564.0A
6	558.0		565.0	557.0	561.0B	563.0A
7	565.0		571.0	565.0	564.0B	566.0A
8	566.0		566.5	564.5	564.5A	
9	570.0		570.0	565.0	564.0B	566.0A
12	565.0		567.0	555.0	557.0B	558.0A
13	560.0		560.0	551.0	555.0	
14	551.6		552.0	546.0	546.0A	
15	548.0		548.0	548.0	547.0B	549.0A
16	552.0		555.0	547.0	547.0A	
19	548.0		548.0	526.0	527.0B	529.0A
20	525.0	526.0	533.0	525.0L	533.0B	534.0A
21	533.0		535.0	532.0	535.0	
22	535.0		548.0	535.0	548.0	545.0
23	540.0		560.0	540.0	557.0	560.0
26	HOLIDAY					
27	555.0		557.0	550.0	553.0B	555.0A
28	550.0		555.0	548.0	550.0	
29	550.0		565.0	550.0	559.0B	561.0A
30	570.0		573.0H	565.0	565.0	567.0

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	August 1987					October 1987			
May	Open	High	Low	Close		Open	High	Low	Close
1				561.5N					
2				575.0N					
5	571.0	571.0	570.0	569.0B	571.0A				
6	565.0	570.0	564.0	568.0B	570.0A				
7				575.0N					
8				571.5N					
9	580.0	580.0H	572.0	572.0A					
12	580.0	580.0	565.0	565.0					
13	560.0	560.0	560.0	560.0					
14	558.0	558.0	553.0	553.0	555.0				
15	555.0	555.0	555.0	554.0B	556.0A				
16	559.0	559.0	554.0	554.0A					
19	550.0	550.0	535.0L	535.0A					
20	538.0	541.0	538.0	541.0B	542.0A				
21	540.0	545.0	540.0	540.0					
22	550.0	552.0	550.0	552.0B					
23	549.0	564.0	549.0	564.0B					
26	HOLIDAY					HOLIDAY			
27	560.0	560.0	560.0	560.0					
28	560.0	560.0	560.0	560.0		567.0	567.0	567.0L	567.0
29	570.0	570.0	567.0	567.0A		580.0	580.0H	574.0	574.0A
30	575.0	575.0	572.0	572.0A					579.0N

Volume of sales Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1	8	524L	1L	53		91	3	5	5			690L
2		1,099	9	92	11	99	4	3	3L			1,320
5	3	589	3	20L	3	89	5	3	9	5		729
6	5	558	2	406	2L	288		1L	9	8		1,279
7	7	1,700	6	416	5	122	2	9	36			2,303
8	11H	711	1	191	14	96		5	7			1,036
9	5	631	2	37	6	131		4	197H	2		1,015
12	8	611	6	51	4	77L	1L	4	5	2		769
13	8	1,321	1	167	11	301	2	9	20	3		1,843
14	5	1,011	3	271	6	469	3	16	40	2		1,826
15		526	11	122		183	2	14	10	3		871
16	2L	659	2	91	5	558	5	11	18	2		1,353
19	11	1,702	12	284	52H	673	21	17	143	15H		2,930
20	10	1,865	7	811	30	685	12	41	58	2		3,521
21	11	649		217	8	305	4	11	28	3		1,236
22	6	1,682	7	289	11	588	1	12	54	1L		2,651
23		2,685	8	303	20	1,339	9	20	32	2		4,418
26	HOLIDAY											
27	8	1,341	3	243	16	1,030	30	26	26	2		2,725
28		1,795	10	607	13	641	44H	54	57	4	1L	3,226
29		3,454H	5	1,005H	26	1,133	5	56H	192	1	2H	5,879H
30		968	13H	594	26	1,803H	8	15	187	3		3,617
TOTAL	108	26,081	112	6,270	269	10,701	161	336	1,136	60	3	45,237

Open contracts Reported in contracts

May	86May	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1	5	8,980	5L	1,188	313	3,771L	222L	1,003	176L	12L		15,675
2	1L	9,033	10	1,184L	310L	3,773	224	1,000	178	12		15,725
5	1	8,934	9	1,199	312	3,797	228	997	187	17		15,681
6	4	9,032	8	1,248	314	3,809	228	996	189	22		15,850
7	10	9,093	14	1,301	315	3,850	227	987	208	22		16,027
8	11	8,945	13	1,343	316	3,886	227	982	214	22		15,959
9	7	8,913	13	1,352	320	3,910	227	978	317	24		16,061
12	8	9,026	16	1,353	319	3,954	226	974L	320	26		16,224
13	7	9,135H	15	1,342	323	4,004	230	978	335	29		16,398
14	7	8,998	16	1,413	318	4,173	233	977	343	31		16,509
15	4	9,030	19	1,436	318	4,227	235	982	345	34		16,630
16	5	8,816	21	1,450	315	4,522	240	986	354	34		16,743
19	9	8,891	24	1,507	330	4,626	253	992	453	47		17,132
20	15H	8,625	22	1,932	347	4,795	259	1,013	488	49		17,545H
21	12	8,265	22	1,936	349	4,939	263	1,014	499	51		17,350
22	13	7,969	23	1,942	353	5,062	264	1,020	523	52		17,221
23	8	7,298	23	1,915	352	5,555	260	1,027	534	54		17,026
26	HOLIDAY											
27	8	6,875	24	1,975	361	5,911	281	1,043	549	55		17,082
28		6,006	22	2,148	363	6,090	291	1,081	585	57	1L	16,644
29		4,671	21	2,755H	363	6,311	296	1,104	625	58H	3H	16,207
30		1,751L	27H	2,720	368H	6,438H	298H	1,112H	787H	58	3	13,562L

H = high L = low A = asked B = bid N = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

June 1986

Jun	Open		High	Low	Close	
2	520.0		520.0	513.0	516.0	
3	515.0		517.0	510.0	515.0	516.0
4	508.0		520.0	508.0	516.0	517.0
5	515.0		518.0	513.0	515.0B	517.0A
6	518.0		518.0	516.0	516.0	
9	516.0		539.0	516.0	539.0	
10	533.0		540.0	533.0	535.0	
11	532.0		545.0H	532.0	535.0B	537.0A
12	540.0		543.0	527.0	530.0B	532.0A
13	532.0		532.0	525.0	525.0A	
16	518.0		518.0	505.0	504.0B	506.0A
17	503.0		507.0	503.0L	505.0	
18	510.0		514.0	505.0	505.0A	
19	506.0		510.0	505.0	504.0B	506.0A
20	515.0		515.0	510.0	514.0	
23	512.9		512.9	505.0	504.0B	506.0A
24	507.0		510.0	504.0	509.0	
25	512.0		512.0	510.0	510.0B	512.0A
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2	520.0		520.0	516.0	518.0B	520.0A
3					518.0N	
4	510.0		519.0	510.0	517.0B	519.0A
5	518.0		518.0	518.0	518.0	
6					519.0N	
9	523.0		542.0	523.0	542.0	
10	538.0	540.0	540.0	535.0	536.0B	538.0A
11	535.0		546.5	535.0	537.0B	539.0A
12	545.0		548.0H	528.0	532.0B	534.0A
13					527.0N	
16	510.0		510.0	506.0	506.0A	
17	503.0		509.0	503.0	506.0B	508.0A
18					506.0N	
19					506.0N	
20	512.0		515.0	512.0	515.0	
23	510.0		510.0	505.0	504.0B	506.0A
24	508.0		509.0	508.0	509.0B	510.0A
25	514.0		514.0	508.0	510.0B	512.0A
26	506.0		506.0	503.0	503.0	
27	502.5		502.5	495.0L	497.0	
30	503.0		513.0	503.0	508.0B	510.0A

August 1986

Jun	Open		High	Low	Close	
2	526.0	527.0	527.0	517.0	522.0	
3	520.0		523.0	515.0	519.0B	521.0A
4	517.0		528.0	513.0	521.0	520.0
5	521.0		526.0	518.0	522.0	
6	524.0		524.0	521.0	522.0	
9	519.0		544.0	519.0	543.0	544.0
10	539.0	540.0	548.0	537.0	540.0	
11	537.0	538.0	554.0H	537.0	541.0	
12	546.0	547.0	550.0	530.0	533.0	534.0
13	535.0		536.0	528.0	529.0	530.0
16	529.0	530.0	530.0	505.0	508.0	509.0
17	511.0	510.0	512.0	506.0	509.0	
18	513.0	514.0	516.0	509.0	509.0	
19	510.0		514.0	507.0	508.0B	510.0A
20	510.0		518.0	510.0	515.0	516.0
23	516.0		516.0	506.0	508.0	
24	508.0		514.0	504.0	512.0	513.0
25	514.0	515.0	516.0	511.0	514.0	
26	512.0	513.0	513.0	506.0	506.0	
27	506.0		506.0	498.0L	500.0	
30	509.0	510.0	518.0	505.0	512.0	

September 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26	512.5		512.5	509.0L	509.0A	
27					503.0N	
30	515.0		516.0H	513.0	515.0B	516.0A

October 1986

Jun	Open		High	Low	Close	
2	533.5		533.5	526.0	528.0B	529.0A
3	527.0		527.0	525.0	526.0B	528.0A
4	525.0		530.0	525.0	527.0B	529.0A
5					529.0N	
6	530.0		530.0	528.5	528.0B	530.0A
9	535.0		551.0	535.0	550.0	551.0
10	548.0		550.0	545.0	547.0	
11	547.0		557.0H	546.7	548.0B	550.0A
12	552.5		552.5	540.0	542.0B	544.0A
13	542.0		544.3	537.0	536.0B	538.0A
16	533.0		533.0	517.0	515.0B	517.0A
17	516.0		518.0	515.0	515.0B	517.0A
18	520.5		522.0	516.0	516.0A	
19	516.5		520.0	515.0	515.0B	517.0A
20	523.5		525.0	520.0	520.0B	522.0A
23	522.5		522.8	515.0	515.0	
24	511.0		520.0	511.0	518.0B	520.0A
25	523.5		523.5	520.0	520.0B	522.0A
26	516.3		518.0	514.0	513.0B	514.0A
27	511.0		512.3	505.0L	506.0	
30	512.5		524.0	512.5	518.0	520.0

December 1986

Jun	Open		High	Low	Close	
2	541.0	542.0	542.0	531.0	533.0	534.0
3	532.0	533.0	536.0	529.0	534.0	535.0
4	527.0	529.0	540.0	527.0	535.0	
5	535.0		539.0	532.0	535.0	535.5
6	537.0	538.0	538.0	534.0	535.0	536.0
9	534.0		559.0	534.0	558.0	559.0
10	554.0	555.0	562.0	552.0	555.0	556.0
11	553.0		568.0H	552.0	554.0	556.0
12	560.0		563.0	544.0	550.0	
13	549.0	550.0	550.0	543.0	544.0	545.0
16	541.0	539.0	541.0	520.0	522.0	523.0
17	521.0	522.0	526.0	520.0	523.0	
18	528.0	527.0	530.0	523.0	523.0	
19	524.0		527.0	521.0	523.0	523.3
20	524.0	525.0	532.0	524.0	528.0	
23	528.0	527.0	529.0	520.0	522.0	
24	521.0	522.0	527.0	517.0	526.0	
25	528.0	530.0	530.5	524.9	526.0B	528.0A
26	523.0	524.0	525.0	520.0	520.0	
27	518.0	520.0	520.0	511.0L	512.0	513.0
30	519.0		533.0	519.0	525.0	526.0

February 1987

Jun	Open		High	Low	Close	
2	545.0		545.0	540.0	540.0B	542.0A
3	542.0		542.0	540.0	540.0B	542.0A
4	541.0		542.0	541.0	542.0B	
5					543.0N	
6					543.0N	
9	545.0		566.0	545.0	565.0	566.0
10	567.0		567.0	562.0	562.0	
11	560.0		572.0H	560.0	561.0B	563.0A
12	565.0		565.0	555.0	556.0B	558.0A
13	554.0		556.0	551.0	551.0A	
16	535.0		535.0	530.0	531.0	
17	530.0		535.0	530.0	530.0	
18	535.0		535.0	531.0	530.0B	531.0A
19	530.0		535.0	529.0	529.0B	531.0A
20	535.0		538.0	535.0	535.0	
23					529.0N	
24					533.0N	
25	537.0		537.0	535.0	535.0	
26	530.0		530.0	528.0	528.0A	
27	525.0		525.0	520.0L	520.0	
30	530.0		530.0	530.0	530.0	

April 1987

Jun	Open		High	Low	Close	
2	550.0		550.0	547.5	547.5A	
3	548.5		548.5	545.0	547.0B	549.0A
4	550.0		550.0	548.0	548.0B	550.0A
5					550.0N	
6	550.0		550.0	550.0	550.0	
9	555.0		575.0	555.0	570.0	575.0
10	575.0		577.0	568.0	568.0B	570.0A
11	568.0		580.0H	568.0	568.0B	570.0A
12	578.0		578.0	561.0	563.0B	565.0A
13	561.0		563.0	558.0	558.0A	
16	552.0		552.0	537.0	537.0	
17	535.0		536.0	535.0	535.0B	537.0A
18	542.0		542.0	537.0	537.0A	
19	540.0		540.0	537.0	537.0A	
20	543.0		543.0	540.0	541.0B	543.0A
23	540.0		540.0	534.0	535.0B	537.0A
24	534.0		540.0	533.0	539.0B	541.0A
25	543.0		545.0	540.0	541.0B	543.0A
26	540.0		540.0	535.0	535.0	
27	531.0		532.0	527.0L	527.0	
30	536.0		542.0	536.0	540.0	

June 1987

Jun	Open		High	Low	Close	
2	560.0		560.0	554.0	554.0A	
3	555.0		560.0	555.0	554.0B	556.0A
4	550.0		556.0	550.0	556.0B	
5					557.0N	
6	558.0		558.0	556.0	556.0	
9	558.0		582.0	558.0	580.0	582.0
10	585.0		585.0	576.0	576.0A	
11	574.0		590.0H	573.0	576.0A	
12	585.0		585.0	568.0	570.0B	572.0A
13	570.0		575.0	566.0	565.0B	567.0A
16	565.0		565.0	544.0	544.0A	
17	544.0		548.0	540.0	540.0	
18	549.0		549.0	544.0	544.0A	
19	543.0		550.0	543.0	543.0	545.0
20	549.0		553.0	548.0	548.0B	550.0A
23	547.0		547.0	543.0	543.0	
24					547.0N	
25	550.0		550.0	550.0	550.0	
26	545.0		545.0	544.0	544.0	
27	537.0		540.0	534.0L	534.0A	
30	545.0		550.0	545.0	546.0B	548.0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	August 1987					October 1987			
Jun	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
2				560.5**N**					567.0**N**
3				562.0**N**					569.0**N**
4	560.0	563.0	560.0	563.0**B**					570.0**N**
5				564.0**N**					571.0**N**
6				564.0**N**					571.0**N**
9				586.5**N**					593.5**N**
10				583.0**N**		595.0	595.0**H**	592.0	592.0
11	580.0	590.0**H**	578.0	583.0**A**					590.0**N**
12				578.0**N**		590.0	590.0	585.0	585.0
13	580.0	580.0	572.0	572.0**A**		586.0	586.0	579.0	579.0**A**
16	555.0	555.0	551.0	551.0**A**					558.0**N**
17	550.0	550.0	550.0**L**	550.0		557.0	560.0	557.0	560.0
18	556.0	556.0	551.0	551.0**A**					558.0**N**
19	555.0	555.0	550.0	550.0**B**	552.0**A**	558.0	562.0	558.0	558.0**A**
20				556.0**N**					563.0**N**
23				550.0**N**					557.0**N**
24				554.0**N**		555.0	560.0	555.0	560.0**B**
25	555.0	558.0	555.0	555.0**B**	557.0**A**	562.0	562.0	562.0	562.0
26				550.0**N**					560.0**N**
27				541.0**N**		555.0	555.0	548.0**L**	548.0**A**
30				555.0**N**					560.0**N**

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
2	1,381**H**	16	872		10	1,111	4	22	24			3,440**H**
3	126		405		14	723	12	12	23			1,315
4	107	49	618		5**L**	259	4	7	14	1**L**		1,064
5	70		166			146**L**						382**L**
6	123		151		7	260		1**L**	4			546
9	79	7	1,810**H**		16	1,416	2**L**	2	6			3,338
10	444	6	904		70	1,283	4	12	26		1**L**	2,750
11	170	23	670		42	733	7	6	35	2		1,688
12	11	12	460		28	1,219	3	8	5		2	1,748
13	4**L**		220		52	1,237	25	243**H**	4	1	1	1,787
16	25	5	645		63	2,382**H**	64**H**	10	43**H**	1		3,238
17	32	4	177		104**H**	829	4	90	19	7	2	1,268
18	19		102		59	315	2	12	23	10**H**		542
19	6		125		45	236	8	1	17	2	4**H**	444
20	12	2**L**	105		10	570	2	1	3			705
23	23	3	111		28	433		6	2			606
24	30	2	217		28	582		4			1	864
25	16	13	88		56	447	12	24	13	2	1	672
26		7	65**L**	1**L**	30	311	3	4	1**L**			422
27		61**H**	278		69	1,222	12	9	9		1	1,661
30		31	206	20**H**	57	919		6	3			1,242
TOTAL	2,678	241	8,395	21	793	16,633	168	480	274	26	13	29,722

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
2	1,171**H**	28**L**	2,921		371**L**	6,772**L**	295	1,107	791	58**L**	3**L**	13,517**H**
3	874	28	3,006**H**		375	6,937	297	1,098	772**L**	58	3	13,448
4	445	47	2,889		376	6,985	301	1,101	774	59	3	12,980
5	411	47	2,820		376	6,907	301	1,101	774	59	3	12,799
6	404	47	2,807		380	6,939	301	1,100	776	59	3	12,816
9	384	49	2,651		383	7,262	299	1,098	776	59	3	12,964
10	377	50	2,613		385	7,295	294	1,097	791	59	4	12,965
11	153	47	2,689		373	7,487**H**	291**L**	1,096**L**	809	58	4	13,007
12	73	49	2,637		377	7,402	291	1,100	808	58	6	12,801
13	68	49	2,534		376	7,432	291	1,236	808	59	7	12,860
16	69	48	2,532		371	7,011	294	1,243**H**	818**H**	60	7	12,453
17	67	50	2,525		378	7,105	296	1,165	808	60	8	12,462
18	69	50	2,521**L**		383	7,037	298	1,162	797	61	8	12,386**L**
19	54	50	2,549		390	7,074	300	1,163	798	63**H**	12	12,453
20	52	51**H**	2,557		387	7,142	301	1,162	799	63	12	12,526
23	44	50	2,549		387	7,148	301	1,162	800	63	12	12,516
24	35	50	2,600		388	7,329	301	1,163	800	63	13**H**	12,742
25	13**L**	43	2,593		384	7,290	302	1,164	792	63	12	12,656
26		41	2,595	1**L**	386	7,322	302	1,168	791	63	12	12,681
27		35	2,615	1	398	7,403	313**H**	1,173	791	63	13	12,805
30		30	2,595	12**H**	407**H**	7,400	313	1,174	793	63	13	12,800

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

July 1986

Jul	Open		High	Low	Close	
1	507.5		510.0	507.5	509.0B	511.0A
2	505.0		505.0	501.0	504.0B	506.0A
3	505.0		505.0	505.0	505.0	
4	HOLIDAY					
7					505.0N	
8	515.0		515.0H	508.0	512.0B	514.0A
9	510.0		510.0	505.0	507.0B	509.0A
10	507.0		507.0	506.0	504.0B	506.0A
11	505.0		506.0	500.0	506.0B	
14	500.0		501.0	500.0	500.0B	501.0A
15	508.0		508.0	505.0	505.0A	
16					502.0N	
17	500.0		503.0	500.0	503.0B	
18	505.0		507.0	503.0	507.0B	
21	498.0		504.0	496.0	504.0B	
22	502.5		502.5	497.0	498.0B	500.0A
23	495.0		500.0	495.0L	500.0	
24	500.0		505.0	500.0	499.0B	501.0A
25					498.0N	
28					503.0N	
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	511.0		513.0	508.0	511.0B	512.0A
2	512.5	513.0	513.0	503.0	508.0B	509.0A
3	514.0		516.0	505.0	508.0	
4	HOLIDAY					
7	508.0		510.0	505.5	506.0B	508.0A
8	520.0		520.0H	512.0	515.0B	517.0A
9	517.0		517.0	506.0	509.0B	511.0A
10	507.5		510.0	507.0	507.0B	508.0A
11	507.0		511.0	507.0	507.5	
14	505.5	502.0	505.5	500.0	502.0	
15	504.0		513.0	502.0	505.0	
16	512.0		512.0	503.0	503.0	
17	502.0		506.0	501.0	504.0	
18	504.0		512.0	501.0	507.0B	509.0A
21	501.0	500.0	507.0	495.0	505.0	
22	505.0		505.0	499.0	500.0	
23	495.0		503.0	494.0L	502.0B	504.0A
24	502.0	503.0	507.0	500.0	500.0	
25	502.0		503.0	498.0	499.0	
28	502.0		505.0	500.0	502.0B	504.0A
29	498.0		503.0	498.0	502.0	503.0
30	500.0		500.0	496.0	497.0	498.0
31	505.0		512.0	505.0	509.0	511.0

September 1986

Jul	Open		High	Low	Close	
1	512.0		515.0	512.0	515.0B	
2	509.0		512.0	509.0	511.0B	512.0A
3	513.0		513.0	513.0	513.0	
4	HOLIDAY					
7	512.0		512.0	510.5	510.5A	
8	520.0		520.0H	515.0	518.0B	520.0A
9	519.0		519.0	512.0	513.0	
10	512.0		512.0	510.5	510.0B	511.0A
11					510.5N	
14	508.0		508.0	505.0	504.0B	506.0A
15	512.0		517.0	508.0	508.0A	
16	511.0		513.0	507.0	507.0A	
17					509.0N	
18	509.0		511.0	509.0	511.0	
21	507.0		508.0	500.0L	508.0	
22	506.0		506.0	504.0	503.0B	505.0A
23	501.0		507.0	500.0	507.0	
24	509.0		511.0	502.0	502.0	
25					502.0N	
28	506.0		506.0	505.0	506.0	
29					505.0N	
30	501.0		502.0	500.0	500.0	
31	507.0	508.0	517.0	507.0	513.0B	515.0A

October 1986

Jul	Open		High	Low	Close	
1	518.0		520.0	514.0	517.0B	519.0A
2	521.0		521.0	513.0	514.0B	516.0A
3	522.0		522.3	515.0	514.0B	515.0A
4	HOLIDAY					
7	515.0		516.0	513.5	513.5A	
8	523.0		523.3H	520.0	522.0B	523.0A
9	518.0		518.0	513.0	516.0B	517.0A
10	514.3	514.0	515.5	513.0	513.0B	515.0A
11	515.0		516.0	514.0	514.0A	
14	510.0		511.0	508.0	508.0B	509.0A
15	510.0		520.0	510.0	511.0B	512.0A
16	517.0		517.0	510.0	510.0A	
17	510.3		512.0	509.0	510.0B	511.0A
18	511.0		515.0	511.0	514.0B	515.0A
21	507.0		511.5	503.0	511.5B	
22	511.5		511.5	506.5	506.5A	
23	501.5		510.0	501.2L	509.0B	510.0A
24	510.0		515.0	507.0	507.0	
25	508.3		508.3	505.0	505.0B	506.0A
28	510.3		511.0	507.0	508.5B	509.5A
29	507.0		508.0	506.0	508.0	
30	505.5	506.0	507.0	503.5	503.5A	
31	512.0		520.0	512.0	517.0	

December 1986

Jul	Open		High	Low	Close	
1	526.0		526.0	522.0	525.0	524.0
2	526.0	527.0	527.5	516.0	522.0	
3	528.0	530.0	530.0	515.0	521.5	521.0
4	HOLIDAY					
7	521.0		524.0	519.0	520.0	
8	527.0	528.0	531.0H	525.0	529.0	
9	528.0	526.0	529.0	518.0	523.0	
10	521.0	522.0	523.0	519.0	520.0	521.0
11	520.0		523.0	519.0	520.0	521.0
14	515.0		518.0	514.0	515.0	
15	516.0	516.5	526.0	516.0	519.0	
16	521.0	522.0	524.0	515.0	517.0	
17	516.0		519.0	514.0	518.0	
18	517.0	516.0	524.0	515.0	521.0	
21	516.0		519.0	507.0	518.0	
22	516.0	517.0	518.0	511.0	513.0	
23	508.0	509.0	517.0	506.0L	516.0	515.0
24	515.0	517.0	520.0	512.0	512.0	
25	515.0		517.0	511.0	512.0	513.0
28	517.0	518.0	518.0	513.0	515.0	
29	513.0	514.0	515.0	512.0	513.0	
30	510.0		514.0	508.0	510.0	
31	517.0	518.0	525.0	517.0	522.0	523.0

February 1987

Jul	Open		High	Low	Close	
1					532.0N	
2	525.0		527.0	525.0	527.0	
3	540.0		540.0H	528.0	528.0B	529.0A
4	HOLIDAY					
7	530.0		530.0	526.5	526.5A	
8	538.0		538.0	533.0	535.0B	536.0A
9	534.0		534.0	530.0	530.0	
10					527.0N	
11					527.0N	
14	522.0		522.0	521.5	521.5A	
15	528.0		529.0	526.0	526.0A	
16	526.0		526.0	524.0	524.0A	
17	524.0		525.0	524.0	524.0B	526.0A
18	521.5		530.0	521.5	527.0B	528.0A
21	522.0		524.5	515.0L	524.5B	
22	523.0	522.5	523.0	518.0	519.0B	520.0A
23	515.0		522.0	515.0	522.0B	
24	520.0		520.0	520.0	520.0	
25	520.0		522.0	518.5	518.5A	
28	525.0		525.0	520.0	521.0B	522.0A
29	520.5		520.5	519.0	519.0B	520.0A
30	516.0		519.5	516.0	516.0B	517.0A
31	527.0		533.0	527.0	529.0B	530.0A

April 1987

Jul	Open		High	Low	Close	
1	538.0		538.0	535.0	537.0B	539.0A
2	535.0		535.0	530.0	534.0B	536.0A
3					535.5N	
4	HOLIDAY					
7	535.0		535.0	533.0	533.0A	
8	545.0		545.0H	540.0	541.0B	543.0A
9	538.0		538.0	535.0	535.0B	537.0A
10	535.0		535.0	533.5	533.5A	
11	536.0		536.0	531.0	533.0B	534.0A
14	531.0	530.0	531.0	528.0	528.0A	
15	531.0		538.0	530.0	532.0B	534.0A
16	534.5		536.0	531.0	531.0A	
17	528.0		531.0	528.0	530.0B	532.0A
18	527.5		534.0	527.5	533.0B	535.0A
21	530.0		533.0	522.0	530.0B	532.5A
22	530.0		530.0	525.0	525.0B	527.0A
23	522.0		528.0	519.0L	528.0B	
24	530.0		531.0	528.0	527.0B	529.0A
25	530.0		530.0	525.0	525.0A	
28	532.0		532.0	527.0	527.0B	529.0A
29	528.0		528.0	525.0	525.0B	527.0A
30	524.0		526.0	522.0	522.0B	524.0A
31	530.0		536.0	530.0	536.0A	

June 1987

Jul	Open		High	Low	Close	
1	545.0		547.0	543.0	545.0B	547.0A
2	548.0		548.0	540.0	542.0B	544.0A
3	545.0		545.0	540.0	542.0B	543.0A
4	HOLIDAY					
7	545.0		545.0	540.0	540.0B	541.0A
8	550.0		550.0H	545.0	548.0B	550.0A
9	540.0		543.0	540.0	543.0B	
10					540.5N	
11	540.0		540.5	540.0	540.5B	
14	537.0		540.0	536.0	535.0B	536.0A
15	539.0		545.0	537.0	539.0B	541.0A
16	542.0		542.0	538.0	538.0A	
17	535.5		535.5	535.5	535.5	
18	538.0		540.5	538.0	540.5B	
21	537.0		537.5	528.0L	537.5B	
22	537.0		537.0	532.0	532.0B	534.0A
23	530.0		534.0	528.0	534.0B	
24	535.0		537.0	532.0	532.0	
25	538.5		538.5	531.5	531.5A	
28	537.0		537.0	533.0	534.0B	535.0A
29	533.0		535.0	533.0	535.0	
30	531.0		533.0	530.0	529.0B	531.0A
31	540.0		543.0	540.0	542.0B	543.0A

August 1987

Jul	Open		High	Low	Close	
1	555.0		555.0	555.0	555.0	
2	552.0		552.0	552.0	552.0	
3					550.0N	
4	HOLIDAY					
7					547.0N	
8	560.0		560.0H	555.0	555.0B	557.0A
9					550.0N	
10	549.0		549.0	547.5	547.5A	
11					547.5N	
14	544.0		544.0	542.0	542.0A	
15					547.0N	
16	549.0		549.0	545.0	545.0A	
17	545.0		545.0	545.0	545.0	
18	545.0		547.0	541.0	547.0B	
21	540.0		544.0	540.0	544.0B	
22	540.0		540.0	540.0	540.0	
23	535.0		540.0	535.0L	540.0B	
24	541.0		541.0	540.0	540.0A	
25	540.0		540.0	538.0	538.0A	
28	543.0		543.0	541.0	541.0A	
29	540.0		540.0	540.0	540.0	
30	537.0		540.0	537.0	536.0B	538.0A
31	550.0		550.0	549.0	549.0A	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	October 1987					December 1987			
Jul	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
1	560.0	560.0**H**	560.0	560.0					
2	558.0	558.0	558.0	558.0					
3				557.0**N**					
4	**HOLIDAY**					**HOLIDAY**			
7	560.0	560.0	554.0	554.0**A**					
8				563.0**N**					
9				557.0**N**					
10				554.5**N**					
11				554.5**N**					
14	550.0	550.0	549.0	549.0**A**					
15	550.0	557.0	550.0	553.0**B**	555.0**A**				
16	560.0	560.0	552.0	552.0**A**					
17	550.0	550.0	550.0	550.0					
18				553.5**N**					
21	545.0	550.5	542.0**L**	550.5**B**					
22				547.0**N**					
23	545.0	546.0	542.0	546.0**B**					
24	552.0	552.0	545.0	545.0					
25	552.0	552.0	546.0	546.0**A**					
28	555.0	555.0	548.0	548.0**A**					
29	549.0	549.0	545.0	547.0		555.0	555.0**H**	554.0	554.0
30	542.5	544.0	542.5	544.0**B**		553.0	553.0	551.0**L**	551.0**A**
31				555.5**N**					562.0**N**

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	5	105	11	11	514		4	5	1**L**	1**L**		657
2	38	171	6	10	434	5	1**L**	5	1	1		672
3	6	105	3	13	254	4		2				387
4	**HOLIDAY**											
7		130	1**L**	18	363	3	5	8		1		529
8	38	572	4	53	1,321	2	6	7	2			2,005
9	26	89	4	2**L**	668	3	5	1**L**				798
10	55**H**	78	2	28	127**L**		5		1			296
11	11	51		9	209		2	2				284**L**
14	3	496	13	41	544	4	5	16	1	1		1,124
15	2**L**	153	6	57	1,316	7	17	4		2		1,564
16		43**L**	14	64	283	4	10	1	11	1		431
17	21	96		57	491	1**L**	23	27**H**	2	1		719
18	8	312	2	19	1,379	19	15	4	5			1,763
21	3	204	4	52	1,832	14	11	20	10	3		2,153
22	15	412	12	12	755	45	10	5	2			1,268
23	4	77	23**H**	46	899	6	16	4	1	2		1,078
24	4	79	14	67	542	2	10	4	2	4**H**		728
25		219		77	319	27	9	14	1	4		670
28		368	2	31	711	25	5	15	10	2		1,169
29		861**H**		62	1,084	60**H**	12	13	7	3	6**H**	2,108
30		640	6	106**H**	609	20	30**H**	23	15**H**	2	2**L**	1,453
31		411	19	101	2,828**H**	15	14	8	1			3,397**H**
TOTAL	239	5,672	146	936	17,482	266	215	188	73	28	8	25,253

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	7	2,592	21	405	7,496	313	1,175	794**L**	64**L**	14**L**		12,881
2	21	2,596	21	405	7,458	310**L**	1,175	795	65	15		12,861
3	17	2,569	18	404	7,393**L**	312	1,175	795	65	15		12,763
4	**HOLIDAY**											
7	3	2,570	17	399**L**	7,517	315	1,172**L**	799	65	16		12,873
8	17	2,655**H**	18	400	7,646	317	1,173	800	66	16		13,108
9	23	2,636	19	401	7,690	320	1,174	800	66	16		13,145
10	32**H**	2,586	17	410	7,563	320	1,176	800	67	16		12,987
11	8	2,583	17	412	7,518	320	1,175	798	57	16		12,914
14	2	2,492	18	412	7,394	324	1,177	803	68	17		12,707
15	3	2,449	21	413	8,116	319	1,186	805	68	19		13,399
16	3	2,443	14**L**	415	7,868	322	1,190	806	68	20		13,149
17	12	2,411	14	414	7,782	322	1,197	807	70	20		13,049
18	4	2,337	14	421	7,961	328	1,201	811	70	20		13,167
21	7	2,273	14	435	8,593	340	1,210	824	80	22		13,798**H**
22	16	2,102	15	431	8,326	346	1,220	829	82	22		13,389
23	4	2,042	21	439	8,579	348	1,228	832	83	24		13,600
24	3	2,007	26	439	8,470	350	1,232	834	84	28		13,473
25	2	1,927	26	436	8,382	361	1,237	843	85	31		13,330
28	1**L**	1,739	26	441	8,512	366	1,239	851	86	33		13,294
29		1,460	26	458	8,798	378	1,243	860	93	35	4**L**	13,355
30		1,177	28**H**	498	8,757	389	1,252	868	103	36**H**	6**H**	13,114
31		304**L**	24	510**H**	8,962**H**	395**H**	1,257**H**	872**H**	104**H**	36	6	12,470**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

August 1986

Aug	Open		High	Low	Close	
1	506.0		522.0	506.0	521.0	522.0
4	512.0	515.0	522.0	512.0	519.0	
5	517.0		522.0	515.0	519.0**B**	521.0**A**
6	525.0		525.0	517.0	518.0**B**	520.0**A**
7	522.5		522.5	517.0	518.0**B**	520.0**A**
8	527.0		532.0	523.0	532.0**B**	
11	553.0		560.0**H**	548.0	560.0	
12	545.0		545.0	535.0	538.0**B**	540.0**A**
13	543.0		546.0	530.0	530.0**B**	532.0**A**
14	529.0		533.0	529.0	533.0**B**	
15	534.0		534.0	527.0	526.0**B**	528.0**A**
18	523.0		523.0	509.0	509.0**A**	
19	505.0		514.0	505.0**L**	512.0	
20	519.0		519.0	515.0	516.0**B**	518.0**A**
21	522.0		522.0	522.0	520.0**B**	522.0**A**
22	520.0		525.0	507.0	507.0	
25	510.0		513.0	508.0	513.0	
26	512.0		512.0	510.0	510.0**B**	511.0**A**
27						
28						
29						

September 1986

Aug	Open		High	Low	Close	
1	520.0		525.0	518.0	525.0**B**	
4	520.0		523.0	520.0	521.0**B**	522.0**A**
5	517.0		523.0	517.0	521.0**B**	523.0**A**
6					520.0**N**	
7	525.0		525.0	522.0	522.0	
8	525.0		535.0	525.0	535.0	
11	560.0		562.0**H**	553.0	562.0**B**	
12	545.0		546.0	539.0	540.0**B**	542.0**A**
13	545.0		546.0	530.0	533.0	
14	530.0		535.0	530.0	535.0**B**	
15	535.0		535.0	528.0	528.0**A**	
18	523.0		523.0	510.0	510.0	
19	508.0		513.0	508.0	513.0**B**	
20	520.0		520.0	513.0	516.0**B**	518.0**A**
21					522.0**N**	
22	518.0		518.0	506.0	506.0**B**	508.0**A**
25	510.0		511.0	509.0	511.0**B**	
26	510.0		510.0	510.0	510.0	
27	506.5		513.0	505.0**L**	513.0**B**	
28	515.0		520.0	515.0	515.0	
29	519.0		519.0	511.0	513.0	514.0

October 1986

Aug	Open		High	Low	Close	
1	515.0		528.0	515.0	528.0	
4	520.0		527.0	520.0	524.0**B**	525.0**A**
5	519.0		532.0	519.0	525.0	526.0
6	527.0		530.0	523.5	523.0**B**	524.0**A**
7	528.0		528.0	524.5	524.5**A**	
8	531.0		539.0	527.0	539.0	
11	557.0	559.0	570.3**H**	552.0	565.0**B**	566.0**A**
12	542.0	545.0	549.0	541.0	544.0**B**	545.0**A**
13	550.0		552.0	533.0	536.0	
14	534.0		541.0	534.0	538.0**B**	539.0**A**
15	536.5		538.0	530.0	531.0**B**	532.0**A**
18	520.0	522.0	522.0	513.0	513.0	
19	512.0		518.0	512.0	514.0**B**	516.0**A**
20	522.0	521.0	522.0	518.0	519.0**B**	521.0**A**
21	518.0		526.0	517.0	523.0**B**	524.0**A**
22	526.0		528.0	508.0**L**	508.0**B**	510.0**A**
25	514.7	515.0	517.0	510.0	517.0	515.0
26	513.5		518.0	513.5	514.0**B**	516.0**A**
27	510.0		518.0	510.0	515.0**B**	517.0**A**
28	518.5		525.0	518.0	518.0	
29	519.5		521.0	515.0	516.0	517.0

November 1986

Aug	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13						
14						
15						
18						
19						
20						
21						
22						
25						
26						
27	513.5		519.0**H**	513.5**L**	519.0**B**	
28					520.0**N**	
29					520.0**N**	

December 1986

Aug	Open		High	Low	Close	
1	520.0	521.0	535.0	520.0	533.0	534.0
4	529.0	530.0	534.0	526.0	530.0	531.0
5	525.5	526.0	538.0	525.0	531.0	
6	534.0		538.0	529.0	529.0	530.0
7	534.0	535.0	537.0	529.0	531.0	
8	538.0	539.0	546.0	534.0	544.0	543.0
11	570.0	565.0	579.0**H**	558.0	572.0	
12	553.0	555.0	556.0	546.0	551.0	550.0
13	557.0		560.0	537.0	542.0	543.0
14	540.0	541.0	549.0	539.0	545.0	
15	543.0	544.0	545.0	537.0	537.0	538.0
18	525.0	524.0	528.0	518.0	520.0	519.0
19	517.0	518.0	525.0	516.0	522.0	521.0
20	527.0		529.0	523.0	526.0	
21	526.0		533.0	522.0	529.0	
22	534.0	532.0	534.0	515.0	516.0	
25	519.0	520.0	523.0	514.0**L**	521.0	
26	520.0		526.0	518.0	521.0	
27	518.0	517.0	524.0	515.0	522.0	
28	525.0		530.0	520.0	522.0	521.0
29	526.0		527.0	519.0	523.0	524.0

February 1987

Aug	Open		High	Low	Close	
1	530.0		540.0	528.0	540.0	
4	538.0		538.0	532.0	537.0**B**	538.0**A**
5	538.5		542.0	538.0	537.0**B**	539.0**A**
6	542.0		542.0	536.5	536.5**A**	
7	537.0		538.0	537.0	537.0**B**	538.0**A**
8	546.0		552.0	545.0	550.0**B**	551.0**A**
11	580.0		583.0**H**	568.0	578.0**B**	579.0**A**
12	562.0		562.0	555.0	557.0**B**	558.0**A**
13	566.0		566.0	546.0	549.0**B**	550.0**A**
14	547.0		553.0	547.0	551.0**B**	552.0**A**
15	550.0		550.0	543.0	544.0**B**	545.0**A**
18	530.0	533.0	535.0	526.0	526.0	
19	524.0		530.0	524.0	527.0**B**	529.0**A**
20	535.0		535.0	531.0	531.0**B**	532.0**A**
21	533.0		538.0	530.0	534.0**B**	536.0**A**
22	537.0		541.0	523.0**L**	525.0	523.0
25	525.0		528.0	523.0	527.0**B**	528.0**A**
26	524.0		532.0	524.0	526.0**B**	528.0**A**
27					528.0**N**	
28	531.0		535.0	529.0	528.0**B**	530.0**A**
29	526.0		530.0	526.0	529.0**B**	530.0**A**

April 1987

Aug	Open		High	Low	Close	
1	535.0		547.0	535.0	546.0**B**	548.0**A**
4	544.0		546.0	542.0	542.0	
5	536.0		548.0	536.0	544.0**B**	545.0**A**
6	545.0		548.0	543.0	542.0**B**	544.0**A**
7	543.0		547.0	539.0	543.0**B**	545.0**A**
8	549.0		557.0	549.0	557.0**B**	
11	580.0	583.0	589.0**H**	573.0	584.0**B**	586.0**A**
12	565.0	567.0	569.0	560.0	563.0**B**	565.0**A**
13	570.0		570.0	552.0	555.0**B**	557.0**A**
14	555.0		562.0	555.0	557.0**B**	559.0**A**
15	555.0		558.0	549.0	550.0**B**	552.0**A**
18	539.0	540.0	540.0	532.5	532.0**B**	532.5**A**
19	530.0	531.0	538.0	530.0	532.0	
20	540.0		543.0	537.0	537.0	
21	540.0		545.0	536.0	541.0	
22	542.0		545.0	529.0	529.0	
25	530.0		535.0	530.0	532.0**B**	534.0**A**
26	534.0		537.0	532.0	532.0**B**	534.0**A**
27	530.0	528.0	534.0	528.0**L**	533.0**B**	535.0**A**
28	538.0	540.0	543.0	532.0	532.0	533.0
29	540.0		540.0	535.0	535.0**B**	536.0**A**

June 1987

Aug	Open		High	Low	Close	
1	542.0		555.0	542.0	553.0**B**	554.0**A**
4	550.0		551.0	550.0	550.0**B**	551.0**A**
5	550.0		553.5	548.0	550.0**B**	552.0**A**
6	554.0		554.0	549.5	549.5**A**	
7	553.0		553.0	550.5	550.5**A**	
8	556.0		567.0	555.0	563.0**B**	564.0**A**
11	588.0		596.0**H**	580.0	589.0	
12	575.0		575.0	567.0	570.0**B**	571.0**A**
13	580.0		580.0	557.5	562.0**B**	563.0**A**
14	560.0		565.0	560.0	564.0**B**	565.0**A**
15	564.0		564.0	557.5	557.5**A**	
18	548.0	546.0	548.0	538.0	538.0**B**	540.0**A**
19	539.0		545.0	539.0	539.0**B**	541.0**A**
20	545.0		545.0	543.5	543.5**A**	
21	543.5	543.0	551.0	542.0	549.0**B**	
22	549.0		549.0	535.0	535.0	
25	534.0		540.0	534.0**L**	539.0**B**	540.0**A**
26	540.0		542.0	537.0	538.0**B**	540.0**A**
27	537.0		540.0	537.0	540.0**B**	
28	547.0		549.0	542.0	542.0**A**	
29	543.5	543.0	543.5	538.0	541.0**B**	542.0**A**

August 1987

Aug	Open		High	Low	Close	
1	550.0		560.0	550.0	559.0**B**	561.0**A**
4	560.0		560.0	557.0	557.0**A**	
5					557.5**N**	
6					556.0**N**	
7	560.0		560.0	557.0	557.0**A**	
8					570.0**B**	
11	600.0		600.0**H**	590.0	597.0**B**	599.0**A**
12	585.0		585.0	577.0	577.0**A**	
13	585.0		585.0	569.0	569.0**A**	
14					571.0**N**	
15	570.0		570.0	564.0	564.0**A**	
18	558.0		558.0	545.5	545.5**A**	
19	545.0		550.0	545.0	545.0**B**	547.0**A**
20					550.0**N**	
21	558.0		558.0	555.0	555.0	
22	558.0		558.0	542.0**L**	542.0**A**	
25	545.0		546.0	545.0	546.0**B**	
26					545.0**N**	
27	545.0		546.0	545.0	546.0**B**	
28	555.0		555.0	550.0	550.0	
29					547.5**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	October 1987					December 1987				
Aug	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	
1	560.0	566.5	560.0	566.5**B**					573.0**N**	
4	565.0	565.0	565.0	565.0		570.0	575.0	570.0	572.0**B**	574.0**A**
5				564.0**N**		575.0	580.0	575.0	574.0**B**	576.0**A**
6				562.5**N**					569.0**N**	
7				563.5**N**		575.0	575.0	575.0	575.0	
8				576.5**N**		585.0	585.0	583.0	583.0**A**	
11	600.0	604.5**H**	600.0	604.5**B**		615.0	615.0**H**	605.0	610.0**B**	612.0**A**
12				583.5**N**		595.0	597.0	590.0	590.0**B**	591.0**A**
13	575.0	575.0	575.0	575.0		590.0	590.0	580.0	581.0**B**	583.0**A**
14				577.5**N**					584.0**N**	
15				570.5**N**					577.0**N**	
18				552.0**N**		570.0	570.0	558.5	558.5**A**	
19				550.0**N**		557.0	557.0	557.0	557.0	
20				556.5**N**					563.0**N**	
21				560.0**B**	562.0**A**	565.0	567.0	565.0	566.0**B**	568.0**A**
22	560.0	560.0	548.0**L**	548.0**A**		560.0	560.0	556.0**L**	556.0**A**	
25	559.0	559.0	552.5	552.5**A**		560.0	560.0	559.0	559.0	
26				551.0**N**					557.0**N**	
27				552.0**N**		558.0	560.0	558.0	558.0	
28	560.0	560.0	554.0	554.0		569.0	569.0	562.0	562.0	
29				553.5**N**					559.5**N**	

Volume of sales Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	168**H**	5	95		2,892**H**	14	43	6	15**H**	2		3,240**H**
4	71	12	51		1,560	6	12	12	2	1**L**	4	1,731
5	41	10	27		2,009	4	14	127			2	2,234
6	53		26		1,497	3	33	4				1,616
7	18	13	51		498	3	4**L**	53	1**L**		3	644
8	13	2**L**	46		1,010	8	22	15			1**L**	1,117
11	15	12	106		2,849	86**H**	63	32	10	1	2	3,176
12	3**L**	9	86		2,077	27	98**H**	25	7		16**H**	2,348
13	37	18	136**H**		1,888	53	70	14	8	1	3	2,228
14	10	4	52		602	5	7	10				690
15	45	2	20		695	14	17	163	3			959
18	7	11	67		1,679	17	42	166**H**	1		4	1,994
19	24	10	60		841	15	41	9	5		1	1,006
20	13	5	45		307	8	27	10				415
21	8		28		499	4	10	104	5	1	1	660
22	25	4	59		1,250	12	42	14	3	1	1	1,411
25	28	8	63		902	8	31	3**L**	2	2	3	1,050
26	20	6	37		717	17	12	10				819
27		9	15	1**H**	227**L**		7	4	2		6	271**L**
28		30**H**	49		668	8	22	8	6	4**H**	2	797
29		13	12**L**		378	1**L**	6	27				437
TOTAL	599	183	1,131	1	25,045	313	623	816	70	13	49	28,843

Open contracts Reported in contracts

Aug	86Aug	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	213**H**	22	506**H**		8,917	396	1,250**L**	873	111**L**	38**L**	6**L**	12,332
4	167	28	504		8,920	394	1,254	864**L**	113	39	8	12,291**L**
5	116	29	500		9,611	392	1,258	923	113	39	10	12,991
6	93	29	499		9,019	394	1,278	923	113	39	10	12,397
7	86	26	491		8,970	392	1,279	973	113	39	13	12,382
8	84	25	486		9,259	394	1,288	974	113	39	14	12,676
11	81	29	484		10,051**H**	394	1,295	973	117	40	16	13,480**H**
12	79	33**H**	483		9,709	395	1,280	974	120	40	27	13,140
13	85	24	461		9,449	389	1,269	974	128	39	28	12,846
14	74	23	458		9,429	392	1,271	974	128	39	28	12,816
15	85	25	455		9,136	383**L**	1,276	1,094	131	39	28	12,652
18	69	29	448		9,112	389	1,295	1,205	132	39	32	12,750
19	68	27	448		8,863	394	1,303	1,205	134	39	32	12,513
20	61	24	451		8,749	395	1,297	1,205	134	39	32	12,387
21	55	24	449		8,706	397	1,306	1,250	138	40	33	2,398
22	41	24	467		8,608**L**	418**H**	1,331	1,254	141	42**H**	34	12,360
25	27	26	435		8,728	410	1,339	1,251	141	41	35	12,433
26	15	26	431		8,843	410	1,347	1,251	141	41	35	12,540
27	11**L**	24	434	1**H**	8,825	410	1,348	1,253	143**H**	41	39	12,529
28		21	420	1	8,837	415	1,341	1,255**H**	143	42	41**H**	12,516
29		14**L**	419**L**	1	8,853	415	1,349**H**	1,253	143	42	41	12,530

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	518.0		541.0	516.0**L**	541.0**B**	
3	538.0		538.0	531.0	531.0	
4	527.0		540.0	526.0	532.0**B**	534.0**A**
5	547.0		557.0	542.0	557.0**B**	
8	566.0		566.0	558.0	565.0**B**	567.0**A**
9	569.0		570.0	565.0	567.0**B**	569.0**A**
10	575.0		585.0	556.0	556.0**A**	
11	560.0		570.0	560.0	568.0**B**	570.0**A**
12	585.0		585.0	575.0	580.0**B**	582.0**A**
15					586.5**N**	
16	585.0		585.0	580.0	579.0**B**	581.0**A**
17	567.0		574.5	567.0	574.5**B**	
18	576.0		580.0	573.0	573.0**B**	574.0**A**
19	585.0		602.0**H**	585.0	597.0**B**	599.0**A**
22	600.0		600.0	594.0	597.0**B**	599.0**A**
23	592.0		598.0	590.0	592.0**B**	594.0**A**
24	590.0		590.0	590.0	590.0	
25	580.0		584.0	577.0	577.0**A**	
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	520.0		545.0	520.0**L**	545.0	
3	538.0		546.0	535.0	535.0	
4	530.0		544.0	530.0	536.0	
5	545.0	547.0	562.0	542.0	562.0	
8	548.0		571.0	548.0	568.0**B**	570.0**A**
9	573.0		575.0	565.0	570.0**B**	571.0**A**
10	576.0		588.0	560.0	560.0	
11	565.0		573.0	551.0	570.0**B**	572.0**A**
12	581.5		583.0	573.0	583.0**B**	
15	580.0		587.0	577.0	587.0**B**	588.0**A**
16	589.0		592.0	579.0	579.0**B**	581.0**A**
17	576.0		577.0	568.0	575.0	577.0**A**
18	577.0		583.0	575.0	575.0**B**	576.0**A**
19	595.0		605.0**H**	593.0	599.0**B**	601.0**A**
22	602.0		602.0	594.0	598.0**B**	600.0**A**
23	592.0		600.0	590.0	592.0**B**	594.0**A**
24	595.0		595.5	589.0	590.0**B**	592.0**A**
25	582.0		587.0	577.0	577.0	
26	572.0		572.0	555.0	556.0**B**	558.0**A**
29	561.7		562.0	546.0	549.0	
30	550.0	552.0	558.0	549.0	556.0**B**	558.0**A**

November 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					548.0**N**	
3					538.0**N**	
4					540.0**N**	
5					564.0**N**	
8					572.0**N**	
9					574.0**N**	
10					564.0**N**	
11					574.0**N**	
12					586.0**N**	
15					590.0**N**	
16					583.0**N**	
17					580.0**N**	
18					579.0**N**	
19					603.5**N**	
22					602.0**N**	
23					594.0**B**	596.0**A**
24					594.0**N**	
25					581.0**N**	
26					560.0**N**	
29					552.0**N**	
30					561.0**N**	

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	528.0		552.0	525.5**L**	551.0	552.0
3	542.0	543.0	553.0	540.0	541.0	
4	537.0	538.0	556.0	534.0	543.0	
5	553.0		570.0	547.0	567.0	566.0
8	556.0	557.0	594.0	554.0	576.0	575.0
9	580.0	581.0	584.0	569.0	577.0	
10	585.0		597.0	555.0	567.0	566.0
11	570.0		581.0	557.0	577.0	578.0
12	586.0	588.0	596.0	580.0	590.0	589.0
15	587.0	589.0	599.0	582.0	594.0	
16	595.0	596.0	599.0	583.0	588.0	586.0
17	587.0		588.0	574.0	583.0	584.0
18	585.0	586.0	593.0	578.0	583.0	581.0
19	592.0	593.0	613.0**H**	592.0	605.0	607.0
22	607.0	608.0	610.0	598.0	606.0	605.0
23	598.0	599.0	609.0	595.0	600.0	599.0
24	601.0	600.0	604.0	595.0	598.0	
25	589.0	588.0	595.9	582.0	584.0	
26	578.0	575.0	578.0	562.0	563.0	564.0
29	565.0	566.0	570.0	552.0	556.0	555.0
30	558.0	559.0	566.0	555.0	563.0	564.0

February 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	535.0		557.5	535.0**L**	557.5**B**	
3	553.0		558.0	547.0	548.0	547.0
4	543.0		555.0	543.0	548.0**B**	550.0**A**
5	560.0		575.0	558.0	573.0	575.0
8	560.0		595.0	560.0	580.0**B**	582.0**A**
9	587.0		588.0	578.0	582.0**B**	584.0**A**
10	588.0	590.0	602.0	572.0	573.0**B**	
11	577.0		585.0	566.0	585.0	
12	598.0		601.0	589.0	595.0**B**	597.0**A**
15	595.0		602.0	590.0	600.0**B**	601.0**A**
16	603.0		603.0	590.0	592.0**B**	593.0**A**
17	595.0		595.0	582.0	589.0**B**	591.0**A**
18	590.0	591.0	598.0	588.0	588.0**B**	589.0**A**
19	605.0		619.0**H**	604.0	613.0**B**	615.0**A**
22	615.0		615.0	606.0	615.0	
23	604.0	607.0	615.0	604.0	606.0**B**	608.0**A**
24	610.0		610.0	603.0	604.0**B**	606.0**A**
25	598.0		602.0	588.0	590.0**B**	592.0**A**
26	584.0		584.0	568.0	570.0	
29	570.0	575.0	576.0	559.0	563.0	
30	565.0		572.3	562.0	570.0**B**	572.0**A**

April 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	542.0		563.5	538.0**L**	563.5**B**	
3	560.0		562.0	552.0	553.0	552.0
4	548.0	550.0	562.0	548.0	556.0	
5	565.0	563.0	579.0	563.0	579.0	
8	567.0	569.0	604.0	566.0	586.0**B**	588.0**A**
9	594.0		595.0	583.0	589.0	590.0
10	594.0		607.0	570.0	582.0	
11	574.0		594.0	572.0	590.0	
12	600.0	603.0	607.0	595.0	602.0**B**	603.0**A**
15	603.0		612.0	596.0	608.0	
16	611.0		612.0	599.0	599.0	
17	602.0		602.0	588.0	596.0**B**	597.0**A**
18	600.0		603.0	590.0	595.0	
19	610.0		628.0**H**	610.0	621.0	622.0
22	622.0		623.0	612.0	621.0	
23	610.0	612.0	620.0	610.0	614.0	
24	612.0		617.0	610.0	611.0**B**	613.0**A**
25	603.0	605.0	609.0	594.0	597.0**B**	599.0**A**
26	584.0	586.0	590.0	576.0	578.0	576.0
29	578.0	581.0	583.0	564.0	570.0	
30	575.0		579.0	569.0	578.0	

June 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	548.0		569.5	547.0**L**	569.5**B**	
3	568.0		570.0	559.0	559.0	
4	560.0		568.0	560.0	560.0**B**	562.0**A**
5	568.0		588.0	568.0	584.0**B**	586.0**A**
8	578.0		610.0	576.0	592.0**B**	594.0**A**
9	596.0		600.5	590.0	594.0**B**	596.0**A**
10	604.0		614.0	583.0	585.0**B**	
11	586.5	587.0	598.0	578.0	597.0**B**	599.0**A**
12	610.0		615.0	601.0	608.0	610.0
15	610.0		615.0	603.0	613.0**B**	614.0**A**
16	616.0		616.0	605.0	605.0**B**	606.0**A**
17	605.0		605.0	593.0	602.0**B**	604.0**A**
18	603.0		610.9	600.0	600.0	601.0
19	620.0	623.0	634.0**H**	616.0	627.0**B**	629.0**A**
22	630.0		630.0	621.0	626.0**B**	628.0**A**
23	625.0		627.0	618.0	622.0	620.0
24	623.0		624.0	618.0	618.0**B**	620.0**A**
25	615.0	613.0	616.0	603.0	604.0**B**	606.0**A**
26	595.0	600.0	600.0	580.0	582.0**B**	584.0**A**
29	590.0	586.0	590.0	570.0	575.0**B**	576.0**A**
30	579.0		585.0	575.0	584.0	

August 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	555.0		575.5	555.0**L**	575.5**B**	
3	570.0		571.0	565.0	565.0**A**	
4					567.0**N**	
5	573.0	575.0	591.0	573.0	591.0**B**	
8	580.0		602.0	580.0	598.0**B**	600.0**A**
9	605.0		605.0	600.0	600.0**B**	602.0**A**
10	612.0		620.0	591.0	591.0**A**	
11	598.0		605.0	590.0	604.0**B**	605.0**A**
12	615.0		620.0	612.0	615.0**B**	616.0**A**
15	615.0		625.0	610.0	619.0**B**	621.0**A**
16	621.0		623.0	614.0	614.0	
17	612.0		612.0	605.0	609.0**B**	610.0**A**
18					608.0**N**	
19	630.0		638.0**H**	628.0	634.0**B**	636.0**A**
22	635.0		638.0	630.0	633.0**B**	635.0**A**
23					627.0**N**	
24	630.0		630.0	627.0	626.0**B**	628.0**A**
25	615.0		623.0	612.0	612.0**A**	
26	600.0		600.0	589.5	589.5**A**	
29	595.0		598.0	575.0	582.0	
30					590.5**N**	

October 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	560.0		581.5	560.0**L**	581.5**B**	
3	578.0		578.0	571.0	571.0**A**	
4					573.0**N**	
5	585.0		597.0	585.0	597.0**B**	
8	600.0		605.0	600.0	604.0**B**	606.0**A**
9	610.0		610.0	605.0	606.0**B**	608.0**A**
10	622.0		622.0	597.0	597.0**A**	
11					611.0**N**	
12	625.0		625.0	620.0	621.0**B**	623.0**A**
15	620.0		626.5	620.0	626.5**B**	
16	623.0		623.0	618.5	618.5**A**	
17	610.0		616.0	608.0	616.0**B**	
18	625.0		625.0	614.5	614.5**A**	
19	645.0		645.0	645.0	645.0	
22	650.0		650.0**H**	641.0	641.0**A**	
23	635.0		640.0	635.0	634.0**B**	636.0**A**
24					633.0**N**	
25	622.0		622.0	622.0	622.0	
26	610.0		610.0	597.0	596.0**B**	597.0**A**
29	604.0		604.0	588.0	588.0**B**	589.0**A**
30	595.0		600.0	590.0	596.0**B**	598.0**A**

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

December 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	565 0		587 5	565 0L	587 5B	
3	590 0		590 0	577 0	577 0A	
4	575 0		585 0	575 0	578 0B	580 0A
5	589 0		603 0	589 0	603 0B	
8	593 0		620 0	593 0	610 0B	612 0A
9	615 0		615 0	615 0	615 0	
10	625 0		640 0	606 0	606 0A	
11	605 0		620 0	600 0	617 0B	618 0A
12	635 0		640 0	625 0	628 0B	629 0A
15	630 0		635 0	625 0	632 0B	634 0A
16	638 0		638 0	625 0	625 0A	
17	615 0		622 5	615 0	622 5B	
18	625 0		630 0	621 0	621 0A	
19	650 0		655 0H	643 0	649 0B	651 0A
22	646 0		655 0	646 0	647 0B	649 0A
23	644 0		648 0	644 0	643 0B	645 0A
24	640 0		644 0	640 0	639 0B	641 0A
25	635 0		640 0	625 0	625 0	
26	620 0	615 0	620 0	604 0	605 0	604 0
29	608 0		612 0	595 0	594 0B	596 0A
30	600 0		608 0	598 0	603 0B	604 0A

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	HOLIDAY										
2	24	51		2,032	9	48	29	1L	1L	3	2,198
3	7	77		1,447	29	83	26	6	2	5	1,682
4	19	33		1,988	8L	41	13L			7	2,109
5	9	49		1,639	14	42	44	4	2	1L	1,804
8	9	138		3,208	102	149H	70	8		12	3,696
9	9	36		1,296	73	44	30	1	1	2	1,492
10	11	34		3,391H	205	97	82	21H	2	13	3,856H
11	3	30		1,880	403H	49	59	2		4	2,430
12	7	22		2,027	88	74	35	5	1	6	2,265
15		14L		1,546	25	95	27	6	1	12	1,726
16	4	26		1,450	120	46	20	14		6	1,686
17	5	20		1,715	50	19L	33	7	2	5	1,856
~~18~~	6	40		1,175	54	55	24		1	2	1,357
19	16	28		2,342	88	66	40	14	2	11	2,607
22	26	57		1,415	131	91	41	17	1	7	1,786
23	27H	50		1,187	29	66	34		2	8	1,403
24	2L	24		530L	100	31	27	1		6	721L
25	11	151		3,218	140	82	50	7	1	10	3,670
26		71		3,332	73	132	142	15	2	15H	3,782
29		199H		2,209	95	99	156H	13	6H	15	2,792
30		69		939	63	69	91		5	15	1,251
TOTAL	195	1,219		39,966	1,899	1,478	1,073	142	32	165	46,169

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	HOLIDAY										
2	27	427H	1H	9,405	414	1,350	1,264L	144L	43	43L	13,118
3	17	420	1	9,401	410L	1,344	1,265	144	41L	48	13,091
4	21	416	1	9,436	416	1,344	1,266	144	41	53	13,138
5	19	418	1	9,637	422	1,358	1,267	147	43	53	13,365
8	22	406	1	9,792	444	1,340	1,265	151	43	59	13,523
9	18	402	1	9,155	446	1,344	1,267	152	44	57	12,886L
10	9	391	1	9,134	497	1,360	1,277	167	44	66	12,946
11	6	383	1	9,047	614	1,356	1,275	166	44	70	12,962
12	11	378	1	9,571	624	1,352	1,275	165	45	74	13,496
15	1L	374	1	9,772	630	1,335L	1,277	171	46	77	13,684
16	4	366	1	9,353	630	1,338	1,275	174	46	82	13,269
17	5	367	1	9,651	617	1,343	1,275	180	46	84	13,569
18	5	337	1	9,701	616	1,341	1,277	180	46	86	13,590
19	15	321	1	10,070	624	1,352	1,285	189	48	87	13,992
22	28H	316	1	9,985	637	1,361	1,289	196	49	94	13,956
23	9	289	1	10,074	636	1,369	1,289	196	51	94	14,008
24	9	288	1	10,066	657	1,375	1,296	197	51	99	14,039
25	8	252	1	10,118H	675	1,384	1,293	199	51	108	14,089H
26		242	1	9,312	675	1,383	1,351	197	53	117	13,331
29		230	1	9,153	677H	1,404H	1,448	201H	59	129	13,302
30		107L	1	8,990L	668	1,395	1,484H	200	62H	134H	13,041

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

October 1986

Oct	Open		High	Low	Close	
1	554 0		558 0	553 0	558 0	
2	572 0		580 0	569 0	579 0	
3	579 0		579 0	563 0	563 0	
6	573 0		575 0	573 0	575 0	
7	568 0		568 0	565 0	566 0	
8	567 0		575 0	567 0	573 0**B**	574 0**A**
9	571 0		571 0	560 0	563 0**B**	565 0**A**
10	560 0		565 0	560 0	562 0**B**	564 0**A**
13	566 0		567 0	566 0	567 0**B**	
14	558 0		560 0	558 0	557 0**B**	559 0**A**
15	554 0		554 0	554 0	554 0	
16	550 0		553 0	550 0	552 0**B**	553 0**A**
17	548 0		555 0	548 0**L**	555 0	
20	554 0		580 0	553 0	579 0**B**	581 0**A**
21	575 0		576 0	573 0	576 0	
22	577 0		583 0**H**	577 0	580 0**B**	583 0**A**
23	580 0		580 0	562 5	562 5**A**	
24	555 0		562 0	555 0	560 0**B**	562 0**A**
27	565 0		565 0	563 0	564 0**B**	566 0**A**
28	568 0		570 0	568 0	568 0	
29						
30						
31						

November 1986

Oct	Open		High	Low	Close	
1					560 0**N**	
2					582 0**N**	
3					566 0**N**	
6					578 0**N**	
7					570 0**N**	
8					577 0**N**	
9	560 0		567 0	560 0	567 0**B**	
10					566 0**N**	
13					570 0**N**	
14					560 0**N**	
15					559 0**N**	
16					554 5**N**	
17					560 0**N**	
20					582 0**N**	
21					577 0**N**	
22					584 0**N**	
23					565 0**N**	
24	562 5		564 0	562 5	562 0**B**	564 0**A**
27					565 0**B**	567 0**A**
28					564 0**N**	
29	556 0		556 0	556 0**L**	556 0	
30	560 0		570 0**H**	560 0	570 0	
31	560 0		567 0	560 0	564 0**B**	565 0**A**

December 1986

Oct	Open		High	Low	Close	
1	561 0	560 0	564 0	558 0	563 0	564 0
2	566 0		589 0**H**	565 0	585 0	586 0
3	588 0	589 0	589 0	568 5	570 0	569 0
6	577 0	578 0	584 0	575 0	582 0	581 0
7	578 0	579 0	579 0	570 0	575 0	
8	573 0	574 0	584 0	572 0	580 0	
9	576 0	575 0	577 0	561 0	571 0	
10	567 0	568 0	574 0	567 0	569 0	570 0
13	571 0		574 0	568 0	573 0	
14	568 0	569 0	569 0	560 0	563 0	564 0
15	557 0	558 0	564 0	554 0	562 0	563 0
16	565 0		566 0	556 0	558 0	557 0
17	546 0	549 0	565 0	546 0**L**	563 0	564 0
20	559 0	560 0	588 0	559 0	585 0	586 0
21	584 0		587 0	577 0	580 0	
22	588 0	589 0	589 0	578 0	587 0	588 0
23	584 0	585 0	589 0	566 0	567 0	568 0
24	565 0	564 0	573 0	561 0	565 0	566 0
27	569 0	570 0	574 0	565 0	567 0	
28	570 0	571 0	573 0	567 0	567 0	
29	561 0	560 0	566 0	556 0	562 0	563 0
30	561 5	561 0	575 0	561 0	573 0	572 0
31	562 0	563 0	569 0	562 0	567 0	568 0

February 1987

Oct	Open		High	Low	Close	
1	567 0		571 0	565 0	569 0**B**	571 0**A**
2	573 0		594 0	573 0	592 0	
3	595 0		595 0	576 0	576 0	
6	583 0		590 0	582 0	589 0	587 0
7	585 0		585 0	579 0	581 0**B**	582 0**A**
8	582 0		590 0	582 0	586 0**B**	587 0**A**
9	581 0	583 0	583 0	569 0	576 0**B**	578 0**A**
10	574 0	575 0	581 0	574 0	575 0**B**	577 0**A**
13	580 0		580 0	576 0	579 0**B**	580 0**A**
14	575 0		575 0	569 0	569 0**B**	571 0**A**
15	566 0	564 0	570 0	560 0	568 0**B**	570 0**A**
16	572 0		572 0	563 5	563 5**A**	
17	554 0	556 0	569 0	554 0**L**	569 0	
20	565 0		592 5	565 0	592 5**B**	
21	591 0		593 0	586 0	586 0	
22	594 0	595 0	595 0	587 0	593 0**B**	595 0**A**
23	590 0	592 0	595 3**H**	572 0	572 0	
24	569 0		579 0	569 0	572 0**B**	573 0**A**
27	577 0		579 0	573 0	574 3	574 0
28	576 0		580 0	573 0	573 0	574 0
29	569 0		571 0	564 0	570 0	
30	567 0	568 0	580 0	567 0	578 0**B**	580 0**A**
31	570 0		576 0	570 0	573 0**B**	575 0**A**

April 1987

Oct	Open		High	Low	Close	
1	575 0		576 5	572 0	576 5**B**	
2	580 0	581 0	601 0	580 0	598 0**B**	599 0**A**
3	602 0		602 0	583 0	583 0	
6	590 0		597 0	589 0	594 5	
7	593 0	592 0	593 0	584 0	587 0**B**	589 0**A**
8	589 0		598 0	588 0	592 0**B**	594 0**A**
9	587 0		588 0	573 0	583 0	
10	584 0		585 0	582 0	582 0**B**	583 0**A**
13	587 0		587 0	583 0	585 0**B**	587 0**A**
14	582 0		582 0	575 0	576 0**B**	577 0**A**
15	568 0	570 0	576 0	567 0	575 0**B**	576 0**A**
16	578 0		579 0	569 0	570 0	569 0
17	563 0	565 0	575 0	563 0**L**	575 0	
20	571 0	573 0	599 0	571 0	599 0**B**	
21	595 0	597 0	600 0	591 0	591 0**B**	593 0**A**
22	600 0	603 0	603 0**H**	593 0	600 0**B**	601 0**A**
23	598 0	596 0	600 0	580 0	581 0	580 0
24	575 0	576 0	585 0	574 0	578 0**B**	580 0**A**
27	583 0		585 0	579 0	580 0**B**	581 0**A**
28	582 0		586 0	581 0	580 0**B**	581 0**A**
29	575 0		578 0	571 0	574 0**B**	575 0**A**
30	573 0		586 0	573 0	585 0	586 0
31	574 0	575 0	581 0	574 0	580 0	

June 1987

Oct	Open		High	Low	Close	
1	580 0	579 0	583 0	577 0	583 0**B**	
2	584 0	585 0	607 0	584 0	605 0	
3	607 0		609 0**H**	590 0	591 0	590 0
6	598 0		602 0	595 0	600 0	601 0
7	599 0		599 0	590 0	594 0**B**	595 0**A**
8	593 0		602 0	593 0	599 0**B**	600 0**A**
9	593 5		595 0	580 0	588 0**B**	590 0**A**
10	588 0		591 0	588 0	589 0	
13	593 0		593 0	588 0	590 0	
14	589 0		589 0	581 0	582 0**B**	584 0**A**
15	576 0	578 0	584 0	575 0	581 0**B**	583 0**A**
16	583 5		584 0	576 0	576 0	
17	570 0	572 0	583 0	570 0**L**	581 0**B**	583 0**A**
20	581 0		606 0	580 0	606 0	
21	604 0		604 0	598 0	597 0**B**	599 0**A**
22	606 0		607 0	598 0	607 0**A**	
23	601 0	602 0	606 0	587 0	587 0	
24	582 0		592 0	582 0	584 0**B**	586 0**A**
27	588 9		592 0	585 0	586 0**B**	588 0**A**
28	591 0		591 0	586 5	586 5**A**	
29	582 0		585 0	577 0	580 0**B**	581 0**A**
30	582 0		593 0	582 0	592 0	
31	589 0		589 0	535 0	586 0**B**	587 0**A**

August 1987

Oct	Open		High	Low	Close	
1	591 0		591 0	585 0	589 0**B**	590 0**A**
2	596 0		613 0	596 0	611 0**B**	612 0**A**
3	612 0	610 0	612 0	595 5	595 5**A**	
6	608 0		608 0	605 0	607 0**B**	608 0**A**
7	602 0		602 0	597 0	600 0**B**	602 0**A**
8					606 0**N**	
9	600 0		600 0	590 0	594 0**B**	596 0**A**
10	600 0		600 0	595 5	595 5**A**	
13	600 0		600 0	599 0	599 0**A**	
14	588 0		588 0	588 0	588 0	
15	580 0		588 5	578 0**L**	588 5**B**	
16	587 0		587 0	582 5	582 5**A**	
17	579 0		588 0	579 0	588 0	
20					612 0**N**	
21	612 0	615 0	615 0**H**	605 0	604 0**B**	606 0**A**
22	610 0		613 5	610 0	613 5**B**	
23	605 0		605 0	593 5	593 5**A**	
24	590 0		595 0	590 0	590 0**B**	592 0**A**
27					593 0**B**	594 0**A**
28					593 0**N**	
29	587 0		587 0	587 0	587 0	
30					598 5**N**	
31					593 0**N**	

October 1987

Oct	Open		High	Low	Close	
1	595 0		596 0	595 0	596 0**B**	
2					618 0**N**	
3	610 0		610 0	602 0	602 0**A**	
6					614 0**N**	
7					607 5**N**	
8					613 0**N**	
9					601 0**N**	
10	597 0		600 0	597 0	599 0**B**	601 0**A**
13	603 0		605 5	603 0	605 5**B**	
14	595 0		595 0	595 0	595 0	
15	587 0		595 0	587 0**L**	595 0**B**	
16	594 0		594 0	589 0	589 0**A**	
17					592 0**N**	
20					618 0**N**	
21	617 0		617 0	612 0	612 0**A**	
22					620 0**N**	
23	620 0		620 0**H**	600 0	600 0**A**	
24	597 0		600 0	597 0	596 0**B**	598 0**A**
27					599 0**B**	601 0**A**
28					599 5**N**	
29					592 5**N**	
30					605 0**N**	
31					599 5**N**	

December 1987

Oct	Open		High	Low	Close	
1	605 0		605 0	601 0	602 0**B**	603 0**A**
2	618 0		622 0	618 0	622 0	
3	622 0		622 0	608 0	608 0	610 0
6	620 0		622 0	618 0	622 0	620 0
7	620 0		620 0	612 0	613 0**B**	615 0**A**
8	617 0		620 0	617 0	617 0**B**	620 0**A**
9	614 0	617 0	617 0	604 0	606 0**B**	608 0**A**
10	608 0		613 0	608 0	607 0**B**	609 0**A**
13	610 0		612 0	610 0	612 0**B**	
14	602 0		602 0	600 0	601 0**B**	603 0**A**
15	595 0	598 0	600 0	595 0	600 0	
16	600 0		601 0	595 0	595 0**A**	
17	592 0		600 0	592 0**L**	597 0**B**	599 0**A**
20	610 0		623 0	610 0	623 0**B**	
21	625 0	624 0	625 0	619 0	619 0**A**	
22	625 0		626 5	620 0	626 5**B**	
23	625 0		628 0**H**	606 5	606 5**A**	
24	602 0		609 0	600 0	602 0**B**	604 0**A**
27	610 0		612 0	606 5	606 5**A**	
28	612 0		612 0	606 5	606 5	
29	605 0		605 0	600 0	600 0	
30	600 0		611 5	600 0	611 5**B**	
31	600 0	603 0	608 0	600 0	605 0**B**	607 0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Volume of sales Reported in contracts

Oct	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	18		753	44	32	229H	43H	4	4	1,127
2	11		1,635	74	91	36	19		2	1,870
3	6		906	54	82	40	4	1L	12	1,105
6	13		521	22	32	107	3		20	718
7	9		617	24	38	4L	2		12	706
8	1L		527	7L	13	9			1L	558
9	11	1L	1,307	85	83	46	14		13	1,560
10	2		706	24	7L	9	5	1	7	761
13	2		107L	25	10	9	1L	1	3	158L
14	14		537	11	30	16	6	1	5	620
15	1		840	77	97	33	6	1	9	1,064
16	15		412	28	89	53	12	6H	7	622
17	9		1,200	106	63	21	4		15	1,418
20	6		2,734H	24	100H	30			4	2,898H
21	3		936	107	58	10	6	1	9	1,130
22	2		765	75	37	19	1		5	904
23	1		1,195	35	55	64	19	1	8	1,378
24	12	2	709	56	84	26	1	1	9	900
27	15		420	42	36	42			4	559
28	21H		256	19	25	15			8	344
29		1	1,376	123H	40	48	1		27	1,616
30		1	1,240	15	27	26			76	1,385
31		11H	986	16	95	23			224H	1,355
TOTAL	172	16	20,685	1,093	1,224	917	147	18	484	24,756

Open contracts Reported in contracts

Oct	86Oct	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	61H	1L	8,694	671L	1,401L	1,688L	202L	66L	135	12,919
2	55	1	9,108H	699	1,413	1,690	207	66	134L	13,373
3	40	1	8,849	714	1,415	1,693	204	67	143	13,126
6	45	1	8,868	717	1,419	1,768	204	67	156	13,245
7	37	1	8,880	714	1,421	1,765	206	67	161	13,252
8	35	1	8,953	717	1,423	1,768	206	67	162	13,332
9	35	2	9,085	721	1,412	1,768	207	67	173	13,470H
10	33	2	8,960	741	1,408	1,768	209H	68H	177	13,366
13	30	2	8,952	750	1,415	1,768	209	68	179	13,373
14	27	2	8,758	756	1,412	1,771	203	67	181	13,177
15	23	2	8,666	750	1,428	1,775	203	66	188	13,101
16	32	2	8,557	761	1,424	1,808	203	66	194	13,047
17	32	2	8,475	763	1,446	1,809	207	66	195	12,995
20	25	2	8,345	765	1,489	1,811	207	66	199	12,909
21	21	2	8,265	824	1,491	1,810	206	67	204	12,890
22	19	2	7,836L	814	1,495	1,810	206	67	203	12,452L
23	17	2	7,978	821	1,507	1,828	206	68	210	12,637
24	23	2	7,873	818	1,517	1,828	207	68	215	12,551
27	14	2	7,839	810	1,529	1,851	207	68	216	12,536
28	4L	2	7,859	816	1,537	1,856	207	68	222	12,571
29		3	8,175	830	1,550	1,870	207	68	241	12,944
30		4	8,365	830	1,561H	1,883H	207	68	245	13,163
31		8H	8,112	841H	1,561	1,876	207	68	362H	13,035

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

November 1986

Nov	Open		High	Low	Close	
3	576 0		576 0	572 0	572 0**A**	
4					573 0**N**	
5					562 5**N**	
6	565 0		575 0	565 0	575 0**B**	
7	570 0		577 0	570 0	577 0**B**	
10	580 0		583 0**H**	575 0	575 0	
11	568 0		575 0	568 0	575 0**B**	
12	568 0		580 0	568 0	580 0	
13	575 0		580 0	575 0	580 0**B**	
14					568 0**N**	
17	555 0		560 0	550 0	550 0**A**	
18					556 0**N**	
19	552 5		552 5	545 0	545 0**B**	546 0**A**
20	540 0		540 0	540 0	540 0	
21	538 0		538 0	520 0**L**	520 0**B**	522 0**A**
24	523 0		523 0	523 0	523 0	
25						
26						
27	**HOLIDAY**					
28						

December 1986

Nov	Open		High	Low	Close	
3	570 0	571 0	579 0	570 0	573 0	572 0
4	578 0	579 0	581 0	575 0	576 0	575 0
5	572 0	573 0	573 0	562 0	565 0	
6	566 0	568 0	578 0	565 0	577 0	578 0
7	576 0	577 0	583 0	576 0	579 0	
10	584 0		586 0	572 0	575 0	576 0
11	575 0	577 0	579 0	570 0	578 0	
12	580 0	578 0	583 0	573 0	582 0	
13	582 0	583 0	585 0	578 0	583 0	
14	585 0	587 0	587 0**H**	569 0	569 0	570 0
17	565 0		565 0	550 0	551 0	550 0
18	553 0	554 0	558 0	551 0	556 0	557 0
19	558 0	559 0	559 0	543 0	546 0	547 0
20	545 0		548 0	539 0	541 0	543 0
21	543 0	544 0	546 0	519 0**L**	521 0	522 0
24	526 0	525 0	531 0	521 0	525 0	
25	524 0	522 0	531 0	522 0	528 0	
26	526 0		532 0	522 0	524 0	523 0
27	**HOLIDAY**					
28	537 0	535 0	537 0	532 0	536 0	

January 1987

Nov	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17						
18						
19	557 0		559 0**H**	550 0	550 0**A**	
20					546 0**N**	
21	540 0		540 0	525 0**L**	525 0	
24	530 0		530 0	529 0	529 0**A**	
25					531 0**N**	
26	528 0		528 0	528 0	528 0**A**	
27	**HOLIDAY**					
28					540 0**N**	

February 1987

Nov	Open		High	Low	Close	
3	579 0		584 0	579 0	580 0	
4	586 0		587 0	581 0	581 0	
5	580 0		580 0	570 0	571 0**B**	572 0**A**
6	572 0		582 0	572 0	582 0	
7	585 0		590 0	585 0	585 0**B**	586 0**A**
10	590 0	591 0	593 0	578 0	581 0	582 0
11	582 0		584 5	578 0	584 5**B**	
12	585 0	587 0	589 0	580 0	587 0**B**	589 0**A**
13	590 0		591 0	586 0	591 0	590 0
14	592 0	594 0	594 0**H**	576 0	576 0	577 0
17	571 0	572 0	572 0	556 0	556 0	
18	558 0	560 0	564 3	558 0	562 0**B**	563 0**A**
19	563 0		564 0	548 0	553 0	
20	551 0	552 0	554 0	547 0	548 0	549 0
21	550 0	552 0	553 0	527 0**L**	528 0	529 0
24	532 0	533 0	537 0	530 0	531 0	
25	529 0	530 0	537 0	529 0	535 0	536 0
26	534 0	535 0	540 0	529 0	530 0**B**	531 0**A**
27	**HOLIDAY**					
28	542 0	543 0	546 0	539 0	544 0	

April 1987

Nov	Open		High	Low	Close	
3	585 0		590 0	585 0	586 0**A**	
4	590 0	591 0	593 0	589 0	589 0	
5	584 0	585 0	585 0	575 0	577 0**B**	579 0**A**
6	581 0	580 0	590 0	578 0	588 0	
7	590 0		595 0	590 0	591 0	
10	595 0	597 0	598 0	585 0	588 0**B**	589 0**A**
11	588 0	589 0	592 0	583 0	591 0	
12	591 0	592 0	596 0	585 0	593 0	
13	594 0	595 0	596 0	591 0	594 0**B**	596 0**A**
14	598 0	600 0	600 0**H**	582 0	582 0	
17	576 0	578 0	578 0	561 0	564 0	
18	567 0	566 0	570 0	565 0	568 0	569 0
19	572 0	573 0	573 0	555 0	558 0	559 0
20	557 0	558 0	560 0	553 0	554 0	555 0
21	559 0		560 0	532 0**L**	534 0	535 0
24	538 0	540 0	543 0	535 0	537 0	538 0
25	537 0	538 0	544 0	536 0	541 0	542 0
26	542 0	541 0	547 0	535 0	538 0	537 0
27	**HOLIDAY**					
28	549 0	550 0	552 0	546 0	548 0	549 0

June 1987

Nov	Open		High	Low	Close	
3	591 0		597 0	591 0	592 0**B**	593 0**A**
4	596 9		600 0	595 0	594 0**B**	596 0**A**
5	591 0	592 1	592 1	584 0	584 0**B**	585 0**A**
6	588 0		595 0	585 0	594 0	
7	600 0		602 0	595 0	600 0	
10	605 0		605 0**H**	590 0	594 0**B**	596 0**A**
11	595 0		597 5	591 0	597 5**B**	
12	599 0		600 0	593 0	600 0	
13	600 0		602 0	598 0	600 0**B**	602 0**A**
14	603 0	605 0	605 0	586 0	586 0**B**	
17	582 0	583 0	584 0	569 0	569 0	
18	572 0	574 0	577 0	570 5	575 0	
19	579 0		579 0	560 0	566 0	
20	563 0	561 0	566 0	557 0	561 0**B**	562 0**A**
21	565 0		565 0	538 0**L**	540 0	542 0
24	544 0	545 0	550 0	541 0	544 5	
25	542 0	543 0	551 0	542 0	548 0	
26	548 0		551 0	541 0	545 0	544 0
27	**HOLIDAY**					
28	557 0		557 0	552 0	555 0	554 0

August 1987

Nov	Open		High	Low	Close	
3					599 0**A**	
4	600 0		605 0	600 0	600 0**B**	602 0**A**
5					591 0**N**	
6					600 5**N**	
7	605 0		605 0	605 0	605 0	
10	610 0		610 0**H**	598 0	601 0**B**	602 0**A**
11	598 0		604 0	598 0	604 0**B**	
12	600 0		606 0	600 0	606 0**B**	
13					607 0**N**	
14	590 0	593 0	593 0	590 0	590 0	593 0
17	586 0		586 0	575 0	577 0	575 0
18	585 0		585 0	578 0	580 0**B**	581 0**A**
19	580 0		580 0	572 5	572 5**A**	
20	565 0	568 0	575 0	565 0	568 0	
21	569 0		569 0	547 0**L**	547 0**B**	549 0**A**
24	553 0		558 0	550 0	551 0	
25	550 0		555 0	550 0	553 0**B**	554 0**A**
26	553 0		558 0	550 0	549 0**B**	551 0**A**
27	**HOLIDAY**					
28	562 0		565 0	562 0	561 0**B**	563 0**A**

October 1987

Nov	Open		High	Low	Close	
3					605 5**A**	
4					607 5**N**	
5					597 5**N**	
6	600 0		607 0	600 0	607 0**B**	
7					611 5**N**	
10					608 0**N**	
11	604 0		610 5	604 0	610 5**B**	
12	610 0		612 0**H**	607 0	612 0**B**	
13					613 0**N**	
14					597 0**N**	
17	590 0		590 0	582 0	580 0**B**	582 0**A**
18	585 0		586 5	585 0	586 5**B**	
19	590 0		590 0	579 0	579 0**A**	
20	577 0		580 0	574 5	574 5**A**	
21	580 0		580 0	553 0**L**	554 0**B**	555 0**A**
24	560 0		560 0	557 5	557 5**A**	
25	560 0		560 0	560 0	559 0**B**	561 0**A**
26	561 0		561 0	555 0	556 0**B**	557 0**A**
27	**HOLIDAY**					
28	565 0		567 5	565 0	567 0**B**	568 0**A**

December 1987

Nov	Open		High	Low	Close	
3	611 0		617 0	611 0	611 0**B**	613 0**A**
4	619 0		619 0	616 0	616 0	
5	610 0		611 0	603 0	603 0**B**	605 0**A**
6	607 0	608 0	613 5	607 0	613 5**B**	
7	617 0		619 0	617 0	617 0**B**	619 0**A**
10	620 0		625 0**H**	612 0	614 0**B**	615 0**A**
11	613 5		617 0	610 0	617 0**B**	
12	620 0		620 0	615 0	617 0**B**	619 0**A**
13	620 0		620 0	617 0	618 0**B**	620 0**A**
14	620 0		625 0	605 0	604 0**B**	606 0**A**
17	602 0	600 0	602 0	590 0	589 0**B**	591 0**A**
18	595 0		595 0	590 0	592 0**B**	593 0**A**
19	594 0	595 0	595 0	585 0	585 0**B**	586 0**A**
20	585 0	583 0	585 0	580 0	580 0**B**	582 0**A**
21	583 0	585 0	585 0	557 0**L**	560 0**B**	562 0**A**
24	563 0	565 0	568 0	558 0	564 0	
25	563 0		568 0	558 0	566 0**B**	568 0**A**
26	566 0		570 0	560 0	562 0**B**	564 0**A**
27	**HOLIDAY**					
28	575 0		575 0	572 0	572 0**B**	576 0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

	February 1988					April 1988			
Nov	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
3									
4									
5	619.0	619.0	610.5	610.5**A**					
6				620.0**N**					
7				624.0**N**					
10	625.0	625.0**H**	620.0	620.0**B**	622.0**A**				
11				623.5**N**					
12				624.0**N**					
13				625.0**N**					
14				611.0**N**					
17	605.0	608.0	600.0	600.0**A**					
18	600.0	600.0	598.5	598.5**A**					
19	605.0	605.0	592.0	592.0**A**					
20	592.0	592.0	587.5	587.5**A**					
21				567.5**N**					
24	570.0	570.0	570.0	570.0					
25	570.0	570.0	570.0	569.0**B**	571.0**A**				
26	570.0	573.0	569.5**L**	569.5**A**		578.0	578.0**H**	576.0**L**	576.0**A**
27	**HOLIDAY**					**HOLIDAY**			
28	580.0	580.0	580.0	579.0**B**	581.0**A**				587.0**N**

Volume of sales Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
3	1**L**	1,300		130	25**L**	24			883**H**			2,363
4		565		156	32	27	8		4**L**			792
5		967		73	88	26			84	27**H**		1,265
6	5	470**L**		88	111	16**L**		1**L**	60			751
7	5	2,209		93	47	41	1**L**		82			2,478
10	6	3,213		54**L**	250	77	2		113	8		3,723
11	1	553		77	142	51	4	4	27			859
12	6	3,448**H**		567	67	25	1	2	25			4,141
13	3	478		69	41	37			47			675**L**
14		3,028		101	95	83	2		39			3,348
17	19**H**	2,546		887	306	124	7	1	117	5		4,012
18		1,470		177	894**H**	133	9		72	3		2,758
19	3	1,785	8**H**	656	179	175	2	7	236	2		3,053
20	2	945		124	182	125	7	5	173	8		1,571
21	8	1,611	2	396	566	275	20	11	237	1**L**		3,127
24	2	1,786	6	581	233	389	16	3	276	1		3,293
25		2,409		730	511	607	14	3	336	1		4,611
26		2,605	1**L**	586	438	777**H**	23**H**	13**H**	380	3	1**H**	4,827
27	**HOLIDAY**											
28		2,711		2,323**H**	259	125	7	1	101	8		5,535**H**
TOTAL	61	34,099	17	7,868	4,466	3,137	123	51	3,292	67	1	53,182

Open contracts Reported in contracts

Nov	86Nov	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
3	7	7,154		851**L**	1,567**L**	1,880**L**	207	68**L**	1,222**L**			12,956**L**
4	5	7,208		883	1,572	1,885	204**L**	68	1,225			13,050
5	5	7,317		905	1,579	1,886	204	68	1,279	26**L**		13,269
6	6	7,127		914	1,588	1,893	204	68	1,328	26		13,154
7	7	8,387		967	1,601	1,906	204	68	1,379	26		14,545
10	8	7,502		972	1,626	1,925	205	68	1,498	34		13,838
11	3	6,928		970	1,694	1,935	207	68	1,505	34		13,344
12	4	8,656**H**		1,174	1,699	1,948	206	70	1,525	34		15,316**H**
13	7	8,500		1,139	1,707	1,951	206	70	1,539	34		15,153
14	4	6,800		1,164	1,729	1,963	207	70	1,564	34		13,535
17	22**H**	6,938		1,219	1,839	1,979	212	71	1,593	38		13,911
18	4	6,493		1,285	2,081	2,038	220	71	1,630	38		13,860
19	2	5,973		1,304	2,093	2,098	221	77	1,754	40		13,562
20	3	5,508		1,342	2,134	2,163	226	82	1,844	44		13,346
21	5	5,288	2**L**	1,439	2,320	2,311	235	86	1,973	45		13,704
24	1**L**	4,544	7	1,763	2,412	2,508	240	87	2,007	45		13,614
25		3,696	7	2,283	2,840	2,708	251	90	2,229	46		14,150
26		2,576	8**H**	2,638	3,087	2,979	268	103**H**	2,408	49	1**H**	14,117
27	**HOLIDAY**											
28		1,705**L**	8	3,655**H**	3,154**H**	3,044**H**	273**H**	103	2,433**H**	51**H**	1	14,427

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

December 1986

Dec	Open		High	Low	Close	
1	547 0		547 0	538 0	545 0	546 0
2	543 0	541 0	543 0	532 0	532 0	
3	528 0		542 0	528 0	538 0B	539 0A
4	535 0		539 0	530 0	533 0	535 0
5	535 0	536 0	537 0	533 0	534 0	
8	537 0		538 0	532 0	536 0B	538 0A
9	534 0		536 0	530 0	532 0	
10	535 0		540 0	534 0	536 0B	537 0A
11	533 0	535 0	540 0	533 0	538 0B	540 0A
12	538 0		540 0	536 0	539 0B	540 0A
15	544 0	545 0	550 0H	544 0	547 0B	548 0A
16	545 0		545 0	532 0	534 0B	536 0A
17	536 0	537 0	539 0	532 0	535 0B	536 0A
18	535 0		540 0	530 0	539 0B	541 0A
19	537 0		540 0	533 0	535 0B	537 0A
22	538 0		541 0	534 0	536 0B	538 0A
23	536 0		536 0	526 0	529 0	
24	528 0		530 0	527 0	527 0	
25	HOLIDAY					
26	530 0		530 0	525 0L	526 0B	
29						
30						
31						

January 1987

Dec	Open		High	Low	Close	
1	547 0		547 0H	545 0	546 0B	547 0A
2					536 0A	
3	538 5		541 0	538 5	541 0B	
4					537 0N	
5					537 0N	
8					539 0N	
9					533 0N	
10					538 0N	
11					540 0B	542 0A
12					541 0N	
15					549 0N	
16	536 0		536 0	536 0	536 0B	538 0A
17					537 0N	
18					541 0N	
19					537 0N	
22					537 0B	539 0A
23					529 0B	531 0A
24					530 0N	
25	HOLIDAY					
26	527 0		527 0	527 0	527 0B	
29	530 0		530 0	525 0	527 0B	529 0A
30	530 0		530 0	523 0L	526 0B	527 0A
31	525 0		545 0	525 0	538 0B	542 0A

February 1987

Dec	Open		High	Low	Close	
1	555 0	554 0	555 0	544 0	550 0	
2	548 0	549 0	549 0	538 0	539 0	
3	536 0		548 0	536 0	544 0	545 [illegible]
4	542 0		545 0	537 0	540 0	541 0
5	544 0		545 0	540 0	542 0	543 0
8	542 0		544 0	536 0	542 0	
9	542 0		542 0	536 0	536 0	
10	537 0	538 0	550 0	537 0	541 0	542 0
11	539 0		545 0	537 0	543 0B	545 0A
12	543 0		546 0	542 0	544 0	545 0
15	555 0	556 0	556 0H	551 0	553 0	552 0
16	552 0	553 0	553 0	533 0	540 0	
17	543 0		543 0	537 0	539 0B	541 0A
18	540 0		546 0	536 0	544 0B	545 0A
19	543 0		544 0	538 0	540 0	
22	546 0		546 0	539 0	541 0B	542 0A
23	540 0		540 0	530 0	530 0	531 0
24	532 0	533 0	535 0	531 0	533 0	
25	HOLIDAY					
26	534 0		534 0	534 0	533 0B	535 0A
29	532 0		535 0	530 0	532 0B	533 0A
30	535 0		535 0	527 0L	529 0B	531 0A
31	530 0	532 0	552 0	529 0	543 0	545 0

April 1987

Dec	Open		High	Low	Close	
1	559 0	560 0	560 0	550 0	557 0	556 0
2	554 0	555 0	556 0	544 0	546 5	546 0
3	543 5	544 0	555 0	543 0	551 0	
4	550 0		550 0	543 0	547 0	
5	550 0	551 0	551 0	547 0	547 0	548 0
8	549 0	550 0	551 0	543 0	547 0B	549 0A
9	548 0		548 0	542 0	543 0	542 0
10	542 0		554 0	542 0	547 0	548 0
11	545 0	543 0	550 0	543 0	550 0	
12	549 0	550 0	553 0	547 0	550 0B	552 0A
15	562 0	563 0	563 0H	556 0	559 0	558 0
16	559 0		559 0	540 0	546 0	
17	548 0		548 0	542 0	546 0	547 0
18	547 0		551 0	543 0	551 0	
19	550 0		551 0	544 0	547 0	546 0
22	551 0		554 0	546 0	548 0	
23	547 0		548 0	536 0	537 0	
24	537 0		541 0	537 0	538 0	539 0
25	HOLIDAY					
26	538 0		540 0	538 0	538 5	
29	540 0		541 0	537 0	539 0	
30	538 0		538 0	535 0L	536 5	
31	537 0		558 0	535 0	548 0	550 0

June 1987

Dec	Open		High	Low	Close	
1	565 0	568 0	568 0H	558 0	563 0	
2	560 0		561 0	550 0	551 0B	553 0A
3	550 0	549 0	560 0	549 0	557 0B	558 0A
4	553 0		555 0	550 0	553 0B	554 0A
5	553 0		557 0	552 0	553 0B	555 0A
8	555 0		557 0	550 0	554 0	
9	551 5		554 0	548 0	549 0	
10	558 0		560 0	553 0	554 0B	555 0A
11	552 5		556 0	550 0	555 0B	557 0A
12	555 0		559 0	555 0	557 0B	558 0A
15	565 0	567 0	567 0	563 0	564 0B	566 0A
16	563 0		564 0	546 0	552 0B	553 0A
17	552 0		554 0	549 0	552 0B	553 0A
18	553 0		557 0	550 0	556 5B	557 5A
19	556 0		558 0	553 0	552 0B	554 0A
22	557 0		560 0	552 0	554 0B	555 0A
23	552 0		552 0	542 0L	545 0	
24	545 0		547 0	543 0	544 0	
25	HOLIDAY					
26	546 0		546 0	544 0	544 0B	
29	545 0		545 0	543 0	544 0B	546 0A
30	544 0		545 0	542 0	543 0	
31	545 0		560 0	545 0	554 0B	555 0A

August 1987

Dec	Open		High	Low	Close	
1	570 0		570 0	567 0	569 0B	570 0A
2	568 0		568 0	558 5	558 5A	
3	565 0		565 0	564 0	564 0A	
4					559 0B	560 0A
5	560 0		560 0	560 0	560 0	
8	556 0		561 0	556 0	559 0B	561 0A
9	557 0		557 0	556 0	555 0B	556 0A
10	565 0		565 0	561 0	561 0A	
11					562 0N	
12	564 0		564 0	564 0	563 0B	565 0A
15	572 0		572 0H	571 0	571 0B	572 0A
16					559 0N	
17					559 0B	560 0A
18					564 0N	
19					559 5N	
22	565 0		565 0	560 0	560 0B	562 0A
23	555 0		555 0	551 0	551 0A	
24	555 0		555 0	550 0	550 5	
25	HOLIDAY					
26	552 0		552 0	552 0	551 0B	
29	552 0		552 0	552 0	551 0B	553 0A
30	550 0		550 0	549 0L	549 0	
31	549 0		563 0	549 0	560 0B	562 0A

October 1987

Dec	Open		High	Low	Close	
1					576 0N	
2					565 0A	
3	567 5		570 5	567 5	570 5B	
4					565 0B	567 0A
5					566 5N	
8					566 0N	
9					562 0N	
10					567 5N	
11					568 0N	
12					570 5N	
15	578 0		578 0H	578 0	578 0	
16					565 5N	
17	568 0		568 0	565 0	565 0B	567 0A
18					570 5N	
19					566 0N	
22	571 0		571 0	567 5	567 0B	568 0A
23	556 0		556 0	556 0L	555 0B	557 0A
24					557 0N	
25	HOLIDAY					
26					558 0N	
29					558 5A	
30					555 0A	
31					567 5N	

December 1987

Dec	Open		High	Low	Close	
1	584 0		584 0	580 0	582 0B	583 0A
2	582 0		582 0	570 0	571 0B	572 0A
3	568 0		580 0	568 0	576 0B	578 0A
4	578 0		578 0	568 0	572 0B	573 0A
5	572 0		575 0	572 0	572 0B	574 0A
8	575 0		575 0	568 0	571 0B	573 0A
9	570 0		570 0	568 0	568 0B	569 0A
10	568 0	570 0	582 0	568 0	573 0B	574 0A
11	571 0		578 0	570 0	573 0B	575 0A
12	574 0		578 0	574 0	578 0	
15	585 0		588 0H	583 0	584 0B	585 0A
16	583 0		585 0	572 0	572 0A	
17	572 0	575 0	575 0	570 0	572 0B	573 0A
18	573 0		577 0	573 0	576 0B	578 0A
19	577 0		577 0	573 0	572 0B	573 0A
22	575 0		575 0	574 0	573 0B	575 0A
23	568 0		568 0	563 0	563 0B	565 0A
24	566 0		568 0	564 0	564 0	
25	HOLIDAY					
26					565 0N	
29	568 0		568 0	563 0	564 0B	566 0A
30	570 0		570 0	562 0	562 0A	
31	561 0		577 0	561 0L	573 0B	575 0A

February 1988

Dec	Open		High	Low	Close	
1	588 0		589 0H	588 0	589 0B	
2	582 0		582 0	577 0	577 0B	579 0A
3					583 5N	
4					578 0B	580 0A
5					579 5N	
8	580 0		580 0	578 0	578 0A	
9					575 0N	
10					580 5N	
11					580 0N	
12					583 5N	
15					591 0N	
16	583 0		583 0	578 5	576 5	
17					579 0N	
18					583 5N	
19	583 0		583 0	579 0	579 0A	
22					580 5N	
23					570 5A	
24					570 0N	
25	HOLIDAY					
26					571 0N	
29	573 0		573 0	570 0L	571 0B	572 0A
30	575 0		575 0	570 0	570 0A	
31	572 5		580 0	572 5	580 0B	581 0A

1,000-OUNCE SILVER FUTURES

Futures prices Open, high, low, and close Cents per troy ounce

April 1988

Dec	Open	High	Low	Close	
1				595.5**N**	
2	595.0	595.0**H**	584.5	584.0**B**	585.0**A**
3				590.0**N**	
4				585.0**B**	586.0**A**
5	586.0	586.0	586.0	585.0**B**	587.0**A**
8				584.0**N**	
9				581.5**N**	
10				587.0**N**	
11				586.0**N**	
12				590.0**N**	
15				597.5**N**	
16	585.0	585.0	585.0	585.0	
17				585.5**N**	
18				590.0**N**	
19	585.0	585.5	585.0	585.5**B**	
22				587.0**N**	
23	580.0	580.0	577.0**L**	577.0**A**	
24	578.0	578.0	578.0	578.0	
25	**HOLIDAY**				
26				578.0**N**	
29	582.0	582.0	580.0	579.0**B**	581.0**A**
30				575.0**N**	
31				587.0**N**	

Volume of sales Reported in contracts

Dec	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
1	582	1**L**	828	284	65	6		34	6		1,806
2	531		655	178	41	2		12	5	1**L**	1,425
3	31	1	204	76	33	1**L**	1**H**	15			362
4	46		150	62	18			6			282
5	32		92	53	17	1		7		2**H**	204
8	104		147	60	22	2		14	1**L**		350
9	34		157	59	21	2		5			278
10	46		143	93	22	5		18			327
11	451		470	73	15			8			1,017
12	24**L**		108	134	13	2		10			291
15	238		1,065	605	35	4	1	57			2,005
16	320	8	582	471	170**H**			72**H**	201**H**	2	1,826
17	679**H**		624	146	26		1	15			1,491
18	28		1,739**H**	1,512**H**	9			8			3,296**H**
19	34		136	75	10			1**L**	2	1	259
22	91		118	94	41	4	1	4			353
23	26		219	564	79	10**H**	1	29		1	929
24	40		37	94	127	3		11		1	313
25	**HOLIDAY**										
26	32	15	7**L**	12**L**	4**L**	1					71**L**
29		22**H**	54	534	26	1		6	9	2	654
30		22	100	132	29	6		3	2		294
31		15	147	294	38	8		10	3		515
TOTAL	3,369	84	7,782	5,605	861	58	5	345	229	10	18,348

Open contracts Reported in contracts

Dec	86Dec	87Jan	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	88Apr	TOTAL
1	735**H**	8	3,597	3,188	3,052	273**L**	103**H**	2,441	54**L**	1**L**	13,452**H**
2	503	8	3,709**H**	3,180**L**	3,055	274	103	2,445	58	2	13,337
3	442	8	3,668	3,202	3,061	275	102	2,457	58	2	13,275
4	395	8	3,622	3,195	3,061	275	102	2,454	58	2	13,172
5	386	8	3,594	3,196	3,063	275	102	2,445	58	4	13,131
8	325	8	3,607	3,211	3,062	274	102	2,447	59	4	13,099
9	322	8	3,596	3,218	3,063	276	102	2,450	59	4	13,098
10	318	8	3,584	3,229	3,067	275	102	2,451	59	4	13,097
11	295	8	3,581	3,237	3,064	275	102	2,451	59	4	13,076
12	275	8	3,567	3,264	3,069	273	102	2,453	59	4	13,074
15	255	8	3,348	3,207	3,071	276	101**L**	2,417**L**	59	4	12,746
16	481	5**L**	3,092	3,251	3,094**H**	276	101	2,473	204	6	12,983
17	205	5	3,050	3,243	3,068	276	102	2,463	204	6	12,622
18	57	5	2,399**L**	3,825	3,057	276	102	2,467	204	6	12,398
19	51	5	2,424	3,833	3,065	276	102	2,468	204	7	12,435
22	56	5	2,438	3,784	3,043	277	103	2,477	204	7	12,394**L**
23	46	5	2,486	3,936	3,025**L**	286	103	2,482	204	8	12,581
24	31	5	2,478	3,953	3,038	287	103	2,480	204	9	12,588
25	**HOLIDAY**										
26	17**L**	17	2,474	3,956	3,037	288	103	2,480	204	9	12,585
29		32	2,475	4,126	3,039	289	103	2,481	212	11**H**	12,768
30		39**H**	2,478	4,146**H**	3,039	291	103	2,484**H**	214	11	12,805
31		21	2,464	4,119	3,045	292**H**	103	2,478	215**H**	11	12,748

Highlights

Options on Silver futures
Chicago Board of Trade

Basic trading unit	One CBOT 1,000-ounce Silver futures contract of a specified contract month
Description	At any time prior to expiration, the buyer of one 1,000-ounce silver futures option may exercise the option to assume a position in one 1,000-ounce silver futures contract of a specified contract month at the option's strike price; upon exercise, the seller of the option assumes an opposite position in one silver futures contract of a specified contract month at the option's strike price.
Strike price	Trading shall be conducted with strike prices in integral multiples of 25 cents per troy ounce for strike prices below $8; however, strike price intervals will be raised to 50 cents for strike prices from $8 to $20; and $1 when strike prices are at or above $20
Premium payment	The premium must be paid in full by each retail option customer to his or her commission merchant when the option is purchased or within a reasonable time thereafter
Price quotation	Multiples of tenths of a cent per troy ounce ($1 per contract)
Daily price limit	Same as daily trading limit for 1,000-ounce silver futures, currently 50 cents per troy ounce above or below the prior day's settlement premium, equivalent to $500 per contract
Exercise	A 1,000-ounce Silver futures option may be exercised on any business day prior to expiration provided notice is given to the Board of Trade Clearing Corporation by 8:00 p.m. (Chicago time). The Board of Trade Clearing Corporation, through its clearing members, will then assign the notice to an option seller. The Board of Trade Clearing Corporation will establish a futures position for the buyer (long if the option is a call and short if the option is a put) and an opposite futures position for the seller at the strike price before the opening of trading on the following business day.
Last trading day	Options cease trading in the month prior to the futures contract delivery month. Options stop trading at 12:00 p.m. on the last Friday that precedes, by at least five business days, the first notice day for the corresponding futures contract.
Expiration	Unexercised options expire at 10 a.m. on the first Saturday following the last trading day. After the close of trading on the last day of trading, each open long option for which the exercise price is at least 50 cents per ounce greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	8:05 a.m. to 1:25 p.m. Chicago time
Ticker symbols	AC calls AP puts

OPTIONS ON SILVER FUTURES

Call options pramiums Open, high, low, and close Cents per troy ounce

86Feb Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				16.0N
3				17.0N
6				19.0N
7				24.0N
8				24.0N
9				40.0N
10				36.0N
13				27.0N
14				27.0N
15				40.0N
16				40.0N
17				41.0N
20				41.0N
21				43.0N
22				41.0N
23	41.0	41.0H	41.0L	41.0
24				52.0N
27				
28				
29				
30				
31				

86Feb Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	5.0	5.0	4.0L	4.5B
3	5.0	5.5	5.0	5.5B
6	4.0	5.5	4.0	5.5B
7	8.0	9.0	8.0	9.0B
8	10.0	10.0	10.0	10.0
9	15.0	24.0	15.0	23.0A
10	20.0	21.0	15.0	16.0B
13	11.0	12.0	10.0	10.0A
14				10.0N
15				18.0N
16	33.0	33.0H	18.0	18.0A
17	19.5	19.5	19.5	19.5
20	15.0	19.0	15.0	19.0
21	22.0	22.0	22.0	22.0
22				17.0N
23	16.0	17.0	15.0	17.0B
24	19.0	27.0	19.0	27.0B
27				
28				
29				
30				
31				

86Feb Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	1.5	1.5	1.3	1.3
3				1.5N
6				1.5N
7	1.5	2.0	1.5	2.0B
8				2.0N
9	8.5	10.0H	8.5	10.0
10	7.0	7.0	5.0	5.0A
13	5.0	5.0	3.0	3.0A
14	2.5	2.5	2.5	2.5
15				5.0N
16	7.0	7.0	5.0	5.0A
17	5.0	5.0	5.0	5.0
20				5.0N
21	3.5	3.5	3.5	3.5
22				2.5N
23				2.0N
24	0.5	3.0	0.5L	3.0
27				
28				
29				
30				
31				

86Feb Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.4N
3				0.3N
6				0.3N
7				0.5N
8				0.5N
9				2.5N
10	3.0	3.0H	2.0L	2.0A
13				1.0N
14				0.5N
15				0.5N
16				1.0N
17				1.0N
20				1.0N
21				0.8N
22				0.5N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.3N
3				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.8N
10	0.5	0.5H	0.5L	0.5
13				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1N
3				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
13				0.1N
14				0.1N
15				0.1N
16				
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 7.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1N
3				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 7.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1N
3				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 7.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.1N
3				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Feb

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	HOLIDAY									
2		4	5	1L						10
3										
6		1L								1L
7		3	1L							4
8		1								1
9		5	6							11
10		5	5	3H	1H					14H
13		4								4
14		10H	3							13
15										
16		7	1							8
17		4	1							5
20		3								3
21		2	2							4
22										
23	1H	7								8
24		4	9H							13
27										
28										
29										
30										
31										
TOTAL	1	60	33	4	1					99

Call open contracts Reported in contracts—Future 86Feb

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	TOTAL
1	HOLIDAY									
2	8H	34	72H	62H	37H	46H	8H	12H	6H	285H
3	8	34	72	62	37	46	8	12	6	285
6	8	34	72	62	37	46	8	12	6	285
7	8	34	71	62	37	46	8	12	6	284
8	8	34	48	62	37	46	8	12	6	261
9	8	35	48	62	37	46	8	12	6	262
10	8	35	46	62	37	46	8	12	6	260
13	8	33L	46	62	37	46	8	12	6	258L
14	8	43H	46	62	36L	46	8	12	6	267
15	8	43	46	62	36	46	8	12	6	267
16	8	37	45L	62	36	46	8	12	6	260
17	8	41	45	62	36	46	8	12	6	264
20	8	41	45	62	36	46	8	12	6	264
21	8	41	47	62	36	46	8	12	6	266
22	8	39	47	62	36	46	8	12	6	264
23	8	33	47	62	36	46	8	12	6	258
24										
27										
28										
29										
30										
31										

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9	39.0	55.0H	39.0L	55.0B
10				52.0N
13				44.0N
14				44.0N
15				55.0N
16				56.0N
17				56.0N
20				57.0N
21				57.0N
22				56.0N
23				58.0N
24				65.0N
27				57.0N
28				56.0N
29				56.0N
30				48.0N
31				45.0N

86Apr Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				17.0A
3				20.0N
6				21.0N
7				24.0N
8				24.0N
9	25.0	37.0	25.0L	37.0B
10	39.0	39.0	36.0	36.0A
13	31.0	31.0	29.0	29.0A
14				29.0N
15	35.0	36.0	35.0	36.0
16	46.0	46.0H	38.5	38.5A
17				38.5N
20				39.0N
21				39.0N
22				38.0N
23				39.0N
24				46.0N
27	43.0	43.0	40.0	40.0
28				37.0N
29	36.0	36.0	36.0	36.0
30				31.0N
31	28.0	28.0	28.0	28.0

86Apr Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				9.0N
3				11.0N
6				12.0N
7				14.0N
8				14.0N
9	16.0	24.0	16.0L	23.0B
10				22.0N
13	19.0	19.0	18.0	18.0A
14				18.0N
15	23.0	23.0	23.0	23.0
16	28.0	28.0H	25.0	25.0A
17				24.0N
20				24.0N
21				25.0N
22	28.0	28.0	25.0	25.0A
23	22.0	24.0	22.0	24.0B
24				30.0N
27	27.0	27.0	26.0	26.0
28	25.0	25.0	24.0	24.0
29				24.0N
30	20.0	20.0	19.0	19.0
31				17.0N

86Apr Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	6.0	6.0	4.0L	4.5B
3				6.0N
6				6.5N
7	7.5	7.5	7.5	7.5
8				7.5N
9				14.0N
10	16.0	16.0	13.0	13.0
13	10.0	12.0	10.0	11.0A
14	12.0	12.0	11.0	11.0
15	12.0	15.0	12.0	15.0
16	22.0	22.0H	15.5	15.5A
17	15.0	15.0	14.0	15.0
20				15.0N
21	17.0	17.0	16.0	16.0A
22	15.0	15.0	15.0	15.0
23				15.0N
24	15.0	18.0	15.0	18.0B
27	17.0	18.0	16.0	16.0
28	13.0	16.0	13.0	15.0
29				15.0N
30	15.0	15.0	12.0	12.0
31	11.0	11.0	10.0	10.0

86Apr Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2.0N
3				3.5N
6				3.5N
7				4.0N
8				4.0N
9				8.5N
10				7.5N
13				6.0N
14				6.0N
15				8.0N
16				8.0N
17				9.0N
20				9.0N
21	10.0	10.0H	10.0L	10.0
22				9.0N
23				9.0N
24				11.0N
27				9.0N
28				8.0N
29				8.0N
30				6.0N
31				5.0N

86Apr Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1.0N
3				2.5N
6				2.0N
7				2.5N
8				2.5N
9				5.0N
10				4.5N
13				3.5N
14				3.5N
15	6.0	6.0	6.0L	6.0
16	7.0	7.0H	6.0	6.0A
17				6.0N
20				6.0N
21	7.0	7.0	7.0	7.0
22				6.0N
23				6.0N
24				7.0A
27				7.0N
28				5.0N
29				5.0N
30				4.0N
31				4.0N

86Apr Strike 7.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.2N
3				1.0N
6				1.0N
7				1.0N
8				1.0N
9				3.0N
10				1.5N
13				1.0N
14				1.0N
15				1.5N
16	2.0	4.0	2.0L	4.0
17				4.0N
20				4.0N
21				4.5N
22				4.0N
23				4.0N
24	4.0	5.0H	4.0	5.0
27				5.0N
28				4.0N
29				4.0N
30				2.0N
31	3.0	3.0	3.0	3.0

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Apr

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1	HOLIDAY							
2				1L		9		10
3								
6								
7				2		1L		3
8				2				2L
9	1H	5	2					8
10		3		3				6
13		1L	3H	3				7
14				2				2
15		3	3	3		10H		19H
16		1	1L	10H		3	3	18
17				3				3
20								
21				2	1H			3
22			1	1		1		3
23			2					2
24				1			1L	2
27		[illegible]	1	10				12
28				3				3
29		3	1					4
30			1	3				4
31		10H		1			4H	15
TOTAL	1	27	15	50	1	24	8	126

Call open contracts Reported in contracts—Future 86Apr

Jan	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
1	HOLIDAY							
2		13L	13L	146	50L	69	51	342
3		13	13	146	50	69	51	342
6		13	13	146	50	69	51	342
7		13	13	144L	50	68L	51	339L
8		13	13	146	50	68	51	341
9	1H	16	15	146	50	68	51	347
10	1	18	15	149	50	68	51	352
13	1	18	18	150	50	68	51	356
14	1	18	18	150	50	68	51	356
15	1	18	21	151	50	77	51	369
16	1	18	22	158	50	78H	50	377
17	1	18	22	160	50	78	50	379
20	1	18	22	160	50	78	50	379
21	1	16	19	162	51H	78	49L	376
22	1	16	20	163	51	78	49	378
23	1	16	22	163	51	78	49	380
24	1	16	22	163	51	78	49	380
27	1	17	22	171	51	78	49	389
28	1	17	22	174	51	78	49	392
29	1	16	23	174	51	78	49	392
30	1	16	24H	175	51	78	49	394
31	1	26H	24	176H	51	78	53H	409H

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	30.0	30.0	25.0L	27.0B
3	31.0	31.0	31.0	31.0
6	30.0	32.0	30.0	32.0B
7				36.0N
8	35.0	35.0	35.0	35.0
9	36.0	48.0	36.0	48.0B
10	50.0	50.0	47.0	48.0B
13	43.5	43.5	43.5	43.5
14				43.0N
15	47.0	49.0	47.0	49.0B
16	65.0	65.0H	53.0	53.0A
17				53.0N
20				53.0N
21				54.0N
22				53.0N
23				52.0N
24				60.0N
27	55.0	57.0	55.0	55.0
28				53.0N
29				53.0N
30	55.0	55.0	48.0	48.0
31				42.0N

86Jun Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	18.0	18.0	18.0L	18.0
3				21.0N
6				22.5N
7				25.0N
8	25.0	25.0	24.0	24.0
9				35.0N
10				35.0N
13	32.0	32.0	32.0	32.0
14				32.0N
15				37.0N
16	43.0	43.0H	39.0	39.0A
17				37.0N
20				37.0N
21				39.0N
22				38.0N
23	38.0	40.0	38.0	39.0A
24				46.0N
27	41.0	41.0	41.0	41.0
28				38.0N
29				38.0N
30	40.0	40.0	34.0	34.0
31	30.0	30.0	30.0	30.0

86Jun Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	12.0	12.0	11.0L	12.0
3				14.0N
6	13.0	14.0	13.0	14.0B
7	15.0	16.0	15.0	16.0B
8	16.0	16.0	16.0	16.0
9	22.0	26.0	22.0	25.0
10	27.0	27.0	25.0	25.0
13	22.0	22.0	21.0	21.0A
14				21.0N
15	25.0	26.0	24.0	26.0B
16	35.0	35.0H	28.0	28.0
17	29.0	29.0	27.0	27.0
20	27.0	27.0	27.0	27.0
21	29.0	29.0	28.0	28.0
22	27.0	27.0	27.0	27.0
23	26.0	28.0	26.0	28.0
24	29.0	31.0	29.0	31.0B
27	30.0	30.0	29.0	29.0
28	28.0	28.0	27.0	27.0
29	25.0	25.0	25.0	25.0
30	28.0	28.0	24.0	24.0
31	22.0	22.0	21.0	21.0

86Jun Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7.0N
3				9.0N
6				10.0N
7				11.0N
8	11.0	11.0	11.0L	11.0
9				16.0N
10				17.0N
13				14.5N
14				14.5N
15				17.0N
16	19.0	19.0H	19.0	19.0
17				19.0N
20				19.0N
21				19.0N
22				19.0N
23				19.0N
24				23.0N
27				20.0N
28				19.0N
29				19.0N
30	18.0	18.0	16.0	16.0
31				14.0N

86Jun Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4.0N
3	5.0	5.0	5.0L	5.0
6				6.0N
7				7.0N
8	6.5	6.5	6.5	6.5
9	6.5	10.0	6.5	10.0B
10	10.0	10.0	10.0	10.0
13				9.0N
14				8.5N
15				11.0N
16	17.0	20.0H	11.0	11.0
17	11.0	12.0	11.0	12.0B
20				13.0B
21				13.0N
22	16.0	16.0	13.0	13.0A
23	14.0	14.0	13.0	13.0A
24				16.0N
27				14.0N
28				13.0N
29				15.0N
30				11.0N
31				10.0N

86Jun Strike 7.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				2.5N
3	2.5	3.5	2.5L	3.5
6				4.0N
7				4.5N
8	4.0	4.0	4.0	4.0
9				6.5B
10	6.5	6.5H	6.5	6.5
13				5.5N
14				5.5N
15				7.0N
16				9.0N
17				9.0N
20				9.0N
21				9.0N
22				9.0N
23				9.0N
24				12.0N
27				10.0N
28				9.0N
29				9.0N
30				7.0N
31				7.0N

86Jun Strike 7.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1.5N
3				2.5N
6				3.0N
7				3.5N
8				3.0N
9				4.0N
10				4.5N
13				4.5N
14				4.5N
15				5.0N
16	9.0	9.0H	7.0	7.0
17				7.0N
20				7.0N
21				8.0N
22				8.0N
23	9.0	9.0	8.0	8.0
24				11.0N
27				8.0N
28				7.0N
29				7.0N
30				5.0N
31	7.0	7.0	6.5L	6.5

86Jun Strike 7.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				1.0N
3				2.0N
6				2.0N
7				2.5N
8				2.5N
9				3.0N
10				3.5N
13				3.5N
14				3.5N
15				4.0N
16				6.0N
17				6.0N
20				6.0N
21				7.0N
22				7.0N
23				7.0N
24				10.0N
27				7.0N
28				6.0N
29				6.0N
30				4.0N
31				3.5N

86Jun Strike 8.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.5N
3				1.5N
6				1.0N
7				2.0N
8				2.0N
9				2.0N
10				2.5N
13				2.5N
14				2.5N
15				3.0N
16				5.0N
17				5.0N
20				5.0N
21				6.0N
22				6.0N
23				6.0N
24				9.0N
27				5.0N
28				5.0N
29				5.0N
30				3.0N
31				2.5N

H = high   L = low   A = asked   B = bid   N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 8.50

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0.3**N**
3				1.0**N**
6				0.7**N**
7				1.0**N**
8				1.0**N**
9				1.0**N**
10				1.2**N**
13				1.0**N**
14				1.0**N**
15				1.5**N**
16				3.0**N**
17				3.0**N**
20				3.0**N**
21				4.0**N**
22				4.0**N**
23				4.0**N**
24				7.0**N**
27				4.0**N**
28				4.0**N**
29				4.0**N**
30				2.0**N**
31				1.5**N**

Call volume of sales Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	**HOLIDAY**										
2	7	1**L**	4								12
3	1**L**		1**L**		112	130**H**					244**H**
6	2		1								3
~~7~~			2								2
8	1	13**H**	2	10**H**							26
9	1		4		135**H**						140
10	5		4		40	30**L**					79
13	2	2	1								5
~~14~~											
15	2		4								6
16	11**H**		12**H**	5	16		19**H**				63
17			4		40						44
20			7								7
21		1	7								8
22			1		1**L**						2
23		3	5		1		1**L**				10
24			1								1**L**
27	2	1	4								7
28			6								6
29			2								2
30		2	8	1**L**							11
~~31~~	-3	1	7				4				15
TOTAL	37	24	87	16	345	160	24				693

Call open contracts Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	**HOLIDAY**										
2	12**L**	20**L**	34**L**	3**L**	15**L**	11**L**	66**L**	125**H**	60**H**	2**H**	348**L**
3	13	20	34	3	115	121	66	125	60	2	559
6	15	20	34	3	115	121	66	125	60	2	561
7	15	20	35	3	115	120	66	125	60	2	561
8	14	31	35	8	115	120	66	125	60	2	576
9	14	31	39	8	239	120	66	125	60	2	704
10	15	31	42	8	279	140**H**	66	125	60	2	768
13	17	33	43	8	279	140	66	125	60	2	773
14	17	33	43	8	279	140	66	125	60	2	773
15	19	33	46	8	279	140	66	125	60	2	778
16	22	33	52	13**H**	291	140	85	125	60	2	823
17	22	33	54	8	291	140	85	125	60	2	820
20	22	33	61	8	291	140	85	125	60	2	827
21	22	33	63	5	291	140	85	125	60	2	826
22	22	33	63	5	292**H**	140	85	125	60	2	827
23	22	35	66	5	292	140	86	125	60	2	833
24	22	35	67	5	292	140	86	125	60	2	834
27	23	36	67	5	292	140	86	125	60	2	836
28	23	36	73	5	292	140	86	125	60	2	842
29	22	36	75	5	292	140	86	125	60	2	843
30	22	38**H**	80	6	292	140	86	125	60	2	851
31	25**H**	38	82**H**	6	292	140	88**H**	125	60	2	858**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2	49.0	50.0**H**	49.0**L**	50.0**B**				38.0**N**				28.0**N**
3				55.0**N**				41.0**N**				30.0**N**
6				60.0**N**				45.0**N**				34.0**N**
7				62.0**N**				47.0**N**				35.0**N**
8				62.0**N**				47.0**N**				35.0**N**
9				78.0**N**				62.0**N**				48.0**N**
10				78.0**N**				62.0**N**				48.0**N**
13				70.0**N**				55.0**N**				42.0**N**
14				70.0**N**				55.0**N**				42.0**N**
15				80.0**N**				63.0**N**				49.0**N**
16				82.0**N**				65.0**N**				51.0**N**
17				82.0**N**				65.0**N**				51.0**N**
20				83.0**N**				67.0**N**				52.0**N**
21				85.0**N**				68.0**N**				53.0**N**
22				82.0**N**				66.0**N**				52.0**N**
23				83.0**N**				66.0**N**				52.0**N**
24				93.0**N**				75.0**N**				60.0**N**
27				85.0**N**				68.0**N**				55.0**N**
28				84.0**N**				67.0**N**				54.0**N**
29				84.0**N**				67.0**N**				54.0**N**
30				78.0**N**				62.0**N**				47.0**N**
31				72.0**N**				56.0**N**				43.0**N**

	86Aug Strike 6.50				86Aug Strike 7.00				86Aug Strike 7.50			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				20.0**N**				9.5**N**				4.5**N**
3				22.0**N**				11.0**N**				6.0**N**
6				25.0**N**				13.0**N**				6.5**N**
7				26.0**N**				13.5**N**				7.0**N**
8				26.0**N**				13.0**N**				7.0**N**
9				35.0**N**				19.0**N**				10.0**N**
10				37.0**N**				20.0**N**				11.0**N**
13				31.0**N**				16.5**N**				8.5**N**
14				31.0**N**				16.5**N**				8.5**N**
15				37.0**N**				20.0**N**				10.0**N**
16				39.0**N**				22.0**N**				12.0**N**
17				39.0**N**				22.0**N**				12.0**N**
20				40.0**N**				22.0**A**				12.0**N**
21				40.0**N**	23.0	23.0**H**	23.0**L**	23.0				13.0**N**
22				40.0**N**				23.0**N**				13.0**N**
23				40.0**N**				23.0**N**				13.0**N**
24				46.0**N**				27.0**N**				14.5**N**
27				43.0**N**				24.0**N**				14.0**N**
28				42.0**N**				24.0**N**				14.0**N**
29				42.0**N**				24.0**N**				14.0**N**
30				37.0**N**				21.0**N**				14.0**N**
31				33.0**N**				17.0**N**				12.0**N**

86Aug Strike 8.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				2.0**N**
3				3.5**N**
6				4.0**N**
7				4.5**N**
8				4.5**N**
9				6.0**N**
10				7.0**N**
13				6.5**N**
14				6.5**N**
15				7.5**N**
16				8.0**N**
17				8.0**N**
20				8.0**N**
21				9.0**N**
22				9.0**N**
23				9.0**N**
24				10.5**N**
27				10.0**N**
28				10.0**N**
29				10.0**N**
30				10.0**N**
31				8.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Jan	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
1	**HOLIDAY**							
2	2H							2H
3								
6								
7								
8								
9								
10								
13								
14								
15								
16								
17								
20								
21					1H			1L
22								
23								
24								
27								
28								
29								
30								
31								
TOTAL	2				1			3

Call open contracts Reported in contracts—Future 86Aug

Jan	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
1	**HOLIDAY**							
2	2H	2H	1H	1H	3H	1H	16H	26H
3	2	2	1	1	3	1	16	26
6	2	2	1	1	3	1	16	26
7	2	2	1	1	3	1	16	26
8	2	2	1	1	3	1	16	26
9	2	2	1	1	3	1	16	26
10	2	2	1	1	3	1	16	26
13	2	2	1	1	3	1	16	26
14	2	2	1	1	3	1	16	26
15	2	2	1	1	3	1	16	26
16	2	2	1	1	3	1	16	26
17	2	2	1	1	3	1	16	26
20	2	2	1	1	3	1	16	26
21	2	2	1	1	3	1	16	26
22	2	2	1	1	3	1	16	26
23	2	2	1	1	3	1	16	26
24	2	2	1	1	3	1	16	26
27	2	2	1	1	3	1	16	26
28	2	2	1	1	3	1	16	26
29	2	2	1	1	3	1	16	26
30	2	2	1	1	3	1	16	26
31	2	2	1	1	3	1	16	26

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 6.25				86Dec Strike 7.00			
Jan	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY			
2								21.0N
3								25.0N
6								27.5N
7								28.0N
8								28.0N
9								38.0N
10								39.0N
13								33.0N
14								33.0N
15								38.0N
16								44.0N
17	73.0	73.0H	73.0L	73.0				44.0N
20				73.0N				44.0N
21				75.0N				43.0N
22				73.0N				42.0N
23				74.0N				42.0N
24				82.0N				47.0N
27				75.0N				43.0N
28				75.0N				43.0N
29				75.0N				43.0N
30				70.0N				38.0N
31				67.0N				36.0N

Call volume of sales Reported in contracts—Future 86Dec

Jan	6.25	7.00	TOTAL
1	HOLIDAY		
2			
3			
6			
7			
8			
9			
10			
13			
14			
15			
16			
17			
20	1H		1H
21			
22			
23			
24			
27			
28			
29			
30			
31			
TOTAL	1		1

Call open contracts Reported in contracts—Future 86Dec

Jan	6.25	7.00	TOTAL
1	HOLIDAY		
2		6H	6L
3		6	6
6		6	6
7		6	6
8		6	6
9		6	6
10		6	6
13		6	6
14		6	6
15		6	6
16		6	6
17		6	6
20	1H	6	7H
21	1	6	7
22	1	6	7
23	1	6	7
24	1	6	7
27	1	6	7
28	1	6	7
29	1	6	7
30	1	6	7
31	1	6	7

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
Jan	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY			
2				64.0N				27.0N
3				72.0N				32.0N
6				74.0N				36.0N
7				78.0N				36.0N
8				78.0N				36.0N
9				99.0N				47.0N
10				96.0N				48.0N
13				87.0N				41.0N
14				87.0N				41.0N
15				97.0N				46.0N
16				103.0N				53.0N
17				103.0N				53.0N
20				103.0N				53.0N
21				100.0N				51.0N
22				98.0N				51.0N
23				100.0N				50.0N
24				107.0N				56.0N
27				100.0N				52.0N
28				100.0N				52.0N
29				100.0N				52.0N
30				92.0N				46.0N
31				91.0N				45.0N

Call volume of sales Reported in contracts—Future 87Feb

Jan	6.00	7.00	TOTAL
1	HOLIDAY		
2			
3			
6			
7			
8		1H	1H
9			
10			
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28			
29			
30			
31			
TOTAL		1	1

Call open contracts Reported in contracts—Future 87Feb

Jan	6.00	7.00	TOTAL
1	HOLIDAY		
2	1H	11H	12H
3	1	11	12
6	1	11	12
7	1	11	12
8	1	11	12
9	1	11	12
10	1	11	12
13	1	11	12
14	1	11	12
15	1	11	12
16	1	11	12
17	1	11	12
20	1	11	12
21	1	11	12
22	1	11	12
23	1	11	12
24	1	11	12
27	1	11	12
28	1	11	12
29	1	11	12
30	1	11	12
31	1	11	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Apr Strike 5.75				86Apr Strike 6.00				86Apr Strike 6.25			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				34.0**N**	26.0	26.0**H**	20.0	20.0**A**	15.0	15.0**H**	12.0	12.0**A**
4	24.0	27.0**H**	24.0	27.0**B**	16.0	16.0	14.0	14.0	8.0	8.0	8.0	8.0
5				30.0**N**	17.0	18.0	17.0	18.0				9.0**N**
6				29.0**N**				17.0**N**				8.0**N**
7				32.0**N**				18.0**N**				9.0**N**
10				30.0**N**				17.0**N**				8.0**N**
11				33.0**N**	17.0	17.0	17.0	17.0	8.0	9.0	8.0	9.0
12				32.0**N**				16.0**N**				9.0**N**
13				26.0**N**	16.0	16.0	15.0	15.0**A**				6.5**N**
14				30.0**N**				16.0**N**				7.0**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				28.0**N**	15.0	15.0	15.0	15.0				7.0**N**
19				28.0**N**	16.0	18.0	15.0	15.0**A**	7.0	8.0	7.0	7.0**A**
20	25.5	25.5	25.5	25.5	13.5	13.5	13.0	13.0**A**				6.0**N**
21				25.5**N**	11.0	12.0	11.0	12.0				4.5**N**
24				32.0**N**				16.0**N**				7.0**N**
25				24.0**N**	18.0	18.0	12.0	12.0	9.0	9.0	5.0**L**	5.0
26	12.0	12.0	10.0**L**	10.0	10.0	10.0	5.0**L**	5.0				2.0**N**
27				10.0**N**				5.0**N**				2.1**N**
28	12.0	12.0	12.0	12.0				5.0**N**				2.1**N**

	86Apr Strike 6.50				86Apr Strike 6.75				86Apr Strike 7.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				6.0**N**				3.0**N**				2.0**N**
4	5.0	6.0**H**	5.0	6.0				4.0**N**				3.0**N**
5				5.0**N**	3.0	4.0**H**	3.0**L**	4.0				3.0**N**
6				4.5**N**				2.5**N**				1.5**N**
7				5.0**N**				2.5**N**				1.5**N**
10				5.0**N**				2.5**N**				1.5**N**
11				5.0**N**				2.5**N**				1.5**N**
12				5.0**N**				2.5**N**				1.5**N**
13				3.0**N**				2.0**N**				1.0**N**
14				3.0**N**				2.0**N**				1.0**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				3.0**N**				2.0**N**				1.0**N**
19				3.0**N**				2.0**N**				1.0**N**
20				2.5**N**				1.5**N**				0.8**N**
21				2.0**N**				1.0**N**				0.5**N**
24	4.0	4.0	4.0	4.0				1.0**N**				0.5**N**
25	2.0	2.0	2.0	2.0				0.8**N**				0.5**N**
26	2.0	2.0	1.0**L**	1.0				0.5**N**				0.3**N**
27				1.0**N**				0.5**N**				0.3**N**
28				1.0**N**				0.5**N**				0.3**N**

86Apr Strike 7.50

Feb	Open	High	Low	Close
3				1.0**N**
4				1.0**N**
5				1.0**N**
6				0.5**N**
7				0.5**N**
10				0.5**N**
11				0.5**N**
12				0.5**N**
13				0.5**N**
14				0.5**N**
17	**HOLIDAY**			
18				0.3**N**
19				0.5**N**
20				0.3**N**
21				0.1**N**
24				0.1**N**
25				0.1**N**
26				0.1**N**
27				0.1**N**
28				0.1**N**

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Apr

Feb	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3		1L	3H					4
4	1L	6		3H				10H
5		3	1L		1H			5
6		1	2					3
7								
10								
11		2	1					3
12								
13		1						1L
14								
17	**HOLIDAY**							
18		2						2
19		2	1					3
20	2H	4						6
21		10H						10
24								
25		2	3	2L				7
26		2						2
27	2							2
28	1							1
TOTAL	6	36	11	5	1			59

Call open contracts Reported in contracts—Future 86Apr

Feb	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3	1L	26L	24	176L	51L	78H	53H	409L
4	2	27	24	176	51	78	53	411
5	2	28	25	176	52H	78	53	414
6	2	31	26H	176	52	78	53	418
7	2	31	24	176	52	78	53	416
10	2	31	24	176	52	78	53	416
11	2	30	24	176	52	78	53	415
12	2	30	24	176	52	78	53	415
13	2	30	24	176	52	78	53	415
14	2	30	24	176	52	78	53	415
17	**HOLIDAY**							
18	2	30	24	176	52	78	53	415
19	2	32	24	176	52	78	53	417
20	4	35	24	176	52	78	53	422
21	4	42H	23L	176	52	78	53	428
24	4	42	23	176	52	78	53	428
25	4	40	25	177H	52	78	53	429
26	4	42	25	177	52	78	53	431
27	6	42	25	177	52	78	53	433
28	7H	42	25	177	52	78	53	434H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Feb	86Jun Strike 6.00				86Jun Strike 6.25				86Jun Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	42.0	42.0H	36.0	36.0A	31.0	31.0H	26.0	26.0A	17.0	17.0H	17.0	17.0
4	26.0	28.0	26.0	28.0	18.0	18.0	18.0	18.0				13.0N
5	28.0	32.0	28.0	32.0				21.0N				13.0N
6	32.0	32.0	30.0	31.0				21.0N	13.0	13.0	12.0	12.0
7				32.0N	22.0	23.0	22.0	23.0	12.0	13.0	12.0	13.0
10				31.0N				22.0N				13.0N
11	30.0	33.0	30.0	33.0				23.0N				15.0N
12				31.0N				22.0N				14.0N
13	29.0	29.0	28.0	28.0A				18.0N				12.0N
14	27.0	29.0	26.0	29.0B	19.0	19.0	19.0	19.0				12.0N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				29.0N				18.5N	12.0	12.0	12.0	12.0
19				30.0N				19.0N	12.0	12.0	12.0	12.0
20	26.0	26.0	26.0	26.0				18.0N				11.5N
21				27.0N	17.0	18.0	17.0	18.0				11.5N
24				32.0N				21.0N	13.0	13.0	13.0	13.0
25				31.0N	21.0	21.0	20.0	20.0	16.0	16.0	12.0	12.0
26	25.0	25.0	16.0	16.0	10.5	10.5	9.0L	9.0				5.0N
27	18.0	18.0	18.0	18.0				9.5N				6.0N
28	15.0	17.0	15.0L	17.0				10.5N	7.0	7.0	5.0L	5.0

Feb	86Jun Strike 6.75				86Jun Strike 7.00				86Jun Strike 7.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				11.5N				7.5N				5.0N
4	8.0	8.0H	8.0	8.0				5.0N				4.0N
5				8.0N				5.5N				4.5N
6				8.5N				5.5N				4.5N
7				9.0N				6.0N				5.0N
10				9.0N				6.0N				5.0N
11				9.0N				7.5N				5.0N
12				9.0N	7.0	7.0H	7.0	7.0				5.0N
13				7.5N				6.0N				5.0N
14				7.5N				5.5N				4.5N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				7.5N				5.5N				4.5N
19				7.5N				5.0N				4.0N
20				7.5N				5.5N				4.5N
21				7.5N				5.5N				4.5N
24				8.5N				5.5N				4.5N
25				7.0N				5.0N				4.0N
26	7.0	7.0	4.0L	4.0	3.5	3.5	3.0L	3.0				2.0N
27				5.0N				4.0N				3.0N
28				4.0N				3.0N				2.0N

Feb	86Jun Strike 7.50				86Jun Strike 7.75				86Jun Strike 8.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				4.0N				3.0N				2.0N
4				3.0N				2.0N				1.0N
5				3.5N				2.5N				1.5N
6				3.5N				2.5N				1.5N
7				4.0N				3.0N				2.0N
10				4.0N				3.0N				2.0N
11				4.0N				3.0N				2.0N
12				4.0N				3.0N				2.0N
13				4.0N				3.0N				2.0N
14				3.5N				3.0N				2.5N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				3.5N				3.0N				2.5N
19				3.0N				2.0N				1.0N
20				3.5N				2.5N				1.5N
21				3.5N				2.5N				1.5N
24				3.5N				2.5N				1.5N
25				3.0N				2.0N				1.0N
26				1.0N				0.5N				0.2N
27				2.0N				1.0N				0.5N
28				1.0N				0.5N				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 8.50

Feb	Open	High	Low	Close
3				1.0**N**
4				0.5**N**
5				0.5**N**
6				0.5**N**
7				1.0**N**
10				1.0**N**
11				1.0**N**
12				1.0**N**
13				1.0**N**
14				1.5**N**
17	**HOLIDAY**			
18				1.5**N**
19				0.5**N**
20				1.0**N**
21				1.0**N**
24				1.0**N**
25				0.5**N**
26				0.1**N**
27				0.2**N**
28				0.1**N**

Call volume of sales Reported in contracts—Future 86Jun

Feb	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
3	1**L**	3	1**L**								5
4	7			1**L**							8
5	4	1**L**									5
6	3		2								5
7		3	4								7
10											
11	1										1**L**
12					1**H**						1
13	1										1
14	3	1									4
17	**HOLIDAY**										
18			1								1
19			2								2
20	1										1
21		4**H**	1								5
24			1								1
25		2	2								4
26	4	1			1						6
27	12**H**	1	1	2**H**							16**H**
28	6		6**H**								12
TOTAL	43	16	21	3	2						85

Call open contracts Reported in contracts—Future 86Jun

Feb	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
3	26**L**	41**L**	83**L**	6**L**	292**L**	140**H**	88**H**	125**H**	60**H**	2**H**	863**L**
4	29	41	83	7	292	140	88	125	60	2	867
5	32	42	83	7	292	140	88	125	60	2	871
6	34	42	85	6	292	140	88	125	60	2	874
7	34	45	87	6	292	140	88	125	60	2	879
10	34	44	87	6	292	140	88	125	60	2	878
11	34	44	87	6	292	140	88	125	60	2	878
12	34	44	87	6	293**H**	140	88	125	60	2	879
13	35	44	87	6	293	140	88	125	60	2	880
14	37	45	87	6	293	140	88	125	60	2	883
17	**HOLIDAY**										
18	37	45	88	6	293	140	88	125	60	2	884
19	37	45	88	6	293	140	88	125	60	2	884
20	36	45	88	6	293	140	88	125	60	2	883
21	36	45	89	6	293	140	88	125	60	2	884
24	36	45	90	6	293	140	88	125	60	2	885
25	36	45	91	6	293	140	88	125	60	2	886
26	40	46**H**	91	6	293	140	88	125	60	2	891
27	48	45	92**H**	8**H**	293	140	88	125	60	2	901
28	52**H**	45	92	8	293	140	88	125	60	2	905**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.75

Feb	Open	High	Low	Close
3	70.0	70.0**H**	61.0**L**	61.0
4				55.0**N**
5				57.0**N**
6				55.0**N**
7				60.0**N**
10				59.0**N**
11				62.0**N**
12				62.0**N**
13				54.0**N**
14				58.0**N**
17	**HOLIDAY**			
18				58.0**N**
19				59.0**N**
20				55.0**N**
21				55.0**N**
24				62.5**N**
25				55.0**N**
26				37.0**N**
27				42.0**N**
28				40.0**N**

86Aug Strike 6.00

Feb	Open	High	Low	Close
3				46.0**N**
4				42.0**N**
5				44.0**N**
6				43.0**N**
7				46.0**N**
10				46.0**N**
11				46.0**N**
12				46.0**N**
13				40.0**N**
14				44.0**N**
17	**HOLIDAY**			
18				44.0**N**
19				44.0**N**
20				41.0**N**
21				41.0**N**
24				48.0**N**
25				41.0**N**
26				27.0**N**
27	33.0	33.0**H**	33.0**L**	33.0
28				30.0**N**

86Aug Strike 6.25

Feb	Open	High	Low	Close
3				35.0**N**
4				31.0**N**
5				32.0**N**
6				31.0**N**
7	33.0	33.0	33.0	33.0
10				34.0**N**
11				35.0**N**
12				35.0**N**
13				29.0**N**
14				32.0**N**
17	**HOLIDAY**			
18				32.0**N**
19				32.0**N**
20				30.0**N**
21				30.0**N**
24	32.0	36.0**H**	32.0**L**	36.0
25				30.0**N**
26				19.0**N**
27				22.0**N**
28				20.0**N**

86Aug Strike 6.50

Feb	Open	High	Low	Close
3				26.0**N**
4				22.0**N**
5				23.0**N**
6				21.0**N**
7				24.0**N**
10				26.0**N**
11				26.0**N**
12				25.0**N**
13				21.0**N**
14				23.0**N**
17	**HOLIDAY**			
18				23.0**N**
19				23.0**N**
20				22.5**N**
21				22.5**N**
24				26.0**N**
25				21.0**N**
26				13.0**N**
27				15.0**N**
28	15.0	15.0**H**	15.0**L**	15.0

86Aug Strike 7.00

Feb	Open	High	Low	Close
3				14.0**N**
4	10.5	10.5**H**	10.5	10.5
5				11.0**N**
6				12.0**N**
7				14.0**N**
10				14.0**N**
11				14.0**N**
12				13.0**N**
13				11.0**N**
14				12.0**N**
17	**HOLIDAY**			
18				12.0**N**
19				12.0**N**
20				11.5**N**
21				11.5**N**
24				13.0**N**
25				12.0**N**
26	10.0	10.0	8.0**L**	8.0
27				8.0**N**
28				10.0**N**

86Aug Strike 7.50

Feb	Open	High	Low	Close
3				7.5**N**
4				7.0**N**
5				8.0**N**
6				7.0**N**
7				6.0**N**
10				6.0**N**
11				6.0**N**
12				6.0**N**
13				6.0**N**
14				6.0**N**
17	**HOLIDAY**			
18				6.0**N**
19				6.5**N**
20				6.5**N**
21				7.0**N**
24	6.0	7.0**H**	6.0**L**	7.0
25				6.0**N**
26				4.0**N**
27				4.0**N**
28				4.0**N**

86Aug Strike 8.00

Feb	Open	High	Low	Close
3				5.0**N**
4				4.0**N**
5				4.0**N**
6				3.0**N**
7				4.0**N**
10				4.0**N**
11				4.0**N**
12				4.0**N**
13				4.0**N**
14				4.0**N**
17	**HOLIDAY**			
18				4.0**N**
19				4.0**N**
20				4.0**N**
21				5.0**N**
24				5.0**N**
25				4.0**N**
26				2.0**N**
27				2.0**N**
28				2.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Feb	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
3								
4	2H				10H			12H
5								
6								
7			2H					2
10								
11								
12								
13								
14								
17	HOLIDAY							
18								
19								
20								
21								
24						2H		2
25			1L					1L
26					2L			2
27		1H						1
28				2H				2
TOTAL	2	1	3	2	12	2		22

Call open contracts Reported in contracts—Future 86Aug

Feb	5.75	6.00	6.25	6.50	7.00	7.50	8.00	TOTAL
3	2H	2L	1L	1L	3L	1L	16H	26L
4	2	2	1	1	13	1	16	36
5	2	2	1	1	13	1	16	36
6		2	1	1	13	1	16	34
7		2	3	1	13	1	16	36
10		2	3	1	13	1	16	36
11		2	3	1	13	1	16	36
12		2	3	1	13	1	16	36
13		2	3	1	13	1	16	36
14		2	3	1	13	1	16	36
17	HOLIDAY							
18		2	3	1	13	1	16	36
19		2	3	1	13	1	16	36
20		2	3	1	13	1	16	36
21		2	3	1	13	1	16	36
24		2	3	1	13	3H	16	38
25		2	4H	1	13	3	16	39
26		2	4	1	15H	3	16	41
27		3H	4	1	15	3	16	42
28		3	4	3H	15	3	16	44H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 6.00				86Oct Strike 6.75			
Feb	Open	High	Low	Close	Open	High	Low	Close
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17	HOLIDAY				HOLIDAY			
18								
19								
20								
21	55.0	55.0H	55.0L	55.0				
24				60.0N				
25				52.0N				
26				36.0N				
27				43.0N	21.0	21.0H	21.0L	21.0
28				41.0N				18.0N

Call volume of sales Reported in contracts—Future 86Oct

Feb	6.00	6.75	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	HOLIDAY		
18			
19			
20			
21			
24	1H		1L
25			
26			
27			
28		3H	3H
TOTAL	1	3	4

Call open contracts Reported in contracts—Future 86Oct

Feb	6.00	6.75	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	HOLIDAY		
18			
19			
20			
21			
24	1H		1L
25	1		1
26	1		1
27	1		1
28	1	3H	4H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 6.25				86Dec Strike 7.00				86Dec Strike 7.50			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				57.0N				31.0N				
4				50.0N				25.0N				
5				52.0N				26.0N				
6				50.0N				27.0N				
7				54.0N				29.0N				
10				54.0N				29.0N				
11				57.0N				30.0N				
12				57.0N				30.0N				
13				51.0N	25.0	26.0	25.0	26.0B				
14				53.0N				28.0N				
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				53.0N				28.0N				
19				53.0N	28.0	28.0H	28.0	28.0				
20				53.0N				27.5N				
21	53.0	55.0H	53.0L	55.0				26.0N				
24				58.0N				31.0N				
25				52.0N				27.0N	22.0	22.0H	18.0L	18.0
26				37.0N				21.0N				12.0N
27				41.0N	22.0	23.0	22.0L	23.0				14.0N
28				40.0N				22.0N				14.0N

Call volume of sales Reported in contracts—Future 86Dec

Feb	6.25	7.00	7.50	TOTAL
3				
4				
5				
6				
7				
10				
11				
12				
13		5		5
14				
17	HOLIDAY			
18				
19		1L		1L
20				
21	3H			3
24				
25			2H	2
26				
27		6H		6H
28				
TOTAL	3	12	2	17

Call open contracts Reported in contracts—Future 86Dec

Feb	6.25	7.00	7.50	TOTAL
3	1L	6L		7L
4	1	6		7
5	1	6		7
6	1	6		7
7	1	6		7
10	1	6		7
11	1	6		7
12	1	6		7
13	1	11		12
14	1	11		12
17	HOLIDAY			
18	1	11		12
19	1	12H		13
20	1	12		13
21	4H	11		15
24	4	11		15
25	4	11	2H	17H
26	4	11	2	17
27	4	11	2	17
28	4	11	2	17

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
Feb	Open	High	Low	Close	Open	High	Low	Close
3				80.0N				40.0N
4				72.0N				33.0N
5				73.0N				34.0N
6				71.0N				32.0N
7				78.0N				37.0N
10				78.0N				37.0N
11				78.0N				37.0N
12				78.0N				37.0N
13				73.0N				34.0N
14				75.0N				35.0N
17	HOLIDAY				HOLIDAY			
18				74.0N				35.0N
19				75.0N				36.0N
20				75.0N				36.0N
21				75.0N				36.0N
24				83.0N				40.0N
25				75.0N				35.0N
26				57.0N				24.0N
27				62.0N				30.0N
28				61.0N				28.0N

Call volume of sales Reported in contracts—Future 87Feb

Feb	6.00	7.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17	HOLIDAY		
18			
19			
20			
21			
24			
25			
26			
27			
28			
TOTAL			

Call open contracts Reported in contracts—Future 87Feb

Feb	6.00	7.00	TOTAL
3	1H	11H	12H
4	1	11	12
5	1	11	12
6	1	11	12
7	1	11	12
10	1	11	12
11	1	11	12
12	1	11	12
13	1	11	12
14	1	11	12
17	HOLIDAY		
18	1	11	12
19	1	11	12
20	1	11	12
21	1	11	12
24	1	11	12
25	1	11	12
26	1	11	12
27	1	11	12
28	1	11	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.50

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	25.0	27.0**H**	25.0**L**	27.0
18				21.0**N**
19				23.0**N**
20				27.0**N**
21				25.0
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 5.75

Mar	Open	High	Low	Close
3	8.0	8.0	8.0	8.0
4				8.0**N**
5				7.0**N**
6				7.0**N**
7				6.0**N**
10				5.0**N**
11				7.0**N**
12	15.0	15.0**H**	15.0	15.0
13				7.0**N**
14				7.0**N**
17				8.0**N**
18				4.0**N**
19	4.0	4.0	4.0	4.0
20	3.0	4.0	3.0	4.0**B**
21	2.0	5.0	1.0**L**	1.0**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.00

Mar	Open	High	Low	Close
3	1.0	2.0	1.0	2.0
4				2.0**N**
5				2.0**N**
6				2.0**N**
7				2.0**N**
10				1.5**N**
11	2.0	2.0	2.0	2.0
12	0.5	3.0	0.5	3.0
13	5.0	5.0**H**	2.0	2.0
14				2.0**N**
17				1.5**N**
18	1.0	1.0	1.0	1.0
19	0.1	0.1	0.1**L**	0.1
20				0.3**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.25

Mar	Open	High	Low	Close
3				1.0**N**
4				1.0**N**
5				0.5**N**
6				1.0**N**
7				1.0**N**
10				0.5**N**
11				0.5**N**
12	0.1	1.0**H**	0.1**L**	1.0
13				0.5**N**
14				0.5**N**
17				0.5**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.50

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.5**N**
7				0.5**N**
10				0.1**N**
11				0.1**N**
12				0.5**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.75

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 7.00

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 7.50

Mar	Open	High	Low	Close
3				0.1**N**
4				0.1**N**
5				0.1**N**
6				0.1**N**
7				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
13				0.1**N**
14				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
20				0.1**N**
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3		1L	1L		1H				3H
4									
5									
6									
7									
10									
11			1						1L
12		1	2H						3
13			1	1H					2
14									
17	1H								1
18			2						2
19		1							1
20		1							1
21		2H	1						3
24									
25									
26									
27									
28	HOLIDAY								
31									
TOTAL	1	6	8	1	1				17

Call open contracts Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	TOTAL
3		8L	43H	25H	177H	52H	78H	53H	436H
4		8	43	25	177	52	78	53	436
5		8	43	25	177	52	78	53	436
6		8	43	25	177	52	78	53	436
7		8	43	25	176L	52	78	53	435
10		8	43	25	176	52	78	53	435
11		8	42	25	176	52	78	53	434
12		8	42	25	176	52	78	53	434
13		8	41L	25	176	52	78	53	433L
14		8	41	25	176	52	78	53	433
17	1H	8	41	25	176	52	78	53	434
18	1	8	41	24L	176	52	78	53	433
19	1	9H	41	24	176	52	78	53	434
20	1	8	41	24	176	52	78	53	433
21									
24									
25									
26									
27									
28	HOLIDAY								
31									

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Mar	86Jun Strike 5.50				86Jun Strike 5.75				86Jun Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3					23.0	23.0	21.0L	23.0	18.0	18.0	14.0	15.0
4								25.0N				15.0N
5					23.0	23.0	23.0	23.0				14.0N
6					25.0	25.0	24.0	24.0				14.0N
7								23.0N	15.0	15.0	14.0	14.0
10								22.0N	12.0	13.0	12.0	13.0
11								25.0N				15.5N
12					26.0	35.0H	26.0	35.0	17.5	23.0H	17.5	23.0
13	45.0	45.0H	43.0	43.0				28.0N				18.0N
14				42.0N				28.0N				17.5N
17				46.0N				31.0N	20.0	20.0	20.0	20.0
18				41.0N				27.0N				16.0N
19				42.0N				27.5N	17.0	17.0	16.5	16.5
20				45.0N	27.0	28.0	27.0	28.0	17.0	17.5	17.0	17.5
21				44.0N				28.0N	18.0	18.0	18.0	18.0
24				41.0N	22.5	24.0	22.5	24.0				16.0N
25				30.0N	25.0	25.0	21.0	21.0A	12.0	15.0	12.0	13.0A
26				33.0N				21.0N	12.0	12.0	12.0	12.0
27				29.0N				17.0N				10.0N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	14.0	14.0	14.0L	14.0				7.0N	7.5	8.0	4.0L	5.0B

Mar	86Jun Strike 6.25				86Jun Strike 6.50				86Jun Strike 6.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				9.0N	4.0	5.0	4.0L	5.0				4.0N
4				9.0N				5.0N				4.0N
5				8.0N				5.0N				3.5N
6				8.0N	7.0	7.0	6.5	6.5A				4.5N
7				7.5N	6.0	6.0	6.0	6.0				4.0N
10				7.5N				5.0N				4.0N
11	8.0	8.0H	8.0	8.0				5.0N				4.0N
12				14.0N				9.0N				5.0N
13				10.0N	8.0	8.0H	7.0	7.0				4.0N
14				10.0N				7.0N				4.0N
17				12.0N				7.0N				4.0N
18				10.0N				6.0N				4.0N
19				9.0N				6.0N				5.0N
20				11.0N				7.0N				6.0N
21				10.0B	8.0	8.0	8.0	8.0				6.0N
24				9.0N				6.0N				3.5N
25	8.0	8.0	7.0	7.0A				5.0N				3.0N
26				7.0N				4.0N				3.0N
27				7.0N				5.0N				3.0N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	4.0	4.0	4.0L	4.0				3.0N				2.0N

Mar	86Jun Strike 7.00				86Jun Strike 7.25				86Jun Strike 7.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				3.0N				2.0N				1.0N
4				3.0N				2.0N				1.0N
5				2.5N				1.5N				0.5N
6				3.5N	3.0	3.0H	3.0L	3.0				1.5N
7				3.5N				2.5N				1.5N
10				3.0N				2.0N				1.0N
11				3.0N				2.0N				1.0N
12				4.0N				3.0N				2.0N
13				3.0N				2.0N				1.0N
14				3.0N				2.0N				1.0N
17				3.0N				2.0N				1.0N
18				3.0N				2.0N				1.0N
19				4.0N				3.0N				2.0N
20				5.0N				4.0N				3.0N
21				5.0N				4.0N				2.5N
24				2.0N				1.5N				1.0N
25				2.0N				1.5N				1.0N
26				2.0N				1.0N				0.5N
27				2.0N				1.0N				0.5N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				1.0N				0.5N				0.1N

H = high   L = low   A = asked   B = bid   N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 7.75				86Jun Strike 8.00				86Jun Strike 8.50			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.5**N**				0.2**N**				0.1**N**
4				0.5**N**				0.1**N**				0.1**N**
5				0.3**N**				0.1**N**				0.1**N**
6				1.0**N**				0.5**N**				0.1**N**
7				0.5**N**				0.1**N**				0.1**N**
10				0.5**N**				0.1**N**				0.1**N**
11				0.5**N**				0.1**N**				0.1**N**
12				1.0**N**				0.5**N**				0.1**N**
13				0.5**N**				0.1**N**				0.1**N**
14				0.5**N**				0.1**N**				0.1**N**
17				0.5**N**				0.1**N**				0.1**N**
18				0.5**N**				0.1**N**				0.1**N**
19				1.0**N**				0.5**N**				0.5**N**
20				2.0**N**				1.0**N**				0.5**N**
21				1.5**N**				0.1**N**				0.5**N**
24				0.5**N**				0.1**N**				0.1**N**
25				0.5**N**				0.1**N**				0.1**N**
26				0.2**N**				0.1**N**				0.1**N**
27				0.1**N**				0.1**N**				0.1**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				0.1**N**				0.1**N**				0.1**N**

Call volume of sales Reported in contracts—Future 86Jun

Mar	**5.50**	**5.75**	**6.00**	**6.25**	**6.50**	**6.75**	**7.00**	**7.25**	**7.50**	**7.75**	**8.00**	**8.50**	**TOTAL**
3		1**L**	7**H**		4**H**								12
4		1											1**L**
5		1											1
6		4						1**H**					5
7			1**L**		3								4
10			2										2
11				1**L**									1
12		1	2										3
13					1**L**								1
14	1**H**	1											2
17			4										4
18													
19			1										1
20		2	3										5
21					1								1
24		1											1
25		5**H**	2										7
26			2	1									3
27													
28	**HOLIDAY**												
31	1		6	5**H**	3								15**H**
TOTAL	2	17	30	7	12			1					69

Call open contracts Reported in contracts—Future 86Jun

Mar	**5.50**	**5.75**	**6.00**	**6.25**	**6.50**	**6.75**	**7.00**	**7.25**	**7.50**	**7.75**	**8.00**	**8.50**	**TOTAL**
3		1**L**	57**L**	45	90**L**	8**H**	293**H**	140**H**	88**H**	125**H**	60**H**	2**H**	909**L**
4		2	57	45	90	8	293	140	88	125	60	2	910
5		3	57	45	90	8	293	140	88	125	60	2	911
6		7	57	45	90	8	293	140	88	125	60	2	915
7		7	58	45	93	7**L**	292**L**	139**L**	88	125	60	2	916
10		7	60	45	93	7	292	139	88	125	60	2	918
11		7	60	46	93	7	292	139	88	125	60	2	919
12		8	59	46	93	7	292	139	88	125	60	2	919
13		8	58	46	94	7	292	139	88	125	60	2	919
14	1**H**	9	58	46	94	7	292	139	88	125	60	2	921
17	1	9	62	46	94	7	292	139	88	125	60	2	925
18	1	9	58	45	94	7	292	139	88	125	60	2	920
19	1	9	59	45	94	7	292	139	88	125	60	2	921
20	1	11	61	45	94	7	292	139	88	125	60	2	925
21	1	9	60	45	95**H**	7	292	139	88	125	60	2	923
24	1	9	60	45	95	7	292	139	88	125	60	2	923
25	1	13**H**	62	45	95	7	292	139	88	125	60	2	929
26	1	13	62	44**L**	95	7	292	139	88	125	60	2	928
27	1	13	62	44	95	7	292	139	88	125	60	2	928
28	**HOLIDAY**												
31	1	13	63**H**	49**H**	95	7	292	139	88	125	60	2	934**H**

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Mar	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	34.0	35.0	33.0	35.0				25.0N	20.0	20.0	18.0L	18.0
4	34.0	40.0	34.0	40.0				29.0N				20.0N
5				37.0N				27.0N				19.0N
6				38.0N				27.0N				19.0N
7				37.0N				27.0N				18.0N
10				36.0N	25.0	26.0	25.0	26.0				18.0N
11				41.0N				29.0N	20.0	20.0	20.0	20.0
12				50.0N				38.0N				28.0N
13	50.0	50.0H	45.0	45.0				33.0N	28.0	28.0H	24.0	24.0
14	46.0	46.0	41.0	41.0				30.0N	24.0	24.0	22.0	22.0
17				47.0N				35.0N				25.0N
18				43.0N				31.0N				22.0N
19				43.0N				31.0N				22.0N
20				45.0N				33.0N	23.0	23.0	23.0	23.0
21				44.0N				32.0N	23.0	23.0	23.0	23.0
24				38.5N				27.0N				19.0N
25				36.0A	28.0	28.0H	27.0	27.0	20.0	20.0	18.0	18.0A
26				36.0N				26.0N				19.0N
27				32.0N				23.0N				17.0N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	23.0	23.0	16.0L	16.0A	17.0	17.0	11.0L	11.0A				7.0N

Mar	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	12.0	12.0	12.0L	12.0					8.0	8.0H	7.0	8.0
4				14.0N								8.0N
5				13.0N								7.0N
6				13.5N								7.0N
7				13.0N								7.0N
10				13.0N					6.0	6.0	6.0L	6.0
11	13.0	13.0	13.0	13.0								7.0N
12				20.0N								9.0N
13				17.0N								9.0N
14				16.0N	13.0	13.0	13.0L	13.0				9.0N
17				19.5N	14.0	14.0H	14.0	14.0				10.0N
18	18.0	18.0H	17.0	17.0				12.0N				9.0N
19				17.0N				12.0N				9.0N
20				17.0N				12.0N				9.0N
21				16.0N				11.0N				8.0N
24	15.0	15.0	15.0	15.0				10.0N				7.0N
25				13.0N				9.0N				6.0N
26				13.5N				9.5N				6.5N
27	14.0	14.0	12.0	12.0A				7.5N				4.5N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				6.0N				5.0N				4.0N

Mar	86Aug Strike 7.50				86Aug Strike 8.00			
	Open	High	Low	Close	Open	High	Low	Close
3				3.0N				1.5N
4				4.0N				2.0N
5				3.0N				1.5N
6				4.0N				3.0N
7				4.0N				3.0N
10				4.0N				3.0N
11				5.0N				3.5N
12				7.0N				4.0N
13				6.0N				3.0N
14				6.0N				3.0N
17				7.0N				4.0N
18				6.0N				3.0N
19				6.0N				3.0N
20				5.0N				3.0N
21				6.0N				3.0N
24				5.0N				2.0N
25				3.0N				1.0N
26				4.5N				2.5N
27				2.5N				0.5N
28	HOLIDAY				HOLIDAY			
31				1.0N				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Mar	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
3	2		1L	1H		3H			7
4	1L								1L
5									
6									
7									
10		1L							1
11			1	1		1L			3
12									
13			1						1
14	6H		2H		1H				9H
17				1	1				2
18				1					1
19				1					1
20			1						1
21			2						2
24				1					1
25		2H							2
26		1	1						2
27				1					1
28	HOLIDAY								
31		1							1
TOTAL	9	5	9	7	2	4			36

Call open contracts Reported in contracts—Future 86Aug

Mar	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
3	2L	3	5L	4L		18H	3H	16H	51
4	3	3	5	4		18	3	16	52
5	3	3	5	4		18	3	16	52
6	3	3	5	4		18	3	16	52
7	3	2L	5	4		17L	3	16	50L
10	3	3	5	4		17	3	16	51
11	3	3	6	5		18	3	16	54
12	3	3	6	5		18	3	16	54
13	3	3	7	5		18	3	16	55
14	9H	3	8	5	1L	18	3	16	63
17	9	3	8	6	2H	18	3	16	65
18	8	2	8	6	2	18	3	16	63
19	8	2	8	7	2	18	3	16	64
20	8	2	9	7	2	18	3	16	65
21	8	2	11	7	2	18	3	16	67
24	8	2	11	8	2	18	3	16	68
25	8	4	11	8	2	18	3	16	70
26	8	5	12H	8	2	18	3	16	72
27	8	5	12	9H	2	18	3	16	73
28	HOLIDAY								
31	8	6H	12	9	2	18	3	16	74H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 6.00				86Oct Strike 6.75			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				37.0N				16.0N
4				39.0N				17.0N
5				37.0N				16.0N
6	40.0	40.0	40.0	40.0				17.0N
7				39.0N				17.0N
10				37.0N				16.0N
11				40.0N				18.0N
12				50.0N				24.0N
13				47.0N				22.0N
14				46.0N				21.0N
17				48.0N				22.0N
18	46.0	46.0H	44.0	44.0				20.0N
19				44.0N	19.0	19.0H	19.0L	19.0
20				45.0N				21.0N
21				45.0N				21.0N
24				40.0N				19.0N
25				35.0N				15.0N
26				37.0N				16.0N
27				34.0N				14.0N
28	**HOLIDAY**				**HOLIDAY**			
31	26.0	26.0	20.0L	20.0A				9.0N

Call volume of sales Reported in contracts—Future 86Oct

Mar	6.00	6.75	TOTAL
3			
4			
5			
6	1L		1L
7			
10			
11			
12			
13			
14			
17			
18	2H		2H
19		2H	2
20			
21			
24			
25			
26			
27			
28	**HOLIDAY**		
31	1		1
TOTAL	4	2	6

Call open contracts Reported in contracts—Future 86Oct

Mar	6.00	6.75	TOTAL
3	1L	3H	4L
4	1	3	4
5	1	3	4
6	2	3	5
7	2	3	5
10	2	3	5
11	2	3	5
12	2	3	5
13	2	3	5
14	2	3	5
17	2	3	5
18	4	3	7H
19	4	3	7
20	4	3	7
21	4	3	7
24	4	2	6
25	4	2	6
26	4	2	6
27	4	1L	5
28	**HOLIDAY**		
31	5H	1	6

H = high   L = low   A = asked   B = bid   N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.50				86Dec Strike 6.00				86Dec Strike 6.25			
Mar	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3												36.0N
4												40.0N
5												38.0N
6												40.0N
7												40.0N
10									37.0	39.0	37.0L	39.0
11												42.0N
12												50.0N
13												46.0N
14												45.0N
17												50.0N
18												47.0N
19												45.0N
20									44.0	45.0H	44.0	45.0B
21												45.0N
24					53.0	53.0H	53.0	53.0				41.0B
25								44.0N				35.0N
26								46.0N				35.0N
27					43.0	43.0	41.0L	41.0				32.0N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	43.0	53.0H	43.0L	47.0A				29.0N				23.0N

	86Dec Strike 7.00				86Dec Strike 7.50			
Mar	Open	High	Low	Close	Open	High	Low	Close
3				17.0N				12.0N
4				20.0N				13.0N
5				19.0N				12.0N
6				21.0N				13.0N
7				20.0N				13.0N
10				20.0N				13.0N
11				21.0N				13.0N
12				27.0N				17.0N
13				24.0N				16.0N
14				23.0N				15.0N
17				27.0N				18.0N
18				25.0N				17.0N
19				24.0N				15.0N
20				24.5N				16.0N
21				25.5N				16.0N
24				22.0N				14.0N
25				19.0N				11.0N
26				18.0N				11.0N
27				15.0N				10.0N
28	HOLIDAY				HOLIDAY			
31				12.0N				8.0N

Call volume of sales Reported in contracts—Future 86Dec

Mar	5.50	6.00	6.25	7.00	7.50	TOTAL
3						
4						
5						
6						
7						
10						
11			1H			1L
12						
13						
14						
17						
18						
19						
20						
21			1			1
24						
25		1H				1
26						
27		1				1
28	HOLIDAY					
31	2H					2H
TOTAL	2	2	2			6

Call open contracts Reported in contracts—Future 86Dec

Mar	5.50	6.00	6.25	7.00	7.50	TOTAL
3			4L	11H	2H	17L
4			4	11	2	17
5			4	11	2	17
6			4	11	2	17
7			4	11	2	17
10			4	11	2	17
11			5	11	2	18
12			5	11	2	18
13			5	11	2	18
14			5	11	2	18
17			5	11	2	18
18			5	11	2	18
19			5	11	2	18
20			5	11	2	18
21			6H	11	2	19
24			6	11	2	19
25		1H	6	11	2	20
26		1	6	11	2	20
27		1	6	11	2	20
28	HOLIDAY					
31	1H	1	6	11	2	21H

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				**87Feb Strike 7.00**			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				55.0N				23.0N
4				61.0N				28.0N
5				59.0N				27.0N
6				60.0N				28.0N
7				58.0N				26.0N
10				58.0N				26.0N
11				63.0N				29.0N
12				70.0N				34.0N
13				67.0N				32.0N
14				65.0N				31.0N
17				68.0N				34.0N
18				64.0N				30.0N
19				64.0N				30.0N
20				67.0N				32.0N
21				67.0N				32.0N
24				60.0N				28.0N
25				53.0N				24.0N
26				53.0N				23.5N
27				50.0N				21.0N
28	**HOLIDAY**				**HOLIDAY**			
31				40.0N				17.0N

Call volume of sales Reported in contracts—Future 87Feb

Mar	**6.00**	**7.00**	**TOTAL**
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18			
19			
20			
21			
24			
25			
26			
27			
28	**HOLIDAY**		
31			
TOTAL			

Call open contracts Reported in contracts—Future 87Feb

Mar	**6.00**	**7.00**	**TOTAL**
3	1H	11H	12H
4	1	11	12
5	1	11	12
6	1	11	12
7	1	11	12
10	1	11	12
11	1	11	12
12	1	11	12
13	1	11	12
14	1	11	12
17	1	11	12
18	1	11	12
19	1	11	12
20	1	11	12
21	1	11	12
24	1	11	12
25	1	11	12
26	1	11	12
27	1	11	12
28	**HOLIDAY**		
31	1	11	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 5.00				86Jun Strike 5.25				86Jun Strike 5.50			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1					22.0	22.0	20.0	20.0	14.0	14.0	12.0	12.0
2					21.0	21.0	21.0	21.0				12.0**N**
3					17.0	19.0	16.0	19.0**B**				13.0**N**
4								21.0**N**	14.0	14.0	13.0	13.0**A**
7								28.0**N**	16.0	16.0	16.0	16.0
8					23.0	29.0**H**	23.0	29.0**B**	14.0	16.0	14.0	16.0**B**
9								29.0**N**	15.0	16.0	14.0	16.0**B**
10								30.0**N**	18.0	18.0	18.0	18.0
11								40.0**N**	23.0	23.0**H**	23.0	23.0
14								28.0**N**	17.0	17.0	16.0	16.0**A**
15								30.0**N**	16.0	16.0	16.0	16.0
16								33.0**N**	14.0	15.0	14.0	15.0
17								22.5**N**				10.0**N**
18								13.0**N**				5.5**N**
21					13.0	13.0	10.0	10.0**A**				5.0**N**
22					11.0	13.0	11.0	13.0				7.5**N**
23								15.0**N**				8.0**N**
24								14.0**A**	7.0	7.0	7.0**L**	7.0
25					13.0	13.0	13.0	13.0	8.0	8.0	7.0	7.0
28					10.0	10.0	10.0	10.0				5.0**N**
29	15.0	15.0	15.0**L**	15.0	10.0	10.0	9.0**L**	9.0**A**				3.0**N**
30	21.0	21.0**H**	21.0	21.0				10.0**N**				4.0**N**

	86Jun Strike 5.75				86Jun Strike 6.00				86Jun Strike 6.25			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				7.0**N**				5.0**N**				4.0**N**
2				6.0**N**	7.0	7.0**H**	3.0	3.0**A**				2.0**N**
3				6.0**N**				4.0**N**				3.0**N**
4				7.0**N**				3.0**N**				1.0**N**
7				8.0**N**				4.5**N**				3.0**N**
8				9.0**N**				5.0**N**				4.0**N**
9				9.0**N**				5.0**N**				4.0**N**
10	10.0	10.0**H**	10.0	10.0				5.0**N**				4.0**N**
11				15.0**N**				8.0**N**				6.0**N**
14				8.0**N**	5.5	5.5	5.0	5.0				2.0**N**
15				8.0**N**				5.0**N**				2.0**N**
16	8.0	8.0	8.0	8.0	4.5	4.5	4.5	4.5				2.0**N**
17	6.0	6.0	5.0**L**	5.0**A**				2.5**N**				1.0**N**
18				2.0**N**	2.5	2.5	0.5**L**	0.5**A**				0.2**N**
21				2.0**N**	2.0	2.0	1.0	1.0**A**				0.2**N**
22				3.0**B**				2.0**N**				0.5**N**
23				3.5**N**				2.5**N**				1.0**N**
24				3.5**N**				2.5**N**				1.0**N**
25				4.0**N**				3.0**N**				2.0**N**
28				3.0**N**				2.0**N**				1.0**N**
29				1.0**N**				0.5**N**				0.2**N**
30				1.5**N**				0.5**N**				0.1**N**

	86Jun Strike 6.50				86Jun Strike 6.75				86Jun Strike 7.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				3.0**N**				2.0**N**				1.0**N**
2				1.0**N**				1.0**N**				0.5**N**
3				2.0**N**				1.0**N**				0.5**N**
4				0.5**N**				0.1**N**				0.1**N**
7				2.0**N**				1.0**N**				0.3**N**
8				3.0**N**				2.0**N**				1.0**N**
9				3.0**N**				2.0**N**				1.0**N**
10				3.0**N**				2.0**N**				1.0**N**
11				5.0**N**				4.0**N**				3.0**N**
14				1.0**N**				0.5**N**				0.1**N**
15				1.0**N**				0.5**N**				0.1**N**
16				1.0**N**				0.5**N**				0.1**N**
17				0.5**N**				0.1**N**				0.1**N**
18				0.1**N**				0.1**N**				0.1**N**
21				0.1**N**				0.1**N**				0.1**N**
22				0.2**N**				0.1**N**				0.1**N**
23				0.5**N**				0.1**N**				0.1**N**
24				0.5**N**				0.1**N**				0.1**N**
25				1.0**N**				0.5**N**				0.1**N**
28				0.5**N**				0.1**N**				0.1**N**
29				0.1**N**				0.1**N**				0.1**N**
30				0.1**N**				0.1**N**				0.1**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 7.25

Apr	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4				0.1N
7				0.1N
8				0.5N
9				0.5N
10				0.5N
11				2.0N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N

86Jun Strike 7.50

Apr	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				1.0N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N

86Jun Strike 7.75

Apr	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.5N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N

86Jun Strike 8.00

Apr	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N

86Jun Strike 8.50

Apr	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4				0.1N
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Jun

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1		1L	2		1L										4
2		1													1L
3		5H			2										7
4			1L												1
7			2												2
8		1	1												2
9			3												3
10			3	1L											4
11			3												3
14			1		4H										5
15			1												1
16				1	1										2
17			4H	4H											8H
18															
21		1			2										3
22		3			3										6
23															
24			3												3
25		2													2
28		1	1												2
29	3H	3													6
30															
TOTAL	3	18	25	6	13										65

Call open contracts Reported in contracts—Future 86Jun

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1		1L	3L	13L	64L	44H	95H	7H	292H	139H	88H	125H	60H	2H	933L
2		2	3	13	64	44	95	7	292	139	88	125	60	2	934
3		7	3	13	66	44	95	7	292	139	88	125	60	2	941
4		6	4	13	66	44	95	7	292	139	88	125	60	2	941
7		6	6	13	66	44	95	7	292	139	88	125	60	2	943
8		6	7	13	66	44	95	7	292	139	88	125	60	2	944
9		6	7	13	66	44	95	7	292	139	88	125	60	2	944
10		6	10	13	66	44	95	7	292	139	88	125	60	2	947
11		6	7	13	66	44	95	7	292	139	88	125	60	2	944
14		6	8	13	64	44	95	7	292	139	88	125	60	2	943
15		6	9	13	64	44	95	7	292	139	88	125	60	2	944
16		6	9	13	64	44	95	7	292	139	88	125	60	2	944
17		6	9	14H	64	44	95	7	292	139	88	125	60	2	945
18		6	9	14	64	44	95	7	292	139	88	125	60	2	945
21		7	9	14	66	44	95	7	292	139	88	125	60	2	948
22		8	9	14	69H	44	95	7	292	139	88	125	60	2	952
23		8	9	14	69	44	95	7	292	139	88	125	60	2	952
24		8	12H	14	69	44	95	7	292	139	88	125	60	2	955
25		10	12	14	69	44	95	7	292	139	88	125	60	2	957
28		11H	12	14	69	44	95	7	292	139	88	125	60	2	958
29	3H	8	12	14	69	44	95	7	292	139	88	125	60	2	958
30	3	10	12	14	69	44	95	7	292	139	88	125	60	2	960H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 5.25				86Aug Strike 5.50				86Aug Strike 5.75			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	35.0	35.0H	32.0	32.0					18.0	20.0	18.0	18.0
2				38.0N								19.0N
3				36.0N								18.0N
4				33.0N					22.0	22.0	20.0	20.0A
7				44.0N					25.0	25.0H	24.5	24.5A
8				44.0N								21.0N
9				45.0N								22.0N
10				45.0N								23.0N
11				54.0N								27.0N
14				45.0N	27.0	30.0H	27.0	30.0B	21.5	21.5	21.5	21.5
15				44.0N				30.0N				21.0N
16				50.0N				32.0N				23.0N
17				39.5N				25.0N				17.0N
18				25.0N				17.0N	15.0	15.0	10.0L	10.0A
21				27.0N				19.0N				13.0N
22	32.0	32.0	32.0	32.0				22.5N				17.0N
23				34.0N				24.0N				18.0N
24	32.0	32.0	32.0	32.0				21.0N	16.0	16.0	16.0	16.0
25				29.0N				21.0N	13.0	13.0	13.0	13.0
28				27.0N	20.0	20.0	17.0L	17.0A				12.0N
29	27.0	27.0	26.0L	26.0A				18.0N	13.0	13.0	13.0	13.0
30				29.0N	23.0	23.0	22.0	22.0				15.0N

	86Aug Strike 6.00				86Aug Strike 6.25				86Aug Strike 6.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				12.0N				9.0N				7.0N
2				13.0N				9.0N				6.0N
3				12.0N				8.0N				6.0N
4				11.0N				7.0N				5.0N
7				15.0N				10.0N				7.0N
8				15.0N	8.0	9.0H	8.0L	9.0B				6.0N
9				15.0N				9.0N				6.0N
10				15.0N				10.0N				7.0N
11				18.0N				12.0N				8.5N
14	13.0	14.0H	13.0	14.0B				10.0N				6.5N
15				14.0N				10.0N				6.5N
16				16.5N				11.5N				8.0N
17				12.0N				8.0N				5.5N
18	9.0	9.0	7.0L	7.0A				4.0N				3.0N
21				9.0N				6.0N				4.0N
22				12.0N				8.0N				5.0N
23				13.0N				9.0N				6.0N
24				11.0N				8.0N				6.0N
25				11.0N				8.0N				6.0N
28				8.0N				6.0N				4.0N
29				8.5N				6.0N				4.0N
30				10.0N				7.0N				5.0N

	86Aug Strike 6.75				86Aug Strike 7.00				86Aug Strike 7.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				6.0N				5.0N				0.5N
2				4.0N				3.0N				1.0N
3				5.0N				3.0N				1.0N
4				3.0N				2.0N				1.0N
7				5.0N				4.0N				2.0N
8				5.0N				4.0N				2.0N
9				5.0N				4.0N				2.0N
10				6.0N				5.0N				3.0N
11				6.0N				5.0N				3.0N
14				4.5N				3.5N				1.5N
15				4.5N				3.5N				1.5N
16				5.5N				4.0N				2.0N
17				4.0N				3.0N				1.5N
18				2.0N				1.0N				0.5N
21				2.5N				1.5N				0.5N
22				3.0N				2.0N				1.0N
23				4.0N				3.0N				1.5N
24				4.0N				3.0N				1.0N
25				4.0N				3.5N				1.0N
28				3.0N				2.0N				1.0N
29				3.0N				2.0N				0.5N
30				3.0N				2.0N				0.5N

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 8.00

Apr	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4				0.1N
7				0.5N
8				0.5N
9				0.5N
10				1.0N
11				2.0N
14				1.0N
15				1.0N
16				1.0N
17				0.5N
18				0.1N
21				0.1N
22				0.5N
23				0.5N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N

Call volume of sales Reported in contracts—Future 86Aug

Apr	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1			1L								1L
2	1H		3								4
3											
4			1								1
7			2								2
8			1		1H						2
9					1						1
10					1						1
11											
14			10H	2H							12H
15		1L									1
16											
17											
18			3								3
21				1L							1
22											
23	1										1
24	1		1								2
25			1								1
28		2H	1								3
29	1		2								3
30		1									1
TOTAL	4	4	26	3	3						40

Call open contracts Reported in contracts—Future 86Aug

Apr	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1			9L	6L	12L	9H	2H	18H	3H	16H	75L
2	1L		12	6	12	9	2	18	3	16	79
3	1		12	6	12	9	2	18	3	16	79
4	1		13	6	12	9	2	18	3	16	80
7	1		13	6	12	9	2	18	3	16	80
8	1		14	6	13H	9	2	18	3	16	82
9	1		14	6	13	9	2	18	3	16	82
10	1		14	6	13	9	2	18	3	16	82
11	1		14	6	13	9	2	18	3	16	82
14	1		14	6	13	9	2	18	3	16	82
15	1	1L	14	6	13	9	2	18	3	16	83
16	1	1	14	6	13	9	2	18	3	16	83
17	1	1	14	6	13	9	2	18	3	16	83
18	1	1	17	6	13	9	2	18	3	16	86
21	1	1	17	7H	13	9	2	18	3	16	87
22	1	1	17	7	13	9	2	18	3	16	87
23	2	1	17	7	13	9	2	18	3	16	88
24	3	1	18	7	13	9	2	18	3	16	90
25	3	1	19	7	13	9	2	18	3	16	91
28	3	3	19	7	13	9	2	18	3	16	93
29	4H	3	21H	7	13	9	2	18	3	16	96H
30	4	4H	19	7	13	9	2	18	3	16	95

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.75				86Oct Strike 6.00				86Oct Strike 6.75			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								19.0N				9.0N
2	31.0	31.0H	29.0	29.0A				22.0N				9.0N
3				28.0N				21.0N				9.0N
4				30.0N				23.0N				10.0N
7				34.0N				25.0N				11.0N
8				33.0N				25.0N				10.0N
9				33.0N				25.0N				10.0N
10				34.0N				26.0N				11.0N
11				41.0N				31.0N				12.0N
14				33.0N				25.0N				10.0N
15				33.0N				25.0N				10.0N
16				36.0N	28.0	28.0H	28.0L	28.0				12.0N
17				29.0N				23.0N				9.5N
18				23.0N				18.0N				7.0N
21				20.0N				16.0N				6.5N
22				25.0N				19.0N				4.5N
23				26.5N				20.0N				5.5N
24				27.0N				20.0N				5.0N
25	26.0	26.0	26.0L	26.0				21.0N				4.0N
28				23.0N				18.0N				7.0N
29				24.0N				18.0N				8.0N
30				25.5N				20.0N				9.0N

Call volume of sales Reported in contracts—Future 86Oct

Apr	5.75	6.00	6.75	TOTAL
1				
2	3H			3H
3				
4				
7				
8				
9		1H		1L
10				
11				
14				
15				
16		1		1
17				
18				
21				
22				
23				
24				
25	2L			2
28				
29				
30				
TOTAL	5	2		7

Call open contracts Reported in contracts—Future 86Oct

Apr	5.75	6.00	6.75	TOTAL
1		5L	1H	6L
2	3L	5	1	9
3	3	5	1	9
4	3	5	1	9
7	3	5	1	9
8	3	5	1	9
9	3	6H	1	10
10	3	6	1	10
11	3	6	1	10
14	3	6	1	10
15	3	6	1	10
16	3	6	1	10
17	3	6	1	10
18	3	6	1	10
21	3	6	1	10
22	3	6	1	10
23	3	6	1	10
24	3	6	1	10
25	5H	6	1	12H
28	5	6	1	12
29	5	6	1	12
30	5	6	1	12

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.50				86Dec Strike 6.00				86Dec Strike 6.25			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	45.0	45.0	44.0	44.0				27.0N	22.0	22.0H	22.0L	22.0
2				48.0N				31.0N				24.0N
3	51.0	51.0	48.0	48.0A				31.0N				24.0N
4				50.0N				33.0N				25.0N
7				55.0N				35.0N				27.0N
8				55.0N				34.0N				27.0N
9				55.0N				34.0N				27.0N
10				56.0N				35.0N				28.0N
11				61.0N				41.0N				35.0N
14				60.0N	38.0	38.0H	38.0	38.0				32.0N
15				60.0N	38.0	38.0	38.0	38.0				32.0N
16	55.0	55.0H	55.0	55.0	33.0	33.0	33.0	33.0				26.0N
17				45.0N				25.0N				19.0N
18				36.5N				21.0N				16.0N
21				33.0N				19.0N				14.0N
22				41.0N				25.0N				19.0N
23				43.5N				26.0N				20.0N
24				39.0N				25.0N				19.0N
25	39.0	39.0	39.0L	39.0				21.0N				19.0N
28				35.0N	23.0	23.0	22.0L	22.0A				17.0N
29				36.0N				22.0N				19.0N
30				41.0N				24.0N				20.0N

	86Dec Strike 7.00				86Dec Strike 7.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				12.0N				8.0N
2				12.0N				8.0N
3				12.0N				8.0N
4				13.0N				11.0N
7				13.0N				10.0N
8				13.0N				9.0N
9				13.0N				9.0N
10				14.0N				10.0N
11				18.0N				13.0N
14				16.5N				12.0N
15				16.5N				12.0N
16				13.0N				8.0N
17				10.0N				6.0N
18				7.5N				4.5N
21				6.5N				4.0N
22				9.0N				6.0N
23				10.0N				7.0N
24				9.0N				7.0N
25				8.5N				6.0N
28				7.5N				5.0N
29				7.5N				5.0N
30				8.0N				6.0N

Call volume of sales Reported in contracts—Future 86Dec

Apr	5.50	6.00	6.25	7.00	7.50	TOTAL
1	1L		1H			2
2						
3	1					1L
4						
7						
8						
9						
10						
11						
14						
15		1H				1
16	3H	1				4H
17		1				1
18						
21						
22						
23						
24						
25	1					1
28		1				1
29						
30						
TOTAL	6	4	1			11

Call open contracts Reported in contracts—Future 86Dec

Apr	5.50	6.00	6.25	7.00	7.50	TOTAL
1	2L	1L	7H	11H	2H	23L
2	2	1	7	11	2	23
3	3	1	7	11	2	24
4	3	1	7	11	2	24
7	3	1	7	11	2	24
8	3	1	7	11	2	24
9	3	1	7	11	2	24
10	3	1	7	11	2	24
11	3	1	7	11	2	24
14	3	1	7	11	2	24
15	3	2	7	11	2	25
16	3	3	7	11	2	26
17	3	3	7	11	2	26
18	3	3	7	11	2	26
21	3	3	7	11	2	26
22	3	5	7	11	2	28
23	3	5	7	11	2	28
24	3	7	7	11	2	30
25	4H	7	7	11	2	31
28	4	8H	7	11	2	32H
29	4	8	7	11	2	32
30	4	3	6L	11	2	26

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
Apr	Open	High	Low	Close	Open	High	Low	Close
1				40.0N				17.0N
2				40.0N				17.0N
3				40.0N				17.0N
4				42.0N				19.0N
7				45.0N				21.0N
8				46.0N				22.0N
9	42.0	42.0H	42.0L	42.0				22.0N
10				43.0N				23.0N
11				51.0N				26.0N
14				48.0N				23.0N
15				48.0N				23.0N
16				42.0N				18.0N
17				35.0N				15.0N
18				29.0N				12.0N
21				26.0N				12.0N
22				31.0N				15.0N
23				32.0N				16.5N
24				32.0N				16.5N
25				32.0N				16.0N
28				28.0N				13.0N
29				29.0N				13.0N
30				33.0N				15.0N

Call volume of sales Reported in contracts—Future 87Feb

Apr	6.00	7.00	TOTAL
1			
2			
3			
4			
7			
8			
9	2H		2H
10			
11			
14			
15			
16			
17			
18			
21			
22			
23			
24			
25			
28			
29			
30			
TOTAL	2		2

Call open contracts Reported in contracts—Future 87Feb

Apr	6.00	7.00	TOTAL
1	1L	11H	12L
2	1	11	12
3	1	11	12
4	1	11	12
7	1	11	12
8	1	11	12
9	3H	11	14H
10	3	11	14
11	3	11	14
14	3	11	14
15	3	11	14
16	3	11	14
17	3	11	14
18	3	11	14
21	3	11	14
22	3	11	14
23	3	11	14
24	3	11	14
25	3	11	14
28	3	11	14
29	3	11	14
30	3	11	14

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 5.00

May	Open	High	Low	Close
1				19.0N
2				29.0N
5				23.0N
6				23.0N
7				23.0N
8				26.0N
9				26.0N
12				19.0N
13				13.5N
14				8.0N
15				8.0N
16				6.0N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 5.25

May	Open	High	Low	Close
1				8.0N
2				14.0N
5				9.0N
6				9.0N
7				9.0N
8				10.0N
9	11.0	11.0H	11.0L	11.0
12				6.0N
13				1.5N
14				2.0N
15				2.0N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 5.50

May	Open	High	Low	Close
1				4.0N
2				6.0N
5				2.5N
6				2.5N
7				2.5N
8				3.0N
9				3.0N
12				1.5N
13				0.5N
14				0.5N
15				0.5N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 5.75

May	Open	High	Low	Close
1				1.5N
2				2.0N
5				1.0N
6				1.0N
7				1.0N
8				1.5N
9				1.5N
12				1.0N
13				0.1N
14	0.1	0.1H	0.1L	0.1
15				0.1N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 6.00

May	Open	High	Low	Close
1				0.5N
2				1.0N
5				0.5N
6				0.5N
7				0.5N
8				0.8N
9				0.8N
12				0.3N
13	0.1	0.1H	0.1L	0.1
14				0.1N
15				0.1N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 6.25

May	Open	High	Low	Close
1				0.1N
2				0.5N
5				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
12	0.1	0.1H	0.1L	0.1
13				0.1N
14				0.1N
15				0.1N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 6.50

May	Open	High	Low	Close
1				0.1N
2				0.1N
5				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
12				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 6.75

May	Open	High	Low	Close
1				0.1N
2				0.1N
5				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
12				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

86Jun Strike 7.00

May	Open	High	Low	Close
1				0.1N
2				0.1N
5				0.1N
6				0.1N
7				0.1N
8				0.1N
9				0.1N
12				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 7.25				86Jun Strike 7.50				86Jun Strike 7.75			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.1**N**				0.1**N**				0.1**N**
2				0.1**N**				0.1**N**				0.1**N**
5				0.1**N**				0.1**N**				0.1**N**
6				0.1**N**				0.1**N**				0.1**N**
7				0.1**N**				0.1**N**				0.1**N**
8				0.1**N**				0.1**N**				0.1**N**
9				0.1**N**				0.1**N**				0.1**N**
12				0.1**N**				0.1**N**				0.1**N**
13				0.1**N**				0.1**N**				0.1**N**
14				0.1**N**				0.1**N**				0.1**N**
15				0.1**N**				0.1**N**				0.1**N**
16				0.1**N**				0.1**N**				0.1**N**
19												
20												
21												
22												
23												
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27												
28												
29												
30												

	86Jun Strike 8.00				86Jun Strike 8.50			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.1**N**				0.1**N**
2				0.1**N**				0.1**N**
5				0.1**N**				0.1**N**
6				0.1**N**				0.1**N**
7				0.1**N**				0.1**N**
8				0.1**N**				0.1**N**
9				0.1**N**				0.1**N**
12				0.1**N**				0.1**N**
13				0.1**N**				0.1**N**
14				0.1**N**				0.1**N**
15				0.1**N**				0.1**N**
16				0.1**N**				0.1**N**
19								
20								
21								
22								
23								
26	**HOLIDAY**				**HOLIDAY**			
27								
28								
29								
30								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Jun

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	2H														2H
2															
5															
6															
7															
8															
9		1H													1L
12		1													1
13						1H									1
14															
15				1H	1H										2
16															
19															
20															
21															
22															
23															
26	HOLIDAY														
27															
28															
29															
30															
TOTAL	2	2		1	1	1									7

Call open contracts Reported in contracts—Future 86Jun

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	7.75	8.00	8.50	TOTAL
1	3H	7L	12H	14H	69H	44H	95H	7H	292H	139H	88H	125H	60H	2H	957
2	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
5	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
6	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
7	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
8	3	7	12	14	69	44	95	7	292	139	88	125	60	2	957
9	3	8H	12	14	69	44	95	7	292	139	88	125	60	2	958H
12	3	7	9L	14	69	44	95	7	292	139	88	125	60	2	954
13	3	7	9	14	69	43L	95	7	292	139	88	125	60	2	953
14	3	7	9	14	69	43	95	7	292	139	88	125	60	2	953
15	3	7	9	13L	68L	43	95	7	292	139	88	125	60	2	951L
16															
19															
20															
21															
22															
23															
26	HOLIDAY														
27															
28															
29															
30															

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 5.00				86Aug Strike 5.25				86Aug Strike 5.50			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								27.0**N**	21.0	21.0**H**	19.0	19.0
2								35.0**N**				25.0**N**
5								30.0**N**				17.0**N**
6								30.0**N**				17.0**N**
7								30.0**N**				17.0**N**
8								32.0**N**				19.0**N**
9								32.0**N**	21.0	21.0	20.0	21.0
12								24.0**N**				14.0**N**
13					24.0	24.0**H**	21.0	21.0**A**	15.0	15.0	11.5	11.5**A**
14								18.0**N**				10.0**N**
15					20.0	20.0	20.0	20.0				10.0**N**
16								19.0**N**				11.0**N**
19								12.0**N**	9.0	9.0	6.5**L**	6.5**A**
20								12.5**N**				7.0**N**
21	19.0	19.5**H**	19.0**L**	19.5				10.5**N**				6.5**N**
22				24.0**N**				13.0**N**				7.5**N**
23				34.0**N**	16.0	23.0	16.0**L**	23.0**B**				14.0**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				31.0**N**				18.0**N**				11.0**N**
28				29.0**N**				16.0**N**				8.0**N**
29				34.0**N**				20.0**N**	11.0	11.0	11.0	11.0
30				37.0**N**				21.0**N**				13.0**N**

	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				13.0**N**	9.0	9.0**H**	9.0	9.0				6.0**N**
2				17.0**N**				11.0**N**				8.0**N**
5				12.0**N**				9.0**N**				6.0**N**
6				12.0**N**				9.0**N**				6.0**N**
7				12.0**N**				9.0**N**				6.0**N**
8				13.0**N**				9.5**N**				6.5**N**
9				13.0**N**				9.5**N**				6.5**N**
12				9.0**N**				6.0**N**				4.0**N**
13				7.0**N**	6.0	6.0	6.0	6.0				2.5**N**
14	8.0	8.0**H**	6.0	6.0**A**				4.0**N**				3.0**N**
15				6.0**N**				4.0**N**				3.0**N**
16				6.0**N**				4.0**N**				3.0**N**
19	4.0	4.0	3.5**L**	3.5**A**				3.0**B**				1.0**N**
20				4.0**N**				3.0**B**				1.5**N**
21				5.0**N**	3.0	3.0	3.0**L**	3.0				1.5**N**
22				5.5**N**				3.0**N**				2.0**N**
23				8.0**N**				4.5**N**				2.5**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				6.0**N**				3.0**N**				2.0**N**
28				4.0**N**				2.0**N**				1.5**N**
29				6.0**N**				3.0**N**				2.5**N**
30				7.0**N**				4.0**N**				3.0**N**

	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				4.0**N**				3.0**N**				2.0**N**
2				5.0**N**				3.0**N**				2.0**N**
5				4.0**N**				3.0**N**				1.5**N**
6				4.0**N**				3.0**N**				1.5**N**
7				4.0**N**				3.0**N**				1.5**N**
8				4.5**N**				3.0**N**				2.0**N**
9				4.5**N**				3.0**N**				2.0**N**
12				3.0**N**				2.0**N**				1.0**N**
13	3.0	3.0**H**	2.0**L**	2.0**A**				1.0**N**				0.5**N**
14				2.0**N**				1.0**N**				0.5**N**
15				2.0**N**				1.0**N**				0.5**N**
16				2.0**N**				1.0**N**				0.5**N**
19				0.5**N**				0.2**N**				0.1**N**
20				1.0**N**				0.5**N**				0.1**N**
21				1.0**N**				0.5**N**				0.2**N**
22				1.0**N**				0.5**N**				0.3**N**
23				1.5**N**				1.0**N**				0.5**N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				1.0**N**				0.5**N**				0.3**N**
28				1.0**N**				0.5**N**				0.1**N**
29				1.5**N**				1.0**N**				0.5**N**
30				2.0**N**				1.0**N**				0.5**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

May	86Aug Strike 7.50				86Aug Strike 8.00			
	Open	High	Low	Close	Open	High	Low	Close
1				0.5N				0.1N
2				1.0N				0.5N
5				1.0N				0.1N
6				1.0N				0.1N
7				1.0N				0.1N
8				1.0N				0.5N
9				1.0N				0.5N
12				0.5N				0.1N
13				0.1N				0.1N
14				0.1N				0.1N
15				0.1N				0.1N
16				0.1N				0.1N
19				0.1N				0.1N
20				0.1N				0.1N
21				0.1N				0.1N
22				0.1N				0.1N
23				0.1N				0.1N
26	HOLIDAY				HOLIDAY			
27				0.1N				0.1N
28				0.1N				0.1N
29				0.1N				0.1N
30				0.1N				0.1N

Call volume of sales Reported in contracts—Future 86Aug

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1					1L							1L
2			1L									1
5												
6												
7												
8												
9												
12			7H									7
13		2	1		1		4H					8H
14				1L								1
15		3H										3
16												
19				5H								5
20		1L	5									6
21	2H				2H							4
22					1							1
23		1										1
26	HOLIDAY											
27												
28												
29			1									1
30												
TOTAL	2	7	15	6	5		4					39

Call open contracts Reported in contracts—Future 86Aug

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
1		4L	4L	19	8L	13H	9L	2H	18H	3H	16H	96
2		4	5	18	8	13	9	2	18	3	16	96
5		4	5	18	8	13	9	2	18	3	16	96
6		4	5	18	8	13	9	2	18	3	16	96
7		4	5	18	8	13	9	2	18	3	16	96
8		4	5	17L	8	13	9	2	18	3	16	95L
9		4	5	17	8	13	9	2	18	3	16	95
12		4	8	17	8	13	9	2	18	3	16	98
13		6	9	17	9	13	11H	2	18	3	16	104
14		6	9	18	9	13	11	2	18	3	16	105
15		9	9	18	9	13	11	2	18	3	16	108
16		9	9	18	9	13	11	2	18	3	16	108
19		9	9	23H	9	13	11	2	18	3	16	113
20		10H	14	23	9	13	11	2	18	3	16	119
21		10	14	23	9	13	11	2	18	3	16	119
22		10	14	23	10H	13	11	2	18	3	16	120H
23		9	14	23	10	13	11	2	18	3	16	119
26	HOLIDAY											
27		9	14	18	10	13	11	2	18	3	16	114
28		9	14	18	10	13	11	2	18	3	16	114
29		9	15H	18	10	13	11	2	18	3	16	115
30		9	15	18	10	13	11	2	18	3	16	115

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.75

May	Open	High	Low	Close
1				24.0N
2				29.0N
5				24.0N
6				24.0N
7				24.0N
8				25.0N
9				25.0N
12				22.0N
13				18.0N
14				16.0N
15				16.0N
16				16.0N
19				11.0N
20				11.5N
21	10.5	10.5	10.5L	10.5
22	11.0	12.0H	11.0	12.0B
23				16.5N
26	HOLIDAY			
27				15.0N
28				13.0N
29				15.5N
30				16.5N

86Oct Strike 6.00

May	Open	High	Low	Close
1				18.0N
2				23.0N
5				18.5N
6				18.5N
7				18.5N
8				20.0N
9				20.0N
12				17.0N
13				13.0N
14	14.0	14.0H	12.0L	12.0A
15				12.0N
16				12.0N
19				8.0N
20				9.0N
21				7.0N
22				9.0N
23				12.0N
26	HOLIDAY			
27				10.0N
28				9.0N
29				10.0N
30				11.0N

86Oct Strike 6.50

May	Open	High	Low	Close
1				
2				
5	13.0	13.0H	13.0L	13.0
6				13.0N
7				13.0N
8				11.0N
9				11.0N
12				10.0N
13				7.0N
14				7.0N
15				7.0N
16				7.0N
19				4.5N
20				5.0N
21				5.0N
22				5.0N
23				6.5N
26	HOLIDAY			
27				5.0N
28				4.5N
29				5.5N
30				6.5N

86Oct Strike 6.75

May	Open	High	Low	Close
1				8.0N
2				10.0N
5				6.0N
6				8.0N
7				8.0N
8				8.5N
9				8.5N
12				7.5N
13				5.5N
14				5.0N
15				5.0N
16				5.5N
19				3.5N
20				4.0N
21				4.0N
22				4.0N
23				5.0N
26	HOLIDAY			
27				4.5N
28				4.0N
29				4.0N
30				5.0N

Call volume of sales Reported in contracts—Future 86Oct

May	5.75	6.00	6.50	6.75	TOTAL
1					
2					
5					
6			1H		1L
7					
8					
9					
12					
13					
14					
15		2H			2
16					
19					
20					
21	3H				3H
22	2L				2
23					
26	HOLIDAY				
27					
28					
29					
30					
TOTAL	5	2	1		8

Call open contracts Reported in contracts—Future 86Oct

May	5.75	6.00	6.50	6.75	TOTAL
1	5L	6L		1H	12L
2	5	6		1	12
5	5	6		1	12
6	5	6	1H	1	13
7	5	6	1	1	13
8	5	6	1	1	13
9	5	6	1	1	13
12	5	6	1	1	13
13	5	6	1	1	13
14	5	6	1	1	13
15	5	8H	1	1	15
16	5	8	1	1	15
19	5	8	1	1	15
20	5	8	1	1	15
21	8	8	1	1	18
22	10H	8	1	1	20H
23	10	8	1	1	20
26	HOLIDAY				
27	8	8	1	1	18
28	8	8	1	1	18
29	8	8	1	1	18
30	8	8	1	1	18

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 5.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20	41.0	41.0	41.0L	41.0
21				42.0N
22	43.0	48.0	43.0	48.0
23				55.0N
26	HOLIDAY			
27	52.0	53.0H	52.0	53.0
28				50.0N
29				56.0N
30				59.0N

86Dec Strike 5.25

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23				
26	HOLIDAY			
27	38.0	39.0H	38.0L	39.0
28				38.5N
29				43.0N
30				44.0N

86Dec Strike 5.50

May	Open	High	Low	Close
1				39.0N
2				41.0N
5				39.0N
6				39.0N
7				39.0N
8				41.0N
9				41.0N
12				38.0N
13				33.0N
14	33.0	33.0H	31.0	31.0A
15				31.0N
16				31.0N
19				23.0N
20	22.0	22.5	22.0L	22.5B
21				23.0N
22				26.0N
23				31.5N
26	HOLIDAY			
27				28.0N
28				28.0N
29				31.0N
30				32.0N

86Dec Strike 6.00

May	Open	High	Low	Close
1	24.0	24.0H	22.0	22.0
2				24.0N
5				23.0N
6				23.0N
7	22.0	22.0	22.0	22.0
8				24.0N
9				24.0N
12				22.0N
13				19.0N
14	19.0	19.0	17.0	17.0A
15				17.0N
16				17.0N
19				12.0N
20	12.0	12.0	12.0L	12.0
21	13.0	14.0	13.0	13.0A
22				15.0N
23				17.0N
26	HOLIDAY			
27				16.0N
28				14.0N
29				16.5N
30				17.0N

86Dec Strike 6.25

May	Open	High	Low	Close
1				18.0N
2				19.0N
5				18.0N
6				18.0N
7				18.0N
8				19.0N
9				19.0N
12				17.0N
13				14.0N
14				13.0N
15				13.0N
16				13.0N
19				9.0N
20				10.0N
21				10.5N
22				11.0N
23				12.5N
26	HOLIDAY			
27				11.0N
28				10.0N
29				11.5N
30				12.0N

86Dec Strike 7.00

May	Open	High	Low	Close
1				7.5N
2				9.0N
5				8.0N
6				8.0N
7				8.0N
8				8.5N
9				8.5N
12				7.0N
13				6.5N
14				6.0N
15				6.0N
16				6.0N
19	5.0	5.5H	5.0L	5.5
20				6.0N
21				7.5N
22				8.0N
23				8.5N
26	HOLIDAY			
27				6.0N
28				5.0N
29				6.0N
30				6.5N

86Dec Strike 7.50

May	Open	High	Low	Close
1				5.0N
2				6.5N
5				6.0N
6				6.0N
7				6.0N
8				6.5N
9				6.5N
12				5.5N
13				4.5N
14				4.0N
15				4.0N
16				4.0N
19				4.0N
20				4.0N
21				5.5N
22				6.0N
23				6.5N
26	HOLIDAY			
27				5.0N
28				4.0N
29				5.0N
30				5.5N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

May	5.00	5.25	5.50	6.00	6.25	7.00	7.50	TOTAL
1				2				2
2				2				2
5								
6								
7				3				3
8								
9								
12								
13								
14			1L					1L
15				1L				1
16								
19								
20	1L		9H	4H				14H
21				2				2
22	2H					2H		4
23								
26	HOLIDAY							
27		1H						1
28								
29								
30	1							1
TOTAL	4	1	10	14		2		31

Call open contracts Reported in contracts—Future 86Dec

May	5.00	5.25	5.50	6.00	6.25	7.00	7.50	TOTAL
1			4L	5L	6H	11L	2H	28L
2			4	7	6	11	2	30
5			4	7	6	11	2	30
6			4	7	6	11	2	30
7			4	10	6	11	2	33
8			4	7	6	11	2	30
9			4	7	6	11	2	30
12			4	7	6	11	2	30
13			4	7	6	11	2	30
14			5	7	6	11	2	31
15			5	7	6	11	2	31
16			5	7	6	11	2	31
19			5	7	6	11	2	31
20	1L		14H	11	6	11	2	45
21	1		14	13H	6	11	2	47
22	2		14	13	6	13H	2	50
23	2		14	13	6	13	2	50
26	HOLIDAY							
27	2	1H	14	13	6	13	2	51
28	2	1	14	13	6	13	2	51
29	2	1	14	13	6	13	2	51
30	3H	1	14	13	6	13	2	52H

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 7.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				33.0**N**				15.0**N**
2				32.0**N**				15.0**N**
5				32.0**N**				15.0**N**
6				32.0**N**				15.0**N**
7				32.0**N**				15.0**N**
8				32.0**N**				15.0**N**
9				32.0**N**				15.0**N**
12				30.0**N**				14.0**N**
13				28.0**N**				12.0**N**
14				26.0**N**				11.0**N**
15				26.0**N**				11.0**N**
16				26.0**N**				11.0**N**
19				20.0**N**				8.0**N**
20				22.0**N**				9.0**N**
21				18.5**N**				14.5**N**
22				22.0**N**				15.0**N**
23				24.0**N**				17.0**N**
26	**HOLIDAY**				**HOLIDAY**			
27				22.0**N**				15.0**N**
28				20.0**N**				14.0**N**
29				23.0**N**				14.0**N**
30				25.0**N**				15.0**N**

Call volume of sales Reported in contracts—Future 87Feb

May	**6.00**	**7.00**	**TOTAL**
1			
2			
5			
6			
7			
8			
9			
12			
13			
14			
15			
16			
19			
20			
21			
22			
23			
26	**HOLIDAY**		
27			
28			
29			
30			
TOTAL			

Call open contracts Reported in contracts—Future 87Feb

May	**6.00**	**7.00**	**TOTAL**
1	3**H**	11**H**	14**H**
2	3	11	14
5	3	11	14
6	3	11	14
7	3	11	14
8	3	11	14
9	3	11	14
12	3	11	14
13	3	11	14
14	3	11	14
15	3	11	14
16	3	11	14
19	3	11	14
20	3	11	14
21	3	11	14
22	3	11	14
23	3	11	14
26	**HOLIDAY**		
27	3	11	14
28	3	11	14
29	3	11	14
30	1**L**	11	12**L**

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 5.00				86Aug Strike 5.25				86Aug Strike 5.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				31.0N				18.0N				10.0N
3				31.0N				18.0N				10.0N
4				31.0N				18.0N				10.0N
5				31.0N				18.0N				10.0N
6				31.0N	18.0	18.0	18.0	18.0	10.0	10.0	10.0	10.0
9				45.0N	25.0	25.0H	25.0	25.0				15.0N
10				43.0N				24.5N	17.0	17.0H	14.0	14.0A
11				45.0N				26.0N	16.0	16.0	13.0	13.0A
12				41.0N				23.0N				10.0N
13				35.0N	21.0	21.0	21.0	21.0	10.0	10.0	9.5L	9.5A
16				21.0N				11.0N				3.0N
17	19.0	21.0H	19.0L	21.0	10.0	10.0	10.0L	10.0				3.0N
18				23.0N				10.5N				3.0N
19				23.0N				10.5N				3.0N
20				24.0N	11.0	11.0	11.0	11.0				4.0N
23				18.0N				7.0N				3.0N
24				18.0N				7.0N				3.0N
25				20.0N				7.5N				3.0N
26				17.0N				6.0N				3.0N
27				14.0N				4.0N				2.5N
30				20.0N				7.0N				2.0N

	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				7.0N				4.0N				2.0N
3				7.0N				4.0N				2.0N
4				7.0N				4.0N				2.0N
5				7.0N				4.0N				2.0N
6				6.0N				3.0N				2.0N
9				9.0N				5.0N				2.0N
10				16.0N				3.5B				2.0N
11	8.0	8.0H	7.0L	7.0A	5.0	5.0H	4.0	4.0A				1.5N
12				5.0N	5.0	5.0	3.0	3.0				1.0N
13				4.0N				2.0N				1.0N
16				2.5N				1.0N				0.5N
17				2.5N				1.0N				0.5N
18				1.5N				0.5N				0.1N
19				1.5N				0.5N				0.1N
20				3.5N	3.0	3.0	2.0L	2.0				1.0N
23				2.0N				1.0N				0.5N
24				2.0N				1.0N				0.5N
25				2.0N				1.0N				0.5N
26				2.0N				1.0N				0.5N
27				1.0N				0.5N				0.1N
30				1.0N				0.5N				0.1N

	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				1.0N				0.5N				0.3N
3				1.0N				0.5N				0.3N
4				1.0N				0.5N				0.3N
5				1.0N				0.5N				0.3N
6				1.0N				0.5N				0.3N
9				1.5N				1.0N				0.5N
10				1.5N				1.0N				0.5N
11				1.0N				0.5N				0.3N
12				0.5N				0.1N				0.1N
13				0.5N				0.2N				0.1N
16				0.1N				0.1N				0.1N
17				0.1N				0.1N				0.1N
18				0.1N				0.1N				0.1N
19				0.1N				0.1N				0.1N
20				0.5N				0.1N				0.1N
23				0.1N				0.1N				0.1N
24				0.1N				0.1N				0.1N
25				0.1N				0.1N				0.1N
26				0.1N				0.1N				0.1N
27				0.1N				0.1N				0.1N
30				0.1N				0.1N				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 7.50				86Aug Strike 8.00			
Jun	Open	High	Low	Close	Open	High	Low	Close
2				0.1N				0.1N
3				0.1N				0.1N
4				0.1N				0.1N
5				0.1N				0.1N
6				0.1N				0.1N
9				0.2N				0.1N
10				0.1N				0.1N
11				0.1N				0.1N
12				0.1N				0.1N
13				0.1N				0.1N
16				0.1N				0.1N
17				0.1N				0.1N
18				0.1N				0.1N
19				0.1N				0.1N
20				0.1N				0.1N
23				0.1N				0.1N
24				0.1N				0.1N
25				0.1N				0.1N
26				0.1N				0.1N
27				0.1N				0.1N
30				0.1N				0.1N

Call volume of sales Reported in contracts—Future 86Aug

Jun	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
2												
3												
4												
5												
6		1L	1L									2L
9												
10		1	1									2
11			8H	4H	1L							13H
12					3H							3
13		1	1									2
16			2									2
17	1L	2H										3
18												
19	2H											2
20		1			1							2
23												
24												
25												
26												
27												
30												
TOTAL	3	6	13	4	5							31

Call open contracts Reported in contracts—Future 86Aug

Jun	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.50	8.00	TOTAL
2		9L	15	18H	10L	13H	11H	2H	18H	3H	16H	115
3		9	15	18	10	13	11	2	18	3	16	115
4		9	14	18	10	13	11	2	18	3	16	114L
5		9	14	18	10	13	11	2	18	3	16	114
6		10	15	18	10	13	11	2	18	3	16	116
9		10	16	18	10	13	11	2	18	3	16	117
10		10	17	18	10	13	11	2	18	3	16	118
11		10	13L	18	11	13	11	2	18	3	16	115
12		10	13	18	14	13	11	2	18	3	16	118
13		11	14	18	14	13	11	2	18	3	16	120
16		11	14	18	14	13	11	2	18	3	16	120
17	1L	13H	16	18	14	13	11	2	18	3	16	125
18	1	13	16	18	14	13	11	2	18	3	16	125
19	2H	13	18H	18	14	13	11	2	18	3	16	128H
20	1	12	18	18	15H	13	11	2	18	3	16	127
23	1	12	14	18	15	13	11	2	18	3	16	123
24	1	12	14	18	15	13	11	2	18	3	16	123
25	1	12	14	18	15	13	11	2	18	3	16	123
26	1	12	14	18	15	13	11	2	18	3	16	123
27	1	12	14	18	15	13	11	2	18	3	16	123
30	1	12	14	18	15	13	11	2	18	3	16	123

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.25

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13	37.0	37.0H	36.0	36.0A
16				23.0N
17				23.0N
18				23.0N
19				23.0N
20				24.0N
23				23.0N
24	20.0	20.0	20.0	20.0
25				21.0N
26				19.0N
27	18.0	18.0	18.0L	18.0
30				20.0N

86Oct Strike 5.75

Jun	Open	High	Low	Close
2				13.0N
3				13.0N
4				13.0N
5				13.0N
6				13.5N
9	23.0	23.0H	23.0	23.0
10				14.5N
11				16.0N
12				14.0N
13	14.0	14.0	13.5L	13.5A
16				8.0N
17				8.0N
18				8.0N
19				8.0N
20				9.0N
23				7.0N
24				7.0N
25				8.0N
26				7.0N
27				6.5N
30				9.0N

86Oct Strike 6.00

Jun	Open	High	Low	Close
2				9.0N
3				9.0N
4				9.0N
5				9.0N
6				10.0N
9				16.0N
10				10.0N
11				11.0N
12				9.0N
13				8.5N
16				5.0N
17				5.0N
18				5.0N
19				5.0N
20				6.0N
23				5.0N
24				5.0N
25				5.0N
26				4.0N
27				4.0N
30				5.0N

86Oct Strike 6.50

Jun	Open	High	Low	Close
2				4.5N
3				4.5N
4				4.5N
5				4.5N
6				5.0N
9				9.0N
10				5.0N
11				5.5N
12				5.0N
13				4.0N
16				2.5N
17				2.5N
18				2.5N
19				2.5N
20				3.0N
23				3.0N
24				3.0N
25				3.0N
26				2.5N
27				2.0N
30				1.5N

86Oct Strike 6.75

Jun	Open	High	Low	Close
2				3.5N
3				3.5N
4				3.5N
5				3.5N
6				3.5N
9				6.0N
10				4.0N
11				4.5N
12				3.5N
13				3.0N
16				2.0N
17				2.0N
18				2.0N
19				2.0N
20				2.5N
23				2.5N
24				2.5N
25				2.5N
26				2.0N
27				1.0N
30				1.0N

Call volume of sales Reported in contracts—Future 86Oct

Jun	5.25	5.75	6.00	6.50	6.75	TOTAL
2						
3						
4						
5						
6						
9		2H				2H
10						
11						
12						
13	1H	1L				2
16						
17						
18						
19						
20						
23						
24	1					1L
25						
26						
27	1					1
30						
TOTAL	3	3				6

Call open contracts Reported in contracts—Future 86Oct

Jun	5.25	5.75	6.00	6.50	6.75	TOTAL
2		8L	8H	1H	1H	18L
3		8	8	1	1	18
4		8	8	1	1	18
5		8	8	1	1	18
6		8	8	1	1	18
9		10H	8	1	1	20
10		10	8	1	1	20
11		8	8	1	1	18
12		8	8	1	1	18
13	1L	9	8	1	1	20
16	1	9	8	1	1	20
17	1	9	8	1	1	20
18	1	9	8	1	1	20
19	1	9	8	1	1	20
20	1	9	8	1	1	20
23	1	9	8	1	1	20
24	1	9	8	1	1	20
25	1	9	8	1	1	20
26	1	9	8	1	1	20
27	2H	9	8	1	1	21H
30	2	9	8	1	1	21

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				54.0N				41.0N				27.0N
3				54.0N				41.0N				27.0N
4				54.0N				41.0N				27.0N
5				54.0N				41.0N				27.0N
6				53.0N				40.0N				28.0N
9				67.0N				51.0N	32.0	39.0	31.0	39.0B
10				66.0N				50.0N				37.0N
11				68.0N				52.0N	35.0	43.0H	35.0	40.0
12				62.0N				47.0N	39.0	39.0	34.0	34.0A
13				58.0N				43.0N				30.0N
16	47.0	47.0	43.0L	43.0				33.0N	24.0	25.0	24.0	24.0A
17				43.0N				33.0N				24.0N
18	48.5	48.5H	48.5	48.5				33.0N				24.0N
19				48.5N				33.0N				24.0N
20				48.5N				34.0N				25.0N
23				43.0N				32.0N				21.0N
24				43.0N	30.0	32.0H	30.0	32.0				21.0N
25				44.0N				33.0N				22.0N
26				43.0N				31.0N				21.0N
27				38.0N	29.0	29.0	29.0L	29.0				18.0N
30				45.0N				32.0N	22.0	22.0	22.0L	22.0

	86Dec Strike 6.00				86Dec Strike 6.25				86Dec Strike 6.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				14.0N				10.0N				
3				14.0N				10.0N				
4				14.0N				10.0N				
5				14.0N				10.0N				
6				15.5N				11.5N				
9				22.0N				16.0N				
10				17.0N	15.0	15.0H	12.0L	12.0A				
11				19.0N				13.0N				
12				16.0N	13.0	13.0	13.0	13.0				
13				14.5N				10.0N	8.1	8.1H	8.1L	8.1
16	14.0	14.0H	10.0L	10.0				7.0N				5.0N
17				10.0N				7.0N				5.0N
18				10.0N				7.0N				5.0N
19				10.0N				7.0N				5.0N
20	12.0	12.0	12.0	12.0				7.5N				5.5N
23				10.0N				8.0N				6.0N
24				10.0N				8.0N				6.0N
25				11.0N				8.0N				6.0N
26				10.0N				7.0N				5.5N
27				9.0N				6.0N				5.0N
30				11.0N				8.0N				5.5N

	86Dec Strike 7.00				86Dec Strike 7.50			
Jun	Open	High	Low	Close	Open	High	Low	Close
2				5.5N				4.0N
3				5.5N				4.0N
4				5.5N				4.0N
5				5.5N				4.0N
6				6.0N				4.0N
9				7.5N				5.5N
10				5.0N				3.0N
11				5.5N				3.0N
12				5.0N				3.0N
13				4.0N				2.5N
16				3.0N				1.5N
17				3.0N				1.5N
18				3.0N				1.5N
19				3.0N				1.5N
20				3.5N				2.0N
23				2.5N				1.5N
24				2.5N				1.5N
25				2.5N				1.5N
26				2.5N				1.5N
27				2.0N				1.0N
30				2.0N				1.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
2									
3									
4									
5									
6									
9			5						5
10			2		1L				3
11			10H						10
12			6						6
13			1L		2H	2H			5
16	2H		2	7H					11H
17				3					3
18	1L								1L
19									
20				1L					1
23									
24		1H							1
25									
26									
27		1				2			3
30			1						1
TOTAL	3	2	27	11	3	4			50

Call open contracts Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
2	3L	1L	14	13L	6L		13H	2H	52
3	3	1	14	13	6		13	2	52
4	3	1	14	13	6		13	2	52
5	3	1	14	13	6		13	2	52
6	3	1	14	13	6		13	2	52
9	3	1	9L	13	6		13	2	47L
10	3	1	9	13	7		13	2	48
11	3	1	10	13	7		13	2	49
12	3	1	14	13	7		13	2	53
13	3	1	15H	13	9H	2H	13	2	58
16	3	1	15	17	9	2	13	2	62
17	3	1	14	20	9	2	13	2	64
18	4H	1	14	20	9	2	13	2	65
19	4	1	14	20	9	2	13	2	65
20	4	1	14	21H	9	2	13	2	66
23	4	1	14	21	9	2	13	2	66
24	4	2	14	21	9	2	13	2	67
25	4	2	14	21	9	2	13	2	67
26	4	2	14	21	9	2	13	2	67
27	4	3H	14	21	9	2	13	2	68H
30	4	3	14	21	9	2	13	2	68

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 6.00				87Feb Strike 6.50				87Feb Strike 7.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				22.0**N**								14.0**N**
3				22.0**N**								14.0**N**
4				22.0**N**								14.0**N**
5				22.0**N**								14.0**N**
6				23.0**N**								14.5**N**
9				31.0**N**								13.5**N**
10				26.0**N**								9.0**N**
11				27.0**N**								9.0**N**
12				24.0**N**								8.0**N**
13				24.0**N**								8.0**N**
16				17.0**N**								6.0**N**
17				17.0**N**								6.0**N**
18				17.5**N**								6.5**N**
19				17.5**N**								6.5**N**
20				18.5**N**	11.0	11.0**H**	11.0**L**	11.0				7.0**N**
23				16.0**N**				9.0**N**				6.0**N**
24				16.0**N**				9.0**N**				6.0**N**
25				16.0**N**				9.0**N**				6.0**N**
26				15.0**N**				8.0**N**				5.5**N**
27				15.0**N**				8.0**N**				5.0**N**
30				18.0**N**				11.0**N**				6.0**N**

Call volume of sales Reported in contracts—Future 87Feb

Jun	6.00	6.50	7.00	TOTAL
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30		1**H**		1**H**
TOTAL		1		1

Call open contracts Reported in contracts—Future 87Feb

Jun	6.00	6.50	7.00	TOTAL
2	3**H**		11**H**	14**L**
3	3		11	14
4	3		11	14
5	3		11	14
6	3		11	14
9	3		11	14
10	3		11	14
11	3		11	14
12	3		11	14
13	3		11	14
16	3		11	14
17	3		11	14
18	3		11	14
19	3		11	14
20	3		11	14
23	3		11	14
24	3		11	14
25	3		11	14
26	3		11	14
27	3		11	14
30	3	1**H**	11	15**H**

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.00

Jul	Open	High	Low	Close
1				20.0N
2				17.0N
3				19.0N
4	HOLIDAY			
7				17.0N
8				17.0N
9				14.0N
10				13.0N
11				12.0N
14				10.0N
15				9.0N
16				8.0N
17				8.0N
18				8.0N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.25

Jul	Open	High	Low	Close
1				7.0N
2				5.0N
3				7.0N
4	HOLIDAY			
7				6.0N
8				6.0N
9				4.0N
10				4.0N
11				2.5N
14				2.0N
15	1.0	1.0H	1.0	1.0
16				0.5N
17				0.5N
18	0.1	0.1	0.1L	0.1
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.50

Jul	Open	High	Low	Close
1				2.0N
2				2.0N
3				3.0N
4	HOLIDAY			
7				3.0N
8				3.0N
9				2.0N
10				2.0N
11				1.0N
14				0.5N
15				0.3N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.75

Jul	Open	High	Low	Close
1				1.0N
2				0.5N
3				1.0N
4	HOLIDAY			
7				1.0N
8				1.0N
9				1.0N
10				1.0N
11				0.5N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.00

Jul	Open	High	Low	Close
1				0.5N
2				0.1N
3				0.5N
4	HOLIDAY			
7				0.5N
8				0.5N
9				0.5N
10				0.5N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.25

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.50

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.75

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 7.00

Jul	Open	High	Low	Close
1				0.1N
2				0.1N
3				0.1N
4	HOLIDAY			
7				0.1N
8				0.1N
9				0.1N
10				0.1N
11				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
18				0.1N
21				
22				
23				
24				
25				
28				
29				
30				
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Jul	86Aug Strike 7.25				86Aug Strike 7.50				86Aug Strike 8.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.1N				0.1N
2								0.1N				0.1N
3								0.1N				0.1N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7								0.1N				0.1N
8								0.1N				0.1N
9				0.1N				0.1N				0.1N
10				0.1N				0.1N				0.1N
11								0.1N				0.1N
14								0.1N				0.1N
15								0.1N				0.1N
16								0.1N				0.1N
17								0.1N				0.1N
18								0.1N				0.1N
21												
22												
23												
24												
25												
28												
29												
30												
31												

Call volume of sales Reported in contracts—Future 86Aug

Jul	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	8.00	TOTAL
1													
2													
3													
4	HOLIDAY												
7													
8													
9													
10													
11													
14													
15													
16		1H											1H
17													
18													
21													
22													
23													
24													
25													
28													
29													
30													
31													
TOTAL		1											1

Call open contracts Reported in contracts—Future 86Aug

Jul	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	7.50	8.00	TOTAL
1	1H	12H	14H	18H	15H	13H	11H	2H	18H		3H	16H	123H
2	1	12	13L	18	15	13	11	2	18		3	16	122
3	1	12	13	18	15	13	11	2	18		3	16	122
4	HOLIDAY												
7	1	12	13	18	15	13	11	2	18		3	16	122
8	1	12	13	18	15	13	11	2	18		3	16	122
9	1	12	13	18	15	13	11	2	18		3	16	122
10	1	12	13	18	15	13	11	2	18		3	16	122
11	1	12	13	18	15	13	11	2	18		3	16	122
14	1	12	13	18	15	13	11	2	18		3	16	122
15	1	12	13	18	15	13	11	2	18		3	16	122
16	1	11L	13	18	15	13	11	2	18		3	16	121L
17	1	11	13	18	15	13	11	2	18		3	16	121
18	1	11	13	18	15	13	11	2	18		3	16	121
21													
22													
23													
24													
25													
28													
29													
30													
31													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21	24.0	26.0H	24.0L	26.0B
22				25.0N
23				25.0N
24				23.0N
25				23.0N
28				22.0N
29				22.0N
30				19.0N
31				26.0N

86Oct Strike 5.25

Jul	Open	High	Low	Close
1				20.0N
2				17.0N
3				18.0N
4	HOLIDAY			
7				15.0N
8				19.0N
9				19.0N
10				18.0N
11				18.0N
14				15.0N
15				16.5N
16				16.0N
17				16.0N
18				16.0N
21				15.0N
22				15.0N
23				15.0N
24				13.0N
25				13.0N
28				11.0N
29				11.0N
30				8.5N
31				13.0N

86Oct Strike 5.75

Jul	Open	High	Low	Close
1				9.0N
2				7.0N
3				8.0N
4	HOLIDAY			
7				8.0N
8				8.0N
9				6.0N
10				6.0N
11				6.0N
14				5.0N
15				5.0N
16				5.0N
17				5.0N
18				5.0N
21				5.0N
22				5.0N
23				5.0N
24				5.0N
25				5.0N
28				3.0N
29				3.0N
30				2.0N
31				3.5N

86Oct Strike 6.00

Jul	Open	High	Low	Close
1				5.0N
2				4.0N
3				4.0N
4	HOLIDAY			
7				4.0N
8				4.0N
9				4.0N
10				4.0N
11				4.0N
14				3.0N
15				3.0N
16				3.0N
17				3.0N
18				3.0N
21				3.0N
22				3.0N
23				3.0N
24				3.0N
25				3.0N
28				2.0N
29				2.0N
30				1.0N
31				1.5N

86Oct Strike 6.50

Jul	Open	High	Low	Close
1				1.5N
2				1.0N
3				1.0N
4	HOLIDAY			
7				1.0N
8				1.5N
9				1.5N
10				1.5N
11				1.5N
14				1.0N
15				1.0N
16				1.0N
17				1.0N
18	0.1	0.1H	0.1L	0.1
21				0.1N
22				0.1N
23				0.1N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N
31				0.5N

86Oct Strike 6.75

Jul	Open	High	Low	Close
1				1.0N
2				0.5N
3				0.5N
4	HOLIDAY			
7				0.5N
8				1.0N
9				1.0N
10				1.0N
11				1.0N
14				0.5N
15				0.5N
16				0.5N
17				0.5N
18				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1N
25				0.1N
28				0.1N
29				0.1N
30				0.1N
31				0.2N

Call volume of sales Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1							
2							
3							
4	HOLIDAY						
7							
8							
9							
10							
11							
14							
15							
16							
17							
18					1H		1L
21	3H						3H
22							
23							
24							
25							
28							
29							
30							
31							
TOTAL	3				1		4

Call open contracts Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1		2H	9H	8H	1H	1H	21
2		2	9	8	1	1	21
3		2	9	8	1	1	21
4	HOLIDAY						
7		2	9	8	1	1	21
8		2	9	8	1	1	21
9		2	9	8	1	1	21
10		2	9	8	1	1	21
11		2	9	8	1	1	21
14		2	9	8	1	1	21
15		2	9	8	1	1	21
16		2	9	8	1	1	21
17		2	9	8	1	1	21
18		2	9	8		1	20L
21	3H	2	9	8		1	23H
22	3	2	9	8		1	23
23	3	2	9	8		1	23
24	3	2	9	8		1	23
25	3	2	9	8		1	23
28	3	2	9	8		1	23
29	3	2	9	8		1	23
30	3	2	9	8		1	23
31	3	2	9	8		1	23

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				45.0N				32.0N	20.5	20.5	20.5	20.5
2				42.0N				30.0N	22.0	22.0H	20.0	20.0A
3				41.0N				30.0N				20.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				41.0N				30.0N				21.0N
8				43.0N				30.0N				22.0N
9	45.0	45.0H	42.0	42.0				29.0N	20.0	20.0	19.0	19.0
10				41.0N				28.0N				19.0N
11				41.0N				28.0N				19.0N
14	40.0	40.0	40.0L	40.0				26.0N	17.0	18.0	17.0	18.0
15				40.0N				27.0N	22.0	22.0	20.5	20.5A
16				38.0N				26.0N				17.0N
17				38.0N				24.0N				16.0N
18				36.0N	24.0	24.0H	24.0	24.0				16.0N
21				34.0N	22.0	22.0	18.0L	21.0B	12.0	15.0	12.0L	15.0B
22				33.0N	19.0	21.0	19.0	21.0				14.0N
23				33.0N				21.0N	14.0	14.0	14.0	14.0
24				32.0N				20.0N	14.0	14.0	14.0	14.0
25				32.0N				20.0N				14.0N
28				32.0N	20.0	20.0	20.0	20.0	15.0	15.0	15.0	15.0
29				32.0N				20.0N				15.0N
30				29.0N				18.0N				12.0N
31				35.0N	23.0	23.0	21.0	21.0				14.0N

	86Dec Strike 6.00				86Dec Strike 6.25				86Dec Strike 6.50			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				11.0N				8.0N				5.5N
2				10.0N				7.0N				5.0N
3	11.0	11.0H	11.0	11.0				7.0N				5.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				11.0N				7.0N				5.0N
8				11.0N				8.0N				5.0N
9				10.0N				8.0N				5.0N
10				10.0N				8.0N				5.0N
11				10.0N				8.0N				5.0N
14				8.0N				6.5N				4.0N
15				8.5N				6.5N				4.0N
16	8.0	8.0	8.0	8.0				6.0N				3.5N
17				8.0N				6.0N				3.5N
18				8.0N				6.0N				3.5N
21				7.0N				5.0N				3.0N
22				6.0N				4.0N				3.0N
23				6.0N				4.0N				3.0N
24				6.0N				4.0N				3.0N
25				6.0N	5.0	5.0H	4.0L	4.0				3.0N
28				5.0N				3.0N				2.0N
29				5.0N				3.0N				2.0N
30				4.5N				2.5N				2.0N
31	6.5	6.5	6.5L	6.5				4.0N				3.0N

	86Dec Strike 7.00				86Dec Strike 7.50			
Jul	Open	High	Low	Close	Open	High	Low	Close
1				2.0N				1.0N
2				2.0N				1.0N
3				2.0N				1.0N
4	HOLIDAY				HOLIDAY			
7				2.0N				1.0N
8				2.0N				1.0N
9				2.0N				1.0N
10				2.0N				1.0N
11				2.0N				1.0N
14				2.0N				0.5N
15				2.0N				1.0N
16				2.0N				1.0N
17				2.0N				1.0N
18				2.0N				1.0N
21				2.0N				1.0N
22				2.0N				1.0N
23				2.0N				1.0N
24				2.0N				1.0N
25				2.0N				1.0N
28				1.0N				0.5N
29				1.0N				0.5N
30				1.0N				0.5N
31				1.5N				1.0N

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jul	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
1			25H						25H
2	1L		1L			2H			4
3				1L					1L
4	HOLIDAY								
7									
8									
9			5						5
10	2H								2
11									
14			1						1
15	1								1
16			2						2
17				5					5
18		1L							1
21		2							2
22		3H	3						6
23									
24			1						1
25			1		1H				2
28		1	1						2
29									
30									
31		1		7H					8
TOTAL	4	8	40	13	1	2			68

Call open contracts Reported in contracts—Future 86Dec

Jul	5.00	5.25	5.50	6.00	6.25	6.50	7.00	7.50	TOTAL
1	4L	3L	39L	21L	9L	2L	13H	2H	93L
2	5	3	39	21	9	4H	13	2	96
3	5	3	39	22	9	2	13	2	95
4	HOLIDAY								
7	5	3	39	22	9	2	13	2	95
8	5	3	39	22	9	2	13	2	95
9	5	3	43H	22	9	2	13	2	99
10	7	3	43	22	9	2	13	2	101
11	7	3	43	22	9	2	13	2	101
14	7	3	43	22	9	2	13	2	101
15	8H	3	43	22	9	2	13	2	102
16	8	3	43	22	9	2	13	2	102
17	8	3	43	27	9	2	13	2	107
18	8	4	43	27	9	2	13	2	108
21	8	6	43	27	9	2	13	2	110
22	8	7	40	27	9	2	13	2	108
23	8	7	40	27	9	2	13	2	108
24	8	7	40	27	9	2	13	2	108
25	8	7	40	27	10H	2	13	2	109
28	8	8	40	27	10	2	13	2	110
29	8	8	40	27	9	2	13	2	109
30	8	8	40	27	9	2	13	2	109
31	8	9H	40	34H	9	2	13	2	117H

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.50

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22	22.0	22.0**H**	22.0**L**	22.0
23				22.0**N**
24	22.0	22.0	22.0	22.0
25				22.0**N**
28				22.0**N**
29				22.0**N**
30				20.0**N**
31				24.0**N**

87Feb Strike 6.00

Jul	Open	High	Low	Close
1				18.0**N**
2				16.0**N**
3				16.0**N**
4	HOLIDAY			
7				16.0**N**
8				17.0**N**
9				15.0**N**
10				14.0**N**
11				14.0**N**
14				13.0**N**
15				13.5**N**
16				13.0**N**
17				13.0**N**
18				13.0**N**
21				12.0**N**
22				12.0**N**
23				12.0**N**
24				12.0**N**
25				12.0**N**
28				12.0**N**
29				12.0**N**
30				9.0**N**
31				11.0**N**

87Feb Strike 6.50

Jul	Open	High	Low	Close
1				11.0**N**
2				10.0**N**
3				10.0**N**
4	HOLIDAY			
7				10.0**N**
8				10.0**N**
9				9.0**N**
10				9.0**N**
11				9.0**N**
14				8.0**N**
15				7.5**N**
16				7.0**N**
17				7.0**N**
18				7.0**N**
21				6.5**N**
22				6.5**N**
23				6.5**N**
24				6.5**N**
25				6.5**N**
28				6.5**N**
29				6.5**N**
30				4.5**N**
31				5.5**N**

87Feb Strike 7.00

Jul	Open	High	Low	Close
1				6.0**N**
2				5.0**N**
3				5.0**N**
4	HOLIDAY			
7				5.0**N**
8				5.5**N**
9				5.0**N**
10				5.0**N**
11				5.0**N**
14				4.0**N**
15				4.0**N**
16				3.5**N**
17				3.5**N**
18				3.5**N**
21				3.5**N**
22				3.5**N**
23				3.5**N**
24				3.5**N**
25				3.5**N**
28				3.5**N**
29				3.5**N**
30				2.0**N**
31				3.0**N**

Call volume of sales Reported in contracts—Future 87Feb

Jul	5.50	6.00	6.50	7.00	TOTAL
1					
2					
3					
4	HOLIDAY				
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21					
22	3**H**				3**H**
23					
24	1**L**				1**L**
25					
28					
29					
30					
31					
TOTAL	4				4

Call open contracts Reported in contracts—Future 87Feb

Jul	5.50	6.00	6.50	7.00	TOTAL
1		3**H**	1**H**	11**H**	15**L**
2		3	1	11	15
3		3	1	11	15
4	HOLIDAY				
7		3	1	11	15
8		3	1	11	15
9		3	1	11	15
10		3	1	11	15
11		3	1	11	15
14		3	1	11	15
15		3	1	11	15
16		3	1	11	15
17		3	1	11	15
18		3	1	11	15
21		3	1	11	15
22	3**L**	3	1	11	18
23	3	3	1	11	18
24	4**H**	3	1	11	19**H**
25	4	3	1	11	19
28	4	3	1	11	19
29	4	3	1	11	19
30	4	3	1	11	19
31	4	3	1	11	19

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 6.00

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10	20.0	21.0**H**	20.0**L**	21.0
11				21.0**N**
14				20.0**N**
15				20.0**N**
16				19.0**N**
17				19.0**N**
18				19.0**N**
21				19.0**N**
22				17.0**N**
23				17.0**N**
24				17.0**N**
25				17.0**N**
28				17.0**N**
29				17.0**N**
30				14.0**N**
31				16.5**N**

Call volume of sales Reported in contracts—Future 87Apr

Jul	6.00	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10	3H	3H
11	3	3
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		
TOTAL	6	6

Call open contracts Reported in contracts—Future 87Apr

Jul	6.00	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10	3L	3L
11	6H	6H
14	6	6
15	6	6
16	6	6
17	6	6
18	6	6
21	6	6
22	6	6
23	6	6
24	6	6
25	6	6
28	6	6
29	6	6
30	5	6
31	6	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.00				86Oct Strike 5.25				86Oct Strike 5.75			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				33.0N	15.0	15.0	15.0L	15.0				5.0N
4				33.0N				15.0N				5.0N
5				30.0N				15.0N				5.0N
6				29.0N				15.0N				3.0N
7				31.0N	16.0	16.0H	16.0	16.0				3.0N
8				34.0N				18.0N				3.5N
11	52.0	52.0H	52.0L	52.0				32.0N				7.0N
12				47.0N				28.0N				6.0N
13				41.0N				24.0N				6.0N
14				41.0N				24.0N				5.0N
15				38.0N				22.0N				4.0N
18				22.0N				10.0N				1.5N
19				22.0N				10.0N				1.5N
20				26.0N				12.0N				2.0N
21				26.0N				12.0N				2.0N
22				19.0N				7.0N				1.0N
25				20.0N				7.5N				1.0N
26				20.0N				7.5N				1.0N
27				20.0N				7.5N				1.0N
28				20.0N				7.0N				2.0N
29				22.0N				8.0N				2.0N

	86Oct Strike 6.00				86Oct Strike 6.50				86Oct Strike 6.75			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				2.0N				0.5N				0.2N
4				2.0N				0.5N				0.2N
5				2.0N				0.5N				0.2N
6				1.0N				0.1N				0.1N
7				2.0N				0.5N				0.1N
8				2.0N				0.5N				0.1N
11				4.0N				1.0N				0.5N
12				3.0N				0.8N				0.3N
13				3.0N				0.8N				0.3N
14				3.0N				0.5N				0.2N
15				2.5N				0.5N				0.3N
18				1.0N				0.1N				0.1N
19				1.0N				0.1N				0.1N
20				1.0N				0.1N				0.1N
21				1.0N				0.1N				0.1N
22				0.5N				0.1N				0.1N
25				0.5N				0.1N				0.1N
26				0.5N				0.1N				0.1N
27				0.5N				0.1N				0.1N
28				0.1N				0.1N				0.1N
29				1.0N				0.1N				0.1N

Call volume of sales Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1		8H					8H
4							
5							
6							
7		8					8
8							
11	3H						3L
12							
13							
14							
15							
18							
19							
20							
21							
22							
25							
26							
27							
28							
29							
TOTAL	3	16					19

Call open contracts Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1	3H	10H	9H	8H		1H	31H
4	3	10	9	8		1	31
5	3	10	9	8		1	31
6	3	10	9	8		1	31
7	3	10	9	8		1	31
8	3	2L	9	8		1	23
11	3	2	9	8		1	23
12		2	9	8		1	20L
13		2	9	8		1	20
14		2	9	8		1	20
15		2	9	8		1	20
18		2	9	8		1	20
19		2	9	8		1	20
20		2	9	8		1	20
21		2	9	8		1	20
22		2	9	8		1	20
25		2	9	8		1	20
26		2	9	8		1	20
27		2	9	8		1	20
28		2	9	8		1	20
29		2	9	8		1	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				43 0N	22 0	25 0	22 0	25 0				17 0N
4				43 0N				25 0N				17 0N
5				43 0N				25 0N				17 0N
6				40 0N	25 0	25 0	25 0	25 0	17 0	17 0	16 0	16 0
7				42 0N				27 0N				17 0N
8				46 0N				29 0N	17 0	19 0	17 0	19 0B
11				72 0N				49 0N	35 0	35 0H	32 0	32 0
12				57 0N	43 0	43 0H	43 0	43 0	26 0	29 0	26 0	29 0
13				50 0N	37 0	38 0	37 0	38 0	30 0	30 0	25 0	25 0
14				52 0N	36 0	36 0	36 0	36 0				25 0N
15				50 0N				35 0N	24 0	24 0	23 0	23 0
18				34 0N				22 0N	19 0	19 0	15 0	15 0A
19				32 0N				20 0N	19 0	19 0	15 0	15 0
20				35 0N				22 0N	17 0	17 0	16 0	16 0A
21				36 0N				23 0N				14 0N
22				31 0N	22 0	22 0	18 0L	18 0A				13 0N
25				32 0N				22 0N	12 0	12 0	12 0L	12 0
26				32 0N	20 0	20 0	20 0	20 0				12 0N
27	32 0	34 0H	32 0L	34 0				19 0N				12 0N
28				33 0N	23 0	23 0	19 0	19 0				12 0N
29				34 0N				20 0N				12 0N

	86Dec Strike 5.75				86Dec Strike 6.00				86Dec Strike 6.25			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					5 5	6 5	5 5L	6 5				4 0N
4								6 5N				4 0N
5	12 0	13 0	12 0	13 0				7 0N				4 5N
6				9 0N				7 0N				4 0N
7	11 0	11 0	11 0	11 0				7 0N				4 0N
8	15 0	15 0	15 0	15 0				8 0N				4 5N
11	25 0	26 0H	25 0	26 0B				17 0N				10 0N
12	18 0	18 0	18 0	18 0	12 0	12 0	12 0	12 0				8 0N
13	17 0	17 0	17 0	17 0	12 0	13 0H	12 0	13 0				7 0N
14				15 0N	10 0	10 0	10 0	10 0				7 0N
15				14 0N				9 0N				6 0N
18				9 0N				8 0N				4 0N
19				8 0N				8 0N				4 0N
20				9 0N				7 0N				4 0N
21				10 0N				6 0N				4 0N
22				7 0N				5 0N				3 0N
25				8 0N				5 5N				3 0N
26				8 0N				5 5N				3 0N
27				8 0N				5 5N				3 0N
28				8 0N				5 0N				3 0N
29	10 0	10 0	10 0L	10 0				5 0N				4 0N

	86Dec Strike 6.50				86Dec Strike 7.00				86Dec Strike 7.50			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				3 5N				2 0N				1 0N
4				3 5N				2 0N				1 0N
5				3 5N				2 0N				1 0N
6				2 5N				1 0N				0 5N
7				3 0N				1 0N				0 3N
8				3 5N				1 5N				1 0N
11				6 0N				2 0N				1 0N
12				6 0N				4 0N				2 5N
13				5 0N				3 0N				1 0N
14				5 0N				2 0N				1 0N
15				5 0N				2 0N				1 0N
18				2 5N				1 5N				0 5N
19				2 5N				1 5N				0 5N
20				3 0N				1 0N				0 1N
21				3 0N				1 5N				0 5N
22				2 0N				1 0N				0 5N
25				2 0N				0 5N				0 1N
26				2 0N				0 5N				0 1N
27				2 0N				0 5N				0 1N
28				2 0N				0 1N				0 5N
29				1 0N				1 0N				0 5N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Aug	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1		3**H**			7					10
4										
5				1**L**	14**H**					15**H**
6		2	5	1						8
7				1						1**L**
8			2	1						3
11			1**L**	2**H**						3
12		1**L**	2	1	1**L**					5
13		3	2	1	3					9
14					3					3
15		1	2							3
18										
19			6**H**							6
20			2							2
21										
22										
25		1	1							2
26										
27	2**H**	1								3
28		1								1
29										
TOTAL	2	13	23	8	28					74

Call open contracts Reported in contracts—Future 86Dec

Aug	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	8**L**	9**L**	40**L**		34**H**	9**H**	2**H**	13**H**	2**H**	117**L**
4	8	9	40		34	9	2	13	2	117
5	8	9	40	1**L**	34	9	2	13	2	118
6	8	10	45	2	27**L**	9	2	13	2	118
7	8	10	45	3	27	9	2	13	2	119
8	8	10	47	4	27	9	2	13	2	122
11	8	10	47	6	27	9	2	13	2	124
12	8	10	48	7	28	9	2	13	2	127
13	8	13	48	8**H**	31	9	2	13	2	134
14	8	13	49	8	30	9	2	13	2	134
15	8	13	49	8	30	9	2	13	2	134
18	8	13	48	8	30	9	2	13	2	133
19	8	12	53**H**	8	30	9	2	13	2	137
20	8	12	53	8	30	9	2	13	2	137
21	8	12	53	8	30	9	2	13	2	137
22	8	12	53	8	30	9	2	13	2	137
25	8	13	52	8	30	9	2	13	2	137
26	8	13	52	8	30	9	2	13	2	137
27	10**H**	13	52	8	30	9	2	13	2	139
28	10	14**H**	52	8	30	9	2	13	2	140**H**
29	10	14	52	8	30	9	2	13	2	140

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.50

Aug	Open	High	Low	Close
1				29.0N
4				29.0N
5				29.0N
6				25.0N
7	23.0	23.0H	23.0L	23.0
8				27.0N
11				42.0N
12				42.0N
13				38.0N
14				38.0N
15				37.0N
18				25.0N
19				25.0N
20				38.0N
21				28.0N
22				21.0N
25				21.0N
26				21.0N
27				21.0N
28				21.0N
29				21.0N

87Feb Strike 6.00

Aug	Open	High	Low	Close
1				14.0N
4				14.0N
5				14.0N
6				11.5N
7				12.0N
8				15.0N
11	28.0	28.0H	28.0	28.0
12				19.0N
13	19.0	19.0	19.0	19.0
14	20.0	20.0	17.0L	17.0A
15				17.0N
18				15.0N
19				15.0N
20				14.0N
21				14.0N
22				11.0N
25				11.0N
26				11.0N
27				11.0N
28				11.0N
29				11.0N

87Feb Strike 6.50

Aug	Open	High	Low	Close
1				7.0N
4				7.0N
5	8.0	8.0H	8.0L	8.0
6				6.0N
7				6.0N
8				7.5N
11				14.0N
12				10.0N
13				10.0N
14				9.0N
15				9.0N
18				8.0N
19				8.0N
20				9.0N
21				9.0N
22				6.0N
25				6.0N
26				6.0N
27				6.0N
28				6.0N
29				6.0N

87Feb Strike 7.00

Aug	Open	High	Low	Close
1				4.0N
4				4.0N
5				4.0N
6				3.0N
7				3.0N
8				4.5N
11				8.0N
12				5.0N
13				5.0N
14				5.0N
15				5.0N
18				5.0N
19				5.0N
20				5.0N
21				5.0N
22				3.5N
25				3.0N
26				3.0N
27				3.0N
28				3.0N
29				3.0N

Call volume of sales Reported in contracts—Future 87Feb

Aug	5.50	6.00	6.50	7.00	TOTAL
1					
4					
5			2H		2
6					
7	8H				8H
8					
11		1H			1L
12		1			1
13					
14		1			1
15		1			1
18					
19					
20					
21					
22					
25					
26					
27					
28					
29					
TOTAL	8	4	2		14

Call open contracts Reported in contracts—Future 87Feb

Aug	5.50	6.00	6.50	7.00	TOTAL
1	4L	3L	1L	11H	19L
4	4	3	1	11	19
5	4	3	3H	11	21
6	4	3	3	11	21
7	12H	3	3	11	29
8	12	3	3	11	29
11	12	4	3	11	30H
12	9	5	3	11	28
13	9	5	3	11	28
14	9	6	3	11	29
15	9	7H	3	11	30
18	9	7	3	11	30
19	9	7	3	11	30
20	9	7	3	11	30
21	9	7	3	11	30
22	9	7	3	11	30
25	9	7	3	11	30
26	9	7	3	11	30
27	9	7	3	11	30
28	9	7	3	11	30
29	9	7	3	11	30

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.50

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	32.0	32.0**H**	32.0**L**	32.0

87Apr Strike 6.00

Aug	Open	High	Low	Close
1				20.0**N**
4				20.0**N**
5				20.0**N**
6	20.0	20.0**H**	17.0**L**	17.0**A**
7				18.0**N**
8				22.0**N**
11				33.0**N**
12				25.0**N**
13				23.0**N**
14				22.0**N**
15				21.0**N**
18				18.0**N**
19				18.0**N**
20				19.0**N**
21				19.0**N**
22				16.0**N**
25				16.5**N**
26				16.5**N**
27				16.5**N**
28				18.0**N**
29				18.0**N**

87Apr Strike 6.50

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13	16.0	16.0**H**	16.0**L**	16.0
14				14.0**N**
15				12.0**N**
18				11.0**N**
19				11.0**N**
20				12.0**N**
21				12.0**N**
22				11.0**N**
25				11.0**N**
26				11.0**N**
27				11.0**N**
28				11.0**N**
29				11.0**N**

87Apr Strike 7.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11	14.0	14.0**H**	14.0**L**	14.0
12				10.0**N**
13				9.0**N**
14				9.0**N**
15				9.0**N**
18				7.0**N**
19				7.0**N**
20				7.0**N**
21				7.0**N**
22				7.5**N**
25				7.0**N**
26				7.0**N**
27				7.0**N**
28				7.0**N**
29				7.0**N**

Call volume of sales Reported in contracts—Future 87Apr

Aug	5.50	6.00	6.50	7.00	TOTAL
1					
4					
5					
6		5**H**			5**H**
7					
8					
11				1**H**	1**L**
12					
13			1**H**		1
14					
15					
18					
19					
20					
21					
22					
25					
26					
27					
28					
29	1**H**				1
TOTAL	1	5	1	1	8

Call open contracts Reported in contracts—Future 87Apr

Aug	5.50	6.00	6.50	7.00	TOTAL
1		6**L**			6**L**
4		6			6
5		6			6
6		11**H**			11
7		11			11
8		11			11
11		11		1**H**	12
12		11		1	12
13		11	1**H**	1	13
14		11	1	1	13
15		11	1	1	13
18		11	1	1	13
19		11	1	1	13
20		11	1	1	13
21		11	1	1	13
22		11	1	1	13
25		11	1	1	13
26		11	1	1	13
27		11	1	1	13
28		11	1	1	13
29	1**H**	11	1	1	14**H**

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				43.0**N**
3				37.0**N**
4				40.0**N**
5				59.0**N**
8				70.0**N**
9				70.0**N**
10				63.0**N**
11				67.0**N**
12				75.0**N**
15				86.0**N**
16				80.0**N**
17				76.0**N**
18				76.0**N**
19				100.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				24.0**N**
3				15.5**N**
4	23.0	23.0	20.0**L**	20.0**A**
5	26.0	36.0	26.0	36.0**B**
8				45.0**N**
9				46.0**N**
10				39.0**N**
11				42.0**N**
12				55.0**N**
15				61.0**N**
16	54.0	55.0**H**	54.0	55.0**B**
17				51.0**N**
18				51.0**N**
19				75.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				5.0**N**
3				3.0**N**
4				3.0**N**
5				7.0**N**
8				11.0**N**
9				10.0**N**
10				7.0**N**
11				10.0**N**
12	11.0	13.0	11.0	13.0**B**
15	13.0	15.0**H**	13.0	15.0**B**
16				11.0**N**
17				7.0**N**
18	11.0	13.0	6.0**L**	6.0**A**
19				25.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				2.0**N**
3				1.0**N**
4				1.0**N**
5				3.0**N**
8				3.0**N**
9	3.5	3.5	3.5	3.5
10				2.0**N**
11	3.0	5.0**H**	3.0	5.0**B**
12				6.0**N**
15	5.0	5.0	5.0	5.0
16	3.0	4.0	3.0	4.0**B**
17	3.0	3.0	2.0	2.0**A**
18	1.0	1.0	1.0**L**	1.0
19	4.0	4.0	2.0	2.0**A**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				1.0**N**
3				0.1**N**
4				0.5**N**
5				0.2**N**
8				0.5**N**
9				0.3**N**
10				0.1**N**
11				0.2**N**
12				0.5**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				1.0**N**
3				0.1**N**
4				0.3**N**
5				0.1**N**
8				0.1**N**
9				0.1**N**
10				0.1**N**
11				0.1**N**
12				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
22				
23				
24				
25				
26				
29				
30				

Call volume of sales Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1	HOLIDAY						
2							
3							
4		1**H**					1**L**
5		1					1
8							
9				1**L**			1
10							
11				31			31
12			5	1			6
15			3**L**	61**H**			64**H**
16		1		5			6
17				20			20
18			15**H**	7			22
19			5	1			6
22							
23							
24							
25							
26							
29							
30							
TOTAL		3	28	127			158

Call open contracts Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.00	6.50	6.75	TOTAL
1	HOLIDAY						
2		2	9	8		1**H**	20
3		2	9	8		1	20
4		3**H**	9	8		1	21
5		2	9	8		1	20
8		2	9	8		1	20
9		2	9	7**L**		1	19
10		1**L**	9	7		1	18**L**
11		1	9	38		1	49
12		1	4	38		1	44
15		1	3**L**	93		1	98
16			3	98		1	102
17			3	118		1	122
18			17	123**H**		1	141
19			21**H**	120		1	142**H**
22							
23							
24							
25							
26							
29							
30							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Sep	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				56.0N				37.0N				22.0N
3				47.0N				31.0N	20.0	21.0	20.0L	21.0B
4				56.0N	34.0	35.0	34.0L	35.0B	25.0	28.0	25.0	28.0
5				68.0N	37.0	43.0	37.0	43.0				36.0N
8	67.0	82.0	63.0L	63.0A	52.0	60.0	52.0	59.0A	34.0	49.0	34.0	38.0A
9				81.0N				61.0N	44.0	44.0	43.0	43.0
10				74.0N	68.0	71.0	56.0	56.0	49.0	55.0	34.0	39.0
11				79.0N				60.0N				44.0N
12				86.0N				68.0N				49.0N
15				96.0N				75.0N				55.0N
16				91.0N				71.0N	56.0	56.0	51.0	51.0A
17				85.0N	62.0	65.0	62.0	65.0B	47.0	47.0	46.0	47.0B
18				85.0N				64.0N	51.0	51.0	48.0	48.0A
19	106.0	108.0H	106.0	108.0B				86.0N	57.0	66.0H	57.0	66.0B
22				107.0N	82.0	84.0H	81.0	81.0A				62.0N
23				105.0N	82.0	82.0	77.0	77.0A				61.0N
24				99.0N				77.0N				57.0N
25				84.0N				62.0N				44.0N
26				67.0N	49.0	58.0	47.0	47.0A				30.0N
29				60.0N	50.0	50.0	40.0	40.0A				26.0N
30				65.0N				44.0N				29.0N

Sep	86Dec Strike 5.75				86Dec Strike 6.00				86Dec Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				18.0N				13.0N				10.0N
3				14.0N				9.5N				7.0N
4				19.0N	12.0	12.0	12.0L	12.0				9.0N
5	23.0	27.0	22.0	27.0	19.0	20.0	19.0	20.0B				14.0N
8	33.0	33.0	32.0	32.0A	22.0	23.0	20.0	23.0B				16.0N
9				33.0N				25.0N	20.0	20.0	17.0	17.0
10				28.0N	30.0	30.0	19.0	19.0	19.0	19.0	13.0L	13.0
11				31.0N	19.0	23.0	19.0	23.0B				17.0N
12	40.0	40.0	40.0	40.0	30.0	30.0	30.0	30.0				22.0N
15	38.0	40.0	38.0	40.0B	29.0	31.0	29.0	31.0B	22.0	22.0	22.0	22.0
16				37.0N				28.0N	22.0	22.0	21.0	21.0A
17				32.0N	25.0	25.0	25.0	25.0	19.0	19.0	19.0	19.0
18				33.0N	28.0	28.0	24.0	24.0A	18.5	18.5	17.0	17.0A
19	48.0	48.0H	48.0	48.0	33.0	36.0H	33.0	36.0B	24.0	28.0H	24.0	27.0A
22				47.0N	32.5	36.0	32.5	36.0				27.0N
23	41.0	45.0	41.0	45.0B				32.0N	23.0	26.0	23.0	24.0A
24				40.0N	32.5	32.5	30.0	30.0	23.0	23.0	23.0	23.0
25				28.0N	26.0	26.0	22.0	22.0A				16.0N
26	26.0	26.0	22.5	22.5A				15.0N				11.0N
29	23.0	23.0	19.2L	19.2A				13.0N				10.0N
30	22.0	22.0	20.0	20.0	15.0	15.0	12.0	12.0				7.0N

Sep	86Dec Strike 6.50				86Dec Strike 7.00				86Dec Strike 7.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				7.0N				4.0N				1.0N
3				5.0N				2.5N				1.0N
4				6.0N				4.0N				2.5N
5				10.0N	4.0	5.0H	4.0L	5.0B				3.0N
8				12.0N				6.0N				3.0N
9				12.0N				6.0N				3.0N
10				10.0N				5.0N				2.0N
11				13.0N				7.0N				3.5N
12				16.0N				9.0N				5.0N
15				17.0N				9.0N				4.0N
16				16.0N				7.0N				3.0N
17	16.0	16.0	14.0	14.0A				7.0N				3.0N
18	15.0	15.0	13.0	13.0A				6.0N				3.0N
19	19.0	21.0	19.0	21.0B				11.0N				5.0N
22	23.0	23.0H	20.5	20.5A				10.0N				4.5N
23				17.0N				9.0N				4.0N
24				17.0N				8.0N				3.5N
25	12.0	12.0	11.0L	11.0A				5.0N				2.0N
26				8.0N				3.5N				1.2N
29				7.0N				2.5N				1.0N
30				6.0N				2.0N				0.5N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Sep	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	**HOLIDAY**									
2				10**H**						10
3			1**L**							1**L**
4		1**L**	2		2					5
5		5**H**	10	1**L**	1**L**			2**H**		19
8	3**H**	3	20**H**	1	3					30**H**
9			4	3	2					9
10	1**L**	2	2		8**H**	2				15
11			2		4					6
12				1	1					2
15				1	1					2
16			10							10
17		2				3	1**L**			6
18			3		5	15**H**				23
19	1		1	4	3		2			11
22		1			4	1**L**	14**H**			20
23				1		1				2
24		1			3	5				9
25					1		1			2
26		5		1	1					7
29		1		2						3
30				2	4					6
TOTAL	5	21	55	27	43	27	18	2		198

Call open contracts Reported in contracts—Future 86Dec

Sep	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	**HOLIDAY**									
2	10**H**	14	52**L**	18	30	9**L**	2**L**	13**H**	2**H**	150
3	10	14	53	18	30	9	2	13	2	151
4	10	14	55	18	29	9	2	13	2	152
5	10	16	59	19**H**	29	9	2	13	2	159
8	5	17**H**	59	18	28	9	2	13	2	153
9	5	17	59	18	27	9	2	13	2	152
10	5	15	60**H**	16	20**L**	11	2	13	2	144**L**
11	4	15	60	16	24	11	2	13	2	147
12	4	15	56	17	25	10	2	13	2	144
15	4	15	56	18	25	10	2	13	2	145
16	4	15	56	18	25	10	2	13	2	145
17	4	15	56	18	25	13	3	13	2	149
18	4	13	56	18	30	28	3	13	2	167
19	3**L**	13	56	14	29	28	4	13	2	162
22	3	13	56	14	33	27	18**H**	13	2	179
23	3	13	56	13**L**	33	27	18	13	2	178
24	3	13	56	13	34**H**	27	18	13	2	179
25	3	12	56	13	34	30**H**	18	13	2	181
26	3	10**L**	56	14	33	30	18	13	2	179
29	3	10	56	15	33	30	18	13	2	180
30	3	10	56	16	34	30	18	13	2	182**H**

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26	83.0	83.0H	79.0L	79.0A
29				72.0N
30				75.0N

87Feb Strike 5.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				35.0N
3				30.0N
4				31.0N
5				48.0N
8				50.0N
9				58.0N
10				54.0N
11				56.0N
12	67.0	67.0	65.0	65.0A
15				71.0N
16				68.0N
17				62.0N
18				61.0N
19				78.0N
22				79.0N
23	81.0	81.0H	77.0	77.0A
24				71.0N
25				58.0N
26				50.5N
29	44.0	44.0	38.0L	38.0A
30				41.0N

87Feb Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9	45.0	45.0	44.0	44.0
10				41.0N
11	43.0	44.0	43.0L	44.0B
12				52.0N
15	52.0	56.0	52.0	56.0B
16	55.0	55.0	54.0	54.0A
17	50.0	50.0	49.0	49.0A
18				47.0N
19				62.0N
22				63.0N
23	60.0	60.0H	58.0	58.0A
24				58.0N
25				45.0N
26				36.0N
29				31.5N
30				33.0N

87Feb Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				21.0N
3				17.0N
4	17.0	17.0	17.0L	17.0
5				28.0N
8				35.0N
9				36.0N
10				32.0N
11				37.0N
12				44.0N
15				46.0N
16				42.0N
17				39.0N
18				38.0N
19	56.0	56.0H	51.0	51.0A
22				50.0N
23				49.0N
24				47.0N
25				36.0N
26				30.0N
29	29.0	29.0	28.0	28.0A
30				26.0N

87Feb Strike 6.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10	38.0	38.0H	24.0L	24.0
11				29.0N
12				35.0N
15				36.0N
16				34.0N
17				32.0N
18				30.0N
19				41.0N
22				41.0N
23				41.0N
24				38.0N
25				30.0N
26				25.0N
29				21.0N
30				21.0N

87Feb Strike 6.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				21.0N
3				9.0N
4				10.0N
5				17.0N
8				24.0N
9				24.0N
10				19.0N
11				24.0N
12				28.0N
15				29.0N
16				27.0N
17				26.0N
18				24.5N
19				33.0N
22	30.0	33.0H	30.0L	33.0B
23				32.0N
24				30.0N
25				23.0N
26				20.5N
29				17.0N
30				18.0N

87Feb Strike 6.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15	23.0	24.0H	23.0L	24.0B
16				22.0N
17				21.0N
18				20.0N
19				26.0N
22				25.0N
23				26.5N
24				23.0N
25				18.0N
26				16.0N
29				13.0N
30				14.0N

87Feb Strike 7.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				7.0N
3				4.5N
4				6.0N
5				10.0N
8				16.0N
9				16.0N
10				13.0N
11				16.0N
12				19.0N
15				19.0N
16				17.0N
17				17.0N
18				15.0N
19				21.0N
22				20.0N
23				21.5N
24				17.5N
25				13.0N
26				13.0N
29				10.5N
30				11.0N

H = high **L** = low **A** = asked **B** = bid **N**

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Feb

Sep	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**								
2									
3									
4				1**H**					1**L**
5									
8									
9									
10			1**L**		2**H**				3
11									
12		1**L**	1						2
15							1**H**		1
16			1						1
17			3**H**						3
18									
19				1					1
22						1**H**			1
23		3**H**	1						4**H**
24									
25									
26	1**H**								1
29				1					1
30		1							1
TOTAL	1	5	7	3	2	1	1		20

Call open contracts Reported in contracts—Future 87Feb

Sep	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**								
2		9**H**		7**L**		3**H**		11**H**	30**L**
3		9		7		3		11	30
4		9		7		3		11	30
5		9		7		3		11	30
8		9		7		3		11	30
9		9		7		3		11	30
10		9	1**L**	7	2**H**	3		11	33
11		9	1	7	2	3		11	33
12		9	2	7	2	3		11	34
15		9	2	7	2	3	1**H**	11	35
16		9	3	7	2	3	1	11	36
17		9	6**H**	7	2	3	1	11	39
18		9	6	7	2	3	1	11	39
19		9	6	8	2	3	1	11	40
22		9	6	8	2	3	1	11	40
23		9	6	8	2	3	1	11	40
24		9	6	8	2	3	1	11	40
25		9	6	8	2	3	1	11	40
26	1**H**	9	6	8	2	3	1	11	41
29	1	9	6	9**H**	2	3	1	11	42**H**
30	1	9	6	9	2	3	1	11	42

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				43.0**N**
3				38.0**N**
4				38.0**N**
5				55.0**N**
8				61.0**N**
9				68.0**N**
10				64.0**N**
11				68.0**N**
12	78.0	78.0**H**	77.0**L**	77.0**A**
15				81.0**N**
16				77.0**N**
17				73.0**N**
18				71.0**N**
19				88.0**N**
22				88.0**N**
23				85.0**N**
24				80.0**N**
25				67.0**N**
26				55.0**N**
29				48.0**N**
30				51.0**N**

87Apr Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				28.0**N**
3	30.0	30.0	28.0**L**	28.0**A**
4				28.0**N**
5				37.0**N**
8				44.0**N**
9				44.0**N**
10	49.0	55.0	41.0	41.0
11				44.0**N**
12				49.0**N**
15				55.0**N**
16	54.0	55.0	51.0	51.0**A**
17	50.0	50.0	48.0	48.0**A**
18	48.0	48.0	48.0	48.0
19				61.0**N**
22	62.0	62.0**H**	62.0	62.0
23				58.0**N**
24				56.0**N**
25				45.0**N**
26				38.0**N**
29				35.0**N**
30				49.0**N**

87Apr Strike 6.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				16.0**N**
3				15.0**N**
4				16.0**N**
5				25.0**N**
8				33.0**N**
9				31.0**N**
10				28.0**N**
11				31.0**N**
12				36.0**N**
15				39.0**N**
16				34.0**N**
17				34.0**N**
18				33.0**N**
19				43.0**N**
22				44.0**N**
23				42.0**N**
24				40.0**N**
25				33.0**N**
26				28.0**N**
29				25.0**N**
30				27.0**N**

87Apr Strike 7.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				11.0**N**
3				9.0**N**
4				10.0**N**
5				16.0**N**
8				23.0**N**
9				23.0**N**
10				20.0**N**
11				23.0**N**
12				28.0**N**
15				28.0**N**
16				24.0**N**
17				25.0**N**
18				22.5**N**
19				31.0**N**
22				30.0**N**
23				30.0**N**
24				26.0**N**
25				21.0**N**
26	21.0	21.0**H**	17.5**L**	17.5**A**
29				17.5**N**
30				18.0**N**

87Apr Strike 7.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17	22.0	22.0**H**	21.0**L**	21.0**A**
18				18.5**N**
19				26.0**N**
22				25.0**N**
23				26.0**N**
24				21.0**N**
25				18.0**N**
26				13.0**N**
29				13.5**N**
30				14.0**N**

Call volume of sales Reported in contracts—Future 87Apr

Sep	5.50	6.00	6.50	7.00	7.25	TOTAL
1	HOLIDAY					
2						
3		1**L**				1**L**
4						
5						
8						
9						
10		4				4
11						
12						
15						
16	1**H**	2				3
17		2			1**H**	3
18		5**H**				5**H**
19						
22		3				3
23						
24						
25						
26				2**H**		2
29						
30						
TOTAL	1	17		2	1	21

Call open contracts Reported in contracts—Future 87Apr

Sep	5.50	6.00	6.50	7.00	7.25	TOTAL
1	HOLIDAY					
2	1**L**	11	1**H**	1**L**		14**L**
3	1	12	1	1		15
4	1	12	1	1		15
5	1	12	1	1		15
8	1	12	1	1		15
9	1	12	1	1		15
10	1	13	1	1		16
11	1	13	1	1		16
12	1	13	1	1		16
15	1	13	1	1		16
16	2**H**	13	1	1		17
17	2	15**H**	1	1	1**H**	20**H**
18	2	10**L**	1	1	1	15
19	2	10	1	1	1	15
22	2	13	1	1	1	18
23	2	13	1	1	1	18
24	2	13	1	1	1	18
25	2	13	1	1	1	18
26	2	13	1	3**H**	1	20
29	2	13	1	3	1	20
30	2	13	1	3	1	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 6.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	25.0	32.0	25.0**L**	32.0**B**
3				28.0**N**
4				29.0**N**
5				42.0**N**
8				50.0**N**
9				52.0**N**
10	52.0	52.0	52.0	52.0
11				55.0**N**
12				59.0**N**
15				63.0**N**
16				59.0**N**
17				56.0**N**
18				55.0**N**
19				69.0**N**
22				68.0**N**
23				68.0**N**
24	68.0	68.0**H**	64.0	64.0**A**
25				54.0**N**
26				44.0**N**
29				41.0**N**
30				42.0**N**

Call volume of sales Reported in contracts—Future 87Jun

Sep	6.00	TOTAL
1	**HOLIDAY**	
2		
3		
4	4**H**	4**H**
5		
8		
9		
10	1**L**	1**L**
11		
12		
15		
16		
17		
18		
19		
22		
23		
24	1	1
25		
26		
29		
30		
TOTAL	6	6

Call open contracts Reported in contracts—Future 87Jun

Sep	6.00	TOTAL
1	**HOLIDAY**	
2		
3		
4	4**L**	4**L**
5	4	4
8	4	4
9	4	4
10	5	5
11	5	5
12	5	5
15	5	5
16	5	5
17	5	5
18	5	5
19	5	5
22	5	5
23	5	5
24	6**H**	6**H**
25	6	6
26	6	6
29	6	6
30	6	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				63.0N	46.0	46.0	44.0	44.0				28.0N
2				84.0N				62.0N				45.0N
3				72.0N	60.0	60.0	51.5	51.5A				39.0N
6				80.0N				57.0N				40.0N
7				77.0N				54.0N				36.0N
8				80.0N				58.0N				38.0N
9				72.0N				50.0N				31.0N
10				72.0N				50.0N				31.0N
13				72.0N	49.0	49.0	49.0	49.0				31.0N
14				66.0N				45.0N				28.0N
15				63.0N				41.0N				24.0N
16				60.0N				38.0N				21.0N
17				63.0N				40.0N				22.0N
20	75.0	85.0H	75.0L	85.0B				62.0N				40.0N
21				81.0N				58.0N				36.0N
22				87.0N	62.0	62.0H	62.0	62.0	37.0	39.5H	37.0	39.5B
23				68.0N				46.0N	33.0	33.0	26.0	26.0A
24				67.0N				44.0N				25.0N
27				67.0N				44.0N				25.0N
28				67.0N	44.0	44.0	44.0	44.0	22.0	22.0	22.0	22.0
29				64.5N	45.0	45.0	41.0L	41.0A	20.0	20.5	20.0L	20.5B
30				72.0N				48.0N				27.0N
31				68.0N				44.0N				22.5N

	86Dec Strike 5.75				86Dec Strike 6.00				86Dec Strike 6.25			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				18.0N	14.0	14.0	12.0	12.0				7.0N
2				30.0N	16.5	20.0H	16.5	20.0				13.0N
3	26.0	26.0H	22.0	22.0A	18.0	18.0	15.0	15.0A				9.0N
6				25.0N				18.0N				13.0N
7				25.0N				16.0N				10.5N
8				26.0N				17.0N				12.0N
9	19.0	19.0	19.0	19.0	16.0	16.0	13.0	13.0A				8.0N
10	23.0	23.0	19.0	19.0A				13.0N				8.0N
13				19.0N				13.0N				8.0N
14				15.0N	7.0	10.0	7.0	9.0				5.0N
15				13.0N				7.0N				4.0N
16				11.0N				6.0N				3.5N
17	9.0	11.0	9.0L	11.0B				6.0N				4.0N
20				23.0N				13.0N				8.5N
21				19.0N	12.0	12.0	10.0	10.0A				4.5N
22	22.0 23.0	23.0	22.0	23.0				12.0N	5.0	5.5H	5.0L	5.5B
23	22.0	22.0	12.0	12.0A	11.0	11.0	5.0L	5.0A				2.5N
24				11.0N				5.0N				2.5N
27				11.0N	7.0	7.0	7.0	7.0				2.5N
28	12.0	12.0	12.0	12.0				7.0N				2.5N
29				8.5N				3.0N				1.5N
30				11.5N				3.5N				2.0N
31				8.5N				3.0N				1.0N

	86Dec Strike 6.50				86Dec Strike 7.00				86Dec Strike 7.50			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				5.0N				2.0N				0.5N
2				9.0N				4.0N				1.5N
3				6.5N				2.5N				0.8N
6				9.0N				3.0N				1.0N
7				7.0N				2.5N				1.0N
8				8.0N				2.5N				1.0N
9				5.5N				2.0N				0.5N
10				5.5N				2.0N				0.5N
13				5.5N				2.0N				0.5N
14				4.5N				1.0N				0.1N
15	4.0	4.0H	2.5L	2.5				1.0N				0.2N
16				2.5N				0.5N				0.2N
17				2.5N				1.2N				0.2N
20				6.0N				2.0N				1.0N
21				3.0N				1.0N				0.1N
22				3.0N				1.0N				0.2N
23				1.0N				0.3N				0.1N
24				1.0N	1.0	1.0H	1.0L	1.0				0.1N
27				1.0N				1.0N				0.1N
28				1.0N				1.0N				0.1N
29				0.5N				0.1N				0.1N
30				1.0N				0.1N				0.1N
31				0.5N				0.1N				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Oct	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1		1L			1L					2
2					1					1L
3		1		1L	1					3
6										
7										
8										
9				1	1					2
10				1						1
13		1								1
14				1	3H					4
15										
16							1H			1
17				1						1
20	1H									1
21					1					1
22		1	1L			2H				4
23			1	11H	1					13H
24										
27					1					1
28		3H	1	1						5
29		2	2H					5H		9
30										
31										
TOTAL	1	9	5	17	10	2	1	5		50

Call open contracts Reported in contracts—Future 86Dec

Oct	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
1	3H	11H	56L	16L	35L	30H	18H	13L	2H	184
2	3	11	56	16	36	30	18	13	2	185
3	3	10	56	16	36	30	18	13	2	184
6	3	10	56	16	36	30	18	13	2	184
7	3	10	56	16	36	27	18	13	2	181
8	3	10	56	16	36	27	18	13	2	181
9	3	10	56	17	37	27	18	13	2	183
10	3	10	56	18	37	27	18	13	2	184
13	3	9	56	18	37	27	18	13	2	183
14	3	9	56	18	37	27	18	13	2	183
15	3	9	56	18	37	27	18	13	2	183
16	3	8	56	18	36	25	17L	13	2	178L
17	3	8	56	18	36	25	17	13	2	178
20	3	8	56	18	36	25	17	13	2	178
21	3	8	56	18	37	25	17	13	2	179
22	3	8	56	18	37	27	17	13	2	181
23	3	8	56	23H	38	26	17	13	2	186H
24	3	8	56	23	38	26	17	13	2	186
27	2L	7	56	18	39H	24L	17	13	2	178
28	2	7	56	19	39	24	17	13	2	179
29	2	5L	58H	19	39	24	17	18H	2	184
30	2	5	58	19	39	24	17	18	2	184
31	2	5	58	19	39	24	17	18	2	184

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.00

Oct	Open	High	Low	Close
1				78.0N
2				95.0N
3				83.0N
6				90.0N
7				88.0N
8				92.0N
9				82.0N
10				82.0N
13				82.0N
14				79.0N
15				75.0N
16				72.0N
17				74.0N
20				94.0N
21				91.0N
22				95.0N
23				79.0N
24				77.0N
27				77.0N
28				77.0N
29				75.0N
30				83.0N
31				78.0N

87Feb Strike 5.50

Oct	Open	High	Low	Close
1				44.0N
2				58.0N
3				48.0N
6				52.0N
7				52.0N
8				55.0N
9				47.5N
10				47.5N
13				47.5N
14				44.0N
15				40.0N
16				36.0N
17				37.0N
20				53.0N
21				49.5N
22	52.0	54.0H	52.0	54.0B
23				42.0N
24				40.0N
27				40.0N
28				40.0N
29	36.0	37.5	36.0L	37.5B
30				44.0N
31				40.0N

87Feb Strike 5.75

Oct	Open	High	Low	Close
1				33.0N
2				45.0N
3				36.5N
6	40.0	40.0H	40.0	40.0
7				41.0N
8				43.0N
9				36.0N
10				35.0N
13				35.0N
14				32.0N
15				29.0N
16				26.0N
17				29.0N
20				41.0N
21				37.0N
22				41.0N
23				29.0N
24	27.0	27.0	27.0L	27.0
27				27.0N
28	32.0	32.0	32.0	32.0
29				27.0N
30				31.0N
31				27.5N

87Feb Strike 6.00

Oct	Open	High	Low	Close
1	28.0	28.0H	26.0	26.0
2				35.5N
3				28.5N
6				34.0N
7				32.0N
8				35.0N
9				29.0N
10				29.0N
13				29.0N
14				26.0N
15				22.0N
16	24.0	24.0	22.5	22.5A
17	20.0	21.0	20.0L	21.0B
20				31.0N
21				27.5N
22				30.0N
23				21.0N
24				20.0N
27				20.0N
28				20.0N
29				19.5N
30				23.0N
31				20.5N

87Feb Strike 6.25

Oct	Open	High	Low	Close
1				21.0N
2				29.0N
3				24.0N
6				27.0N
7				26.0N
8				28.0N
9				22.0N
10				22.0N
13				22.0N
14				20.0N
15				17.0N
16				15.0N
17				16.0N
20				24.0N
21				21.0N
22				22.0N
23				15.0N
24				14.0N
27				14.0N
28				14.0N
29				15.0N
30				17.0N
31				15.0N

87Feb Strike 6.50

Oct	Open	High	Low	Close
1				18.0N
2				23.0N
3				20.0N
6				22.0N
7	22.5	22.5H	21.0L	21.0A
8				23.5N
9				18.0N
10				18.0N
13				18.0N
14				16.0N
15				14.0N
16				12.0N
17				12.5N
20				19.0N
21				17.0N
22				18.0N
23				12.0N
24				11.0N
27				11.0N
28				11.0N
29				12.0N
30				13.5N
31				12.0N

87Feb Strike 6.75

Oct	Open	High	Low	Close
1				14.0N
2				18.0N
3				16.0N
6				18.0N
7				17.0N
8				18.5N
9				15.0N
10				15.0N
13				15.0N
14				13.0N
15				11.0N
16				9.5N
17				10.0N
20				15.5N
21				13.0N
22				14.0N
23				9.0N
24				8.5N
27				8.5N
28				8.5N
29				9.0N
30				10.5N
31				7.5N

87Feb Strike 7.00

Oct	Open	High	Low	Close
1				11.5N
2				13.5N
3	14.0	14.0H	12.0	12.0A
6				13.0N
7				12.5N
8				13.5N
9				11.0N
10				11.0N
13				11.0N
14				9.0N
15				8.0N
16				6.5N
17	8.5	8.5	7.5	7.5A
20				11.5N
21				10.0N
22				10.5N
23				7.0N
24				6.5N
27				6.5N
28				7.5N
29	7.0	7.0	5.5L	5.5A
30				7.5N
31				5.5N

87Feb Strike 7.25

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15	8.0	8.0H	6.0L	6.0
16				5.5N
17				6.0N
20				9.5N
21				7.0N
22				8.0N
23				6.0N
24				5.5N
27				5.5N
28				5.5N
29				4.0N
30				6.5N
31				5.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Feb

Oct	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1				1L						1L
2										
3				1				2H		3H
6			1H							1
7						3H				3
8										
9										
10										
13										
14										
15									1H	1
16				1						1
17				2H				1L		3
20										
21										
22		2H								2
23										
24			1							1
27										
28			1							1
29		1L						1		2
30										
31										
TOTAL		3	3	5		3		4	1	19

Call open contracts Reported in contracts—Future 87Feb

Oct	5.00	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1	1H	9L	6L	10L	2H	3L	1H	11L		43L
2	1	9	6	10	2	3	1	11		43
3	1	9	6	11	2	3	1	13		46
6	1	9	7H	11	2	3	1	13		47
7	1	9	7	11	2	6H	1	13		50
8	1	9	7	11	2	6	1	13		50
9	1	9	7	11	2	6	1	13		50
10	1	9	7	11	2	6	1	13		50
13	1	9	7	11	2	6	1	13		50
14	1	9	7	11	2	6	1	13		50
15	1	9	7	11	2	6	1	13	1H	51
16	1	9	6	12	2	6	1	13	1	51
17	1	9	6	14H	2	6	1	14	1	54
20	1	9	6	14	2	6	1	14	1	54
21	1	9	6	14	2	6	1	14	1	54
22	1	11	6	14	2	6	1	14	1	56
23	1	11	6	14	2	6	1	14	1	56
24	1	11	6	14	2	6	1	14	1	56
27	1	11	6	14	2	6	1	14	1	56
28	1	11	7	14	2	6	1	14	1	57
29	1	12H	7	14	2	6	1	15H	1	59H
30	1	12	7	14	2	6	1	15	1	59
31	1	12	7	14	2	6	1	15	1	59

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Apr Strike 5.50				87Apr Strike 5.75				87Apr Strike 6.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				52.0**N**								36.0**N**
2				66.0**N**								45.0**N**
3				56.0**N**								37.0**N**
6				62.0**N**								45.0**N**
7				60.0**N**								40.0**N**
8				63.0**N**								44.0**N**
9				57.0**N**								38.0**N**
10				57.0**N**								38.0**N**
13				57.0**N**								38.0**N**
14				53.0**N**								35.0**N**
15				50.0**N**								32.0**N**
16				46.0**N**								29.0**N**
17				47.5**N**								30.0**N**
20				63.0**N**								41.0**N**
21				60.0**N**								38.0**N**
22				64.0**N**								39.5**N**
23				52.0**N**								32.0**N**
24				50.0**N**								31.0**N**
27				50.0**N**								31.0**N**
28				50.0**N**	43.0	43.0**H**	43.0**L**	43.0				31.0**N**
29				47.5**N**				37.5**N**				30.0**N**
30				53.0**N**				41.5**N**				34.0**N**
31				50.0**N**				38.5**N**				31.0**N**

	87Apr Strike 6.25				87Apr Strike 6.50				87Apr Strike 7.00			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								26.0**N**				18.0**N**
2								32.5**N**				21.5**N**
3								27.0**N**				17.0**N**
6								33.0**N**				20.0**N**
7								29.0**N**				18.5**N**
8								32.0**N**				20.0**N**
9								27.0**N**				18.0**N**
10								27.0**N**				18.0**N**
13					30.0	30.0**H**	29.0	29.0				18.0**N**
14	34.0	34.0**H**	31.0**L**	31.0				25.0**N**				15.0**N**
15				26.0**N**	25.0	25.0	22.5	22.5				15.0**N**
16				23.5**N**	20.0	20.0	20.0**L**	20.0				13.0**N**
17				24.5**N**				20.5**N**				13.5**N**
20				34.0**N**				28.0**N**				19.5**N**
21				31.0**N**				26.0**N**	19.0	19.0**H**	17.0	17.0**A**
22				32.5**N**				26.0**N**				17.5**N**
23				24.5**N**				20.5**N**	15.0	15.0	15.0**L**	15.0
24				24.0**N**				20.0**N**				14.5**N**
27				24.0**N**				20.0**N**				14.5**N**
28				24.0**N**				20.0**N**				14.5**N**
29				24.0**N**				19.5**N**				11.0**N**
30				27.0**N**				23.0**N**				13.5**N**
31				25.0**N**				20.0**N**				12.0**N**

87Apr Strike 7.25

Oct	**Open**	**High**	**Low**	**Close**
1				13.0**N**
2				16.5**N**
3				13.0**N**
6				16.5**N**
7				16.0**N**
8				17.0**N**
9				13.5**N**
10				13.5**N**
13				13.5**N**
14				11.5**N**
15				12.0**N**
16				11.5**N**
17				12.0**N**
20				17.0**N**
21				13.0**N**
22				14.0**N**
23				10.5**N**
24				10.0**N**
27				10.0**N**
28				10.0**N**
29				8.5**N**
30				10.5**N**
31				9.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1								
2								
3								
6								
7								
8								
9								
10								
13					1L			1L
14				1H				1
15					3H			3H
16					1			1
17								
20								
21						2H		2
22								
23								
24						1L		1
27								
28		1H						1
29								
30								
31								
TOTAL		1		1	5	3		10

Call open contracts Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1	2H		13H		1L	3L	1H	20L
2	2		13		1	3	1	20
3	2		13		1	3	1	20
6	2		13		1	3	1	20
7	2		13		1	3	1	20
8	2		13		1	3	1	20
9	2		13		1	3	1	20
10	2		13		1	3	1	20
13	2		13		2	3	1	21
14	2		13	1H	2	3	1	22
15	2		13	1	5	3	1	25
16	2		13	1	6H	3	1	26
17	2		13	1	6	3	1	26
20	2		13	1	6	3	1	26
21	2		13	1	6	5	1	28
22	2		13	1	6	5	1	28
23	2		13	1	6	5	1	28
24	2		13	1	6	6H	1	29H
27	2		13	1	5	6	1	28
28	2	1H	13	1	5	6	1	29
29	2	1	13	1	5	6	1	29
30	2	1	13	1	5	6	1	29
31	2	1	13	1	5	6	1	29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 6.00

Oct	Open	High	Low	Close
1				42.0N
2				53.0N
3				45.0N
6				55.0N
7				47.0N
8				50.0N
9				44.0N
10				44.0N
13				44.0N
14				42.0N
15				39.0N
16				36.0N
17				37.0N
20				49.0N
21	46.0	47.0H	46.0L	47.0B
22				48.0N
23				40.0N
24				39.0N
27				39.0N
28				39.0N
29				37.0N
30				42.0N
31				39.5N

Call volume of sales Reported in contracts—Future 87Jun

Oct	6.00	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21	1H	1H
22		
23		
24		
27		
28		
29		
30		
31		
TOTAL	1	1

Call open contracts Reported in contracts—Future 87Jun

Oct	6.00	TOTAL
1	6L	6L
2	6	6
3	6	6
6	6	6
7	6	6
8	6	6
9	6	6
10	6	6
13	6	6
14	6	6
15	6	6
16	6	6
17	6	6
20	6	6
21	7H	7H
22	7	7
23	7	7
24	7	7
27	6	6
28	6	6
29	6	6
30	6	6
31	6	6

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				72.0**N**				48.0**N**				25.0**N**
4				75.0**N**	52.0	52.0**H**	50.0**L**	50.0**A**	27.0	28.0	27.0	27.0**A**
5				67.0**N**				42.0**N**	22.0	22.0	22.0	18.0**B**
6	74.0	76.0	74.0**L**	76.0				52.0**N**				28.0**N**
7	77.0	79.0**H**	77.0	79.0**B**				54.0**N**				31.0**B**
10				75.0**N**	50.0	50.0	50.0	50.0	32.0	32.0	26.0	26.0
11				77.0**N**				52.0**N**	28.0	28.0	22.0	27.0**B**
12				82.0**N**				57.0**N**	28.0	31.5	28.0	31.5**B**
13				82.0**N**				57.0**N**	31.0	31.0	31.0	31.0
14				71.0**N**				46.0**N**	33.0	33.0**H**	18.0**L**	18.0
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28												

	86Dec Strike 5.75				86Dec Strike 6.00				86Dec Strike 6.25			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				7.5**N**				3.5**N**				2.0**N**
4				8.5**N**				3.0**N**				1.0**N**
5				4.0**N**				1.0**N**				0.5**N**
6				10.0**N**				2.0**N**				1.0**N**
7				11.0**N**				2.0**N**				0.5**N**
10				7.0**N**				2.0**N**				1.0**N**
11	2.0	6.0	2.0	6.0**B**				1.0**N**				0.2**N**
12	4.0	7.5	4.0	7.5**B**				0.5**N**				0.1**N**
13	5.0	6.0	4.0	6.0**B**				0.5**N**				0.1**N**
14	8.0	8.0**H**	0.1**L**	0.1**A**				0.1**N**				0.1**N**
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28												

	86Dec Strike 6.50				86Dec Strike 7.00				86Dec Strike 7.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.5**N**				0.1**N**				0.1**N**
4				0.5**N**				0.1**N**				0.1**N**
5				0.1**N**				0.1**N**				0.1**N**
6				0.1**N**				0.1**N**				0.1**N**
7				0.1**N**				0.1**N**				0.1**N**
10				0.5**N**				0.1**N**				0.1**N**
11				0.1**N**				0.1**N**				0.1**N**
12				0.1**N**				0.1**N**				0.1**N**
13				0.1**N**				0.1**N**				0.1**N**
14				0.1**N**				0.1**N**				0.1**N**
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
3										
4										
5		1L	3							4
6										
7	2H									2
10			1L							1L
11		2H	13H	1L						16
12			1	1						2
13			1	4						5
14			7	12H						19H
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										
TOTAL	2	3	26	18						49

Call open contracts Reported in contracts—Future 86Dec

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.50	TOTAL
3	2H	5H	58H	19H	39H	24H	17H	13H	2H	179H
4	2	5	58	19	39	24	17	13	2	179
5	2	5	57	19	39	24	17	13	2	178
6	2	5	57	19	39	24	17	13	2	178
7	1L	5	58	19	39	24	17	13	2	178
10	1	5	58	19	39	24	17	13	2	178
11	1	3L	53	19	39	24	17	13	2	171
12	1		46	19	39	24	17	13	2	161
13	1		47	18L	39	24	17	13	2	161
14	1		45L	18	39	24	17	13	2	159L
17										
18										
19										
20										
21										
24										
25										
26										
27	HOLIDAY									
28										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.00				87Feb Strike 5.25				87Feb Strike 5.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				81.0**N**								42.0**N**
4				84.0**N**								42.0**N**
5				76.0**N**								34.0**N**
6				84.0**N**								41.0**N**
7				87.0**N**								44.0**N**
10				83.0**N**								41.0**N**
11				84.0**N**								42.5**N**
12				88.0**N**								44.0**N**
13				88.0**N**								44.0**N**
14				77.0**N**								36.0**N**
17				59.0**N**								23.0**N**
18				64.0**N**								28.0**N**
19				55.0**N**					25.0	25.0**H**	22.0	22.0**A**
20				51.0**N**	34.0	34.0**H**	32.0	32.0**A**	24.0	24.0	19.5	19.5**A**
21				35.0**N**	25.0	25.0	22.0**L**	22.0**A**	20.0	20.0	9.5**L**	9.5**A**
24				35.0**N**				18.0**N**				13.0**N**
25				40.5**N**				23.5**N**				14.5**N**
26				37.5**N**				21.5**N**				13.5**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				45.0**N**				27.0**N**				17.0**N**

	87Feb Strike 5.75				87Feb Strike 6.00				87Feb Strike 6.25			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				29.0**N**				22.0**N**				16.0**N**
4	30.0	30.0	30.0	30.0				23.0**B**				16.5**N**
5	26.0	26.0	20.5	20.5	20.0	20.0	15.0	15.0				11.0**N**
6				29.0**N**				21.0**N**				16.0**N**
7				30.0**N**				22.0**N**				15.5**N**
10				30.0**N**	24.0	24.0**H**	24.0	24.0				15.0**N**
11	27.0	29.0	26.0	29.0**B**				20.0**N**				14.0**N**
12				30.0**N**				21.5**N**				14.0**N**
13				30.0**N**				21.5**N**				14.0**N**
14	33.0	33.0**H**	23.0	23.0**A**	19.0	21.5	15.0	15.0**A**				9.5**N**
17	18.0	18.0	13.0	13.0**A**	13.0	13.0	8.0	8.0**A**				6.5**N**
18				15.5**N**				10.0**B**				7.0**N**
19	15.0	15.0	11.5	11.5**A**	10.0	10.0	7.5	7.5**A**				5.0**N**
20	13.0	13.0	10.0	10.0**A**				6.5**N**				4.5**N**
21	8.0	8.0	5.5**L**	5.5**A**				3.5**N**				2.5**N**
24				8.5**N**				6.5**B**				3.7**N**
25				9.0**N**				6.5**N**				5.0**N**
26				8.0**N**				6.0**N**				4.5**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				11.0**N**	6.0	7.0	6.0**L**	7.0**B**				5.5**N**

	87Feb Strike 6.50				87Feb Strike 6.75				87Feb Strike 7.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				11.0**N**				7.0**N**				5.0**N**
4				13.0**N**				9.0**N**				6.5**N**
5				9.0**N**				6.5**N**				5.0**N**
6				12.0**N**				8.0**N**				6.0**N**
7				11.5**N**				6.5**N**				5.0**N**
10				11.0**N**				7.0**N**				5.0**N**
11				9.5**N**				6.0**N**				4.5**N**
12				9.0**N**				6.0**N**				4.0**N**
13				9.0**N**				6.0**N**				4.0**N**
14				6.0**N**				4.0**N**				2.5**N**
17				3.5**N**				2.0**N**				1.0**N**
18				4.5**N**				2.8**N**				2.0**N**
19				3.0**N**				2.0**N**				1.5**N**
20				2.7**N**				1.7**N**				1.2**N**
21				1.5**N**				1.0**N**				0.5**N**
24				2.5**N**				1.5**N**				0.7**N**
25				3.5**N**				2.5**N**				1.5**N**
26				3.0**N**				2.2**N**				1.3**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				4.0**N**				3.0**N**				1.7**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 7.25

Nov	Open	High	Low	Close
3				4.0N
4				4.8N
5				3.5N
6				5.0N
7				3.5N
10				4.0N
11				2.7N
12				2.0N
13				2.0N
14				1.5N
17				0.8N
18				1.3N
19				1.0N
20				0.8N
21				0.4N
24				0.4N
25				0.7N
26				0.7N
27	HOLIDAY			
28				1.0N

Call volume of sales Reported in contracts—Future 87Feb

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
3											
4				2							2
5				1L	5H						6
6											
7											
10					1L						1L
11				14H							14
12											
13											
14				1	2						3
17				1	1						2
18											
19			2	12	1						15H
20		1L	1L	1							3
21		2H	9H	1							12
24											
25											
26											
27	HOLIDAY										
28					1						1
TOTAL		3	12	33	11						59

Call open contracts Reported in contracts—Future 87Feb

Nov	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
3	1H		12H	7L	14L	2H	6H	1H	15H	1H	59L
4	1		12	9	14	2	6	1	15	1	61
5	1		12	10	19	2	6	1	15	1	67
6	1		12	10	19	2	6	1	15	1	67
7	1		12	10	19	2	6	1	15	1	67
10	1		12	10	20	2	6	1	15	1	68
11	1		12	20H	20	2	6	1	15	1	78
12	1		11L	14	20	2	6	1	15	1	71
13	1		11	14	20	2	6	1	15	1	71
14	1		11	15	21	2	6	1	15	1	73
17	1		11	16	21	2	6	1	15	1	74
18	1		11	16	21	2	6	1	15	1	74
19	1		11	16	22	2	6	1	15	1	75
20	1	1L	11	17	22	2	6	1	15	1	77
21	1	3H	12	18	22	2	6	1	15	1	81
24	1	3	12	18	22	2	6	1	15	1	81
25	1	3	12	18	22	2	6	1	15	1	81
26	1	3	12	18	22	2	6	1	15	1	81
27	HOLIDAY										
28	1	3	12	18	23H	2	6	1	15	1	82H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Apr Strike 5.25				87Apr Strike 5.50				87Apr Strike 5.75			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								52.0**N**				41.0**N**
4								53.0**N**				42.5**N**
5	68.0	68.0	62.0	62.0				45.0**N**	38.0	38.0	34.0	34.0
6				69.0**N**				51.0**N**	39.0	39.0	39.0	39.0
7				71.0**N**				53.0**N**				41.0**N**
10				70.0**N**				52.0**N**	45.0	45.0**H**	40.0	40.0**A**
11				70.0**N**				52.0**N**				40.0**N**
12	70.0	74.0**H**	70.0	74.0**B**				55.0**N**				41.5**N**
13				74.0**N**	55.0	55.0**H**	55.0	55.0				41.5**N**
14				65.0**N**				47.0**N**	41.0	41.0	35.0	35.0**A**
17				47.5**N**				34.0**N**	30.0	30.0	23.5	23.5**A**
18				53.0**N**	38.0	38.0	37.5	37.5**A**				26.0**N**
19				45.0**N**				31.0**N**	23.0	23.0	23.0	22.0**B**
20				42.0**N**				29.0**N**	22.0	22.0	18.5	18.5**A**
21				29.0**N**	28.0	28.0	19.0**L**	19.0**A**	18.0	18.0	12.5**L**	12.5**A**
24				30.5**N**				21.5**N**				16.5**N**
25	33.0	33.5	33.0**L**	33.5	26.0	26.0	23.5	23.5				17.0**N**
26				31.5**N**				22.0**N**				16.0**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				37.0**N**				26.0**N**	23.0	23.0	19.5	19.5**A**

	87Apr Strike 6.00				87Apr Strike 6.25				87Apr Strike 6.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				32.0**N**				25.0**N**	24.0	24.0**H**	20.0**L**	20.0**A**
4				33.5**N**				26.0**N**				21.5**N**
5				28.5**N**				22.0**N**				18.0**N**
6				31.0**N**				25.5**N**				20.0**N**
7				32.0**N**				25.0**N**				19.5**N**
10	36.0	36.0**H**	32.0	32.0**A**				26.0**N**				19.0**N**
11	32.0	32.0	30.5	30.5**A**				24.5**N**				18.5**N**
12	31.0	31.0	31.0	31.0				25.0**N**				19.0**N**
13				31.5**N**				25.0**N**				19.0**N**
14	33.0	33.0	26.0	26.0**A**				20.0**N**				15.0**N**
17	24.0	24.0	18.5	18.5**A**				15.0**N**				10.5**N**
18				20.0**N**				15.0**N**				12.0**N**
19				16.5**N**				12.0**N**				10.0**N**
20				15.0**N**				11.0**N**				9.0**N**
21	9.0	11.0	9.0**L**	9.0**A**				6.5**N**				5.0**N**
24				12.5**N**				9.5**N**				7.0**N**
25				13.0**N**				9.5**N**				7.5**N**
26				12.0**N**				9.0**N**				7.0**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				14.5**N**				11.0**N**				8.5**N**

	87Apr Strike 7.00				87Apr Strike 7.25			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				11.0**N**				9.0**N**
4				13.0**N**				10.5**N**
5				11.0**N**				8.5**N**
6				13.0**N**				10.5**N**
7				10.5**N**				8.0**N**
10				12.0**N**				9.0**N**
11				11.0**N**				8.0**N**
12	12.0	12.0**H**	11.5**L**	11.5**A**				8.5**N**
13				11.5**N**				8.5**N**
14				8.5**N**				6.5**N**
17				6.0**N**				4.2**N**
18				7.3**N**				5.4**N**
19				5.5**N**				4.2**N**
20				5.2**N**				3.8**N**
21				3.0**N**				2.0**N**
24				3.7**N**				2.0**N**
25				4.0**N**				2.5**N**
26				4.0**N**				2.3**N**
27	**HOLIDAY**				**HOLIDAY**			
28				5.0**N**				3.0**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Apr

Nov	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
3									
4						1H			1L
5	2H								2
6			2						2
7									
10			1L						1
11				2					2
12	2			4			1H		7
13		1L							1
14			2	2					4
17			1	1L					2
18		1							1
19			2						2
20			5						5
21		6H	2	5H					13H
24				1					1
25	2	1							3
26									
27	HOLIDAY								
28			6H						6
TOTAL	6	9	21	15		1	1		53

Call open contracts Reported in contracts—Future 87Apr

Nov	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
3		2L	1L	13L	1H	5L	6L	1H	29L
4		2	1	13	1	6H	6	1	30
5	2H	2	1	13	1	6	6	1	32
6	2	2	3	13	1	6	6	1	34
7	2	2	3	13	1	6	6	1	34
10	2	2	4	13	1	6	6	1	35
11	2	2	4	15	1	6	6	1	37
12	2	2	4	15	1	6	7H	1	38
13	2	3	4	15	1	6	7	1	39
14	2	3	5	17	1	6	7	1	42
17	2	3	6	18	1	6	7	1	44
18	2	4	6	18	1	6	7	1	45
19	2	4	8	18	1	6	7	1	47
20	2	4	13	18	1	6	7	1	52
21	2	10	15	19	1	6	7	1	61
24	2	10	15	20H	1	6	7	1	62
25	2	11H	15	20	1	6	7	1	63
26	2	11	15	20	1	6	7	1	63
27	HOLIDAY								
28	2	11	21H	20	1	6	7	1	69H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Jun Strike 5.50				87Jun Strike 6.00				87Jun Strike 6.50			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3								40.0N				
4								42.5N				
5								37.0N				
6								40.0N				
7								40.5N				
10								43.0N	30.0	30.0H	30.0L	30.0
11								40.0N				27.0N
12								40.0N				28.0N
13								40.0B				28.0N
14					43.0	43.0H	35.5	35.5A				23.5A
17								27.0N				17.5N
18	47.0	47.0H	45.0L	45.0A				28.5N				19.2N
19				39.0N				24.0N				16.0N
20				36.0N				22.5N				15.0N
21				27.5N				15.5N				9.5N
24				28.5N				18.0N				11.5N
25				30.5N	21.0	21.0	18.5L	18.5				12.0N
26				29.0N				17.2N				11.2N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				34.0N				20.5N				13.5N

Call volume of sales Reported in contracts—Future 87Jun

Nov	5.50	6.00	6.50	TOTAL
3				
4				
5				
6				
7				
10				
11			1H	1L
12				
13				
14		2H		2H
17				
18	1H			1
19				
20				
21				
24				
25		1L		1
26				
27	HOLIDAY			
28				
TOTAL	1	3	1	5

Call open contracts Reported in contracts—Future 87Jun

Nov	5.50	6.00	6.50	TOTAL
3		6L		6L
4		6		6
5		6		6
6		6		6
7		6		6
10		6		6
11		6	1H	7
12		6	1	7
13		6	1	7
14		8	1	9
17		8	1	9
18	1H	8	1	10
19	1	8	1	10
20	1	8	1	10
21	1	8	1	10
24	1	8	1	10
25	1	9H	1	11H
26	1	9	1	11
27	HOLIDAY			
28	1	9	1	11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Aug Strike 6.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19	37.0	37.0**H**	32.0**L**	32.0**A**
20				30.5**N**
21				23.0**N**
24				27.0**N**
25				24.5**N**
26				23.5**N**
27	**HOLIDAY**			
28				27.0**N**

Call volume of sales Reported in contracts—Future 87Aug

Nov	6.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19	1**H**	1**H**
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		
TOTAL	1	1

Call open contracts Reported in contracts—Future 87Aug

Nov	6.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19	1**H**	1**H**
20	1	1
21	1	1
24	1	1
25	1	1
26	1	1
27	**HOLIDAY**	
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

Dec	87Feb Strike 5.00				87Feb Strike 5.25				87Feb Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				52.0N	35.0	35.0H	34.0	34.0A				20.0N
2				45.0N				27.0N				15.5N
3				47.0N	28.0	29.0	28.0L	29.0B				17.0N
4				44.0N				27.0N				15.5N
5				45.0N				28.0N				16.5N
8				46.0N				27.0N				14.5N
9				42.0N				24.0N	14.5	14.5H	12.5	12.5A
10				44.0N				25.5N				14.5N
11				45.0N				26.5N				15.0N
12				45.5N				27.0N				15.5N
15				54.0N				33.5N				19.0N
16				43.0N				24.5N				12.5N
17				43.0N				24.5N				12.5N
18				43.0N				24.5N				12.5N
19				43.0N				24.5N				12.5N
22				43.5N				25.0N				13.0N
23				36.5N				20.0N	12.5	12.5	9.5L	9.5A
24				36.5N				20.0N				9.5N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				36.5N				20.0N				9.5N
29				35.5N				19.0N				8.5N
30				35.5N				19.0N				8.5N
31				35.5N				19.0N				8.5N

Dec	87Feb Strike 5.75				87Feb Strike 6.00				87Feb Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	11.0	11.0H	11.0	11.0	10.0	10.0H	9.0L	9.0A				5.5N
2				8.0N				4.5N				3.5N
3				9.0N				5.0N				3.5N
4				7.5N				4.5N				3.0N
5				8.5N				5.5N				4.0N
8				8.0N				4.0N				3.0N
9				6.5N				3.5N				2.5N
10				8.5N				4.5N				2.7N
11				8.5N				4.5N				3.0N
12				9.0N				5.0N				3.5N
15				10.0N				5.5N				2.5N
16				6.5N				3.5N				1.5N
17				6.5N				3.5N				1.5N
18				6.5N				3.5N				1.5N
19	5.0	5.0	5.0L	5.0				3.5N				1.5N
22				5.5N				4.0N				2.0N
23				4.5N				2.5N				1.0N
24				4.5N				2.5N				1.0N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				4.5N				2.5N				1.0N
29				3.5N				1.5N				0.1N
30				3.5N				1.5N				0.1N
31				3.5N				1.5N				0.1N

Dec	87Feb Strike 6.50				87Feb Strike 6.75				87Feb Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				4.0N				3.0N				1.7N
2				3.0N				1.5N				1.0N
3				2.5N				1.7N				1.0N
4				2.3N				1.5N				0.8N
5				3.3N				2.5N				1.8N
8				1.5N				1.0N				0.5N
9				1.5N				1.0N				0.5N
10				1.5N				0.8N				0.5N
11				1.5N				0.8N				0.5N
12				2.0N				1.3N				1.0N
15				2.0N				1.0N				0.5N
16				1.0N				0.5N				0.3N
17				1.0N				0.5N				0.3N
18				1.0N				0.5N				0.3N
19				1.0N				0.5N				0.3N
22				1.5N				1.0N	1.0	1.0H	1.0L	1.0
23				0.7N				0.4N				0.2N
24				0.7N				0.4N				0.2N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0.7N				0.4N				0.2N
29				0.1N				0.1N				0.1N
30				0.1N				0.1N				0.1N
31				0.1N				0.1N				0.1N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 7.25

Dec	Open	High	Low	Close
1				1.0**N**
2				0.5**N**
3				0.5**N**
4				0.5**N**
5				1.5**N**
8				0.3**N**
9				0.3**N**
10				0.2**N**
11				0.2**N**
12				0.7**N**
15				0.2**N**
16				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
22				0.6**N**
23				0.1**N**
24				0.1**N**
25	**HOLIDAY**			
26				0.1**N**
29				0.1**N**
30				0.1**N**
31				0.1**N**

Call volume of sales Reported in contracts—Future 87Feb

Dec	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1				1**H**	1**H**						2
2											
3		2**H**									2
4											
5											
8											
9			1**H**								1**L**
10											
11											
12											
15											
16											
17											
18											
19											
22				1					3**H**		4**H**
23			1								1
24											
25	**HOLIDAY**										
26											
29											
30											
31											
TOTAL		2	2	2	1				3		10

Call open contracts Reported in contracts—Future 87Feb

Dec	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1	1**H**	3**H**	12	19**H**	24**H**	2**H**	6**H**	1**H**	15**L**	1**H**	84
2	1	3	12	19	24	2	6	1	15	1	84
3	1	3	12	19	24	2	6	1	15	1	84
4	1	3	12	19	24	2	6	1	15	1	84
5	1	3	12	19	24	2	6	1	15	1	84
8	1	3	12	19	24	2	6	1	15	1	84
9	1	3	13**H**	19	24	2	6	1	15	1	85**H**
10	1	3	5**L**	13**L**	24	2	6	1	15	1	71
11	1	3	5	13	24	2	6	1	15	1	71
12	1	3	5	13	23**L**	2	6	1	15	1	70**L**
15	1	3	5	13	23	2	6	1	15	1	70
16	1	3	5	13	23	2	6	1	15	1	70
17	1	3	5	13	23	2	6	1	15	1	70
18	1	3	5	13	23	2	6	1	15	1	70
19	1	3	5	13	23	2	6	1	15	1	70
22	1	3	5	13	23	2	6	1	18**H**	1	73
23	1	3	6	13	23	2	6	1	15	1	71
24	1	3	6	13	23	2	6	1	15	1	71
25	**HOLIDAY**										
26	1	3	6	13	23	2	6	1	15	1	71
29	1	3	6	13	23	2	6	1	15	1	71
30	1	3	6	13	23	2	6	1	15	1	71
31	1	3	6	13	23	2	6	1	15	1	71

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Apr Strike 5.25				87Apr Strike 5.50				87Apr Strike 5.75			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	42.0	42.0	42.0	42.0				31.0**N**				21.0**N**
2				37.0**N**				25.0**N**				17.0**N**
3	41.0	44.0**H**	40.0	40.0**A**				27.0**N**	20.0	20.0**H**	20.0	20.0**B**
4				37.5**N**	28.0	28.0**H**	25.5**L**	25.5**A**				17.5**N**
5				38.5**N**				26.5**N**				18.5**N**
8	40.0	40.0	38.0**L**	38.0**A**				24.0**N**				16.0**N**
9				35.0**N**				22.0**N**	14.0	14.5	14.0	14.5**B**
10				37.0**N**				25.0**N**				16.5**N**
11				37.5**N**				25.5**N**				17.0**N**
12				38.0**N**				26.0**N**				17.5**N**
15				43.5**N**				28.5**N**				20.0**N**
16				35.0**N**				21.5**N**				15.0**N**
17				35.0**N**				21.5**N**				15.0**N**
18				35.0**N**				21.5**N**				15.0**N**
19				35.0**N**				21.5**N**				15.0**N**
22				35.5**N**				22.0**N**				15.5**N**
23				30.0**N**				18.0**N**	15.0	15.0	12.5**L**	12.5**A**
24				30.0**N**				18.0**N**				12.5**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				30.0**N**				18.0**N**				12.5**N**
29				29.0**N**				17.0**N**				11.5**N**
30				29.0**N**				17.0**N**				11.5**N**
31				29.0**N**				17.0**N**				11.5**N**

	87Apr Strike 6.00				87Apr Strike 6.25				87Apr Strike 6.50			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				16.0**N**				12.0**N**				9.0**N**
2				13.0**N**				9.5**N**				7.5**N**
3				14.5**N**				10.0**N**				8.0**N**
4				13.0**N**				9.5**N**				7.5**N**
5				14.0**N**				10.5**N**				8.5**N**
8				12.0**N**				8.5**N**				6.5**N**
9				10.5**N**				7.5**N**				6.0**N**
10				12.0**N**				9.0**N**				6.5**N**
11				12.5**N**				9.0**N**				6.5**N**
12				13.0**N**				9.5**N**				7.0**N**
15				14.5**N**				10.5**N**				7.5**N**
16				10.8**N**				7.5**N**				5.5**N**
17				10.8**N**				7.5**N**				5.5**N**
18				10.8**N**				7.5**N**				5.5**N**
19				10.8**N**				7.5**N**				5.5**N**
22				11.3**N**				8.0**N**				6.0**N**
23				9.0**N**				6.0**N**				4.5**N**
24				9.0**N**				6.0**N**				4.5**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
25				9.0**N**				6.0**N**				4.5**N**
29	11.0	11.0**H**	11.0**L**	11.0				5.0**N**				3.5**N**
30				11.0**N**				5.0**N**	1.0	1.0**H**	1.0**L**	1.0
31				11.0**N**				5.0**N**				1.0**N**

	87Apr Strike 7.00				87Apr Strike 7.25			
Dec	Open	High	Low	Close	Open	High	Low	Close
1				5.0**N**				3.5**N**
2				4.3**N**				3.0**N**
3				4.5**N**				3.5**N**
4				4.3**N**				3.0**N**
5				5.3**N**				4.0**N**
8				4.0**N**				2.5**N**
9				3.5**N**				2.0**N**
10				3.5**N**				2.0**N**
11				3.5**N**				2.3**N**
12				4.0**N**				2.8**N**
15				4.0**N**				2.5**N**
16				4.2**N**				1.7**N**
17				4.2**N**				1.7**N**
18				4.2**N**				1.7**N**
19				4.2**N**				1.7**N**
22				4.7**N**				2.2**N**
23				2.0**N**				1.5**N**
24				2.0**N**				1.5**N**
25	**HOLIDAY**				**HOLIDAY**			
26				2.0**N**				1.5**N**
29				1.0**N**				0.5**N**
30				1.0**N**				0.5**N**
31				1.0**N**				0.5**N**

OPTIONS ON SILVER FUTURES

Call volume of sales Reported in contracts—Future 87Apr

Dec	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1									
2	2								2
3	4H		1L						5H
4		1H							1L
5		1							1
8	1L								1
9									
10									
11									
12			5H						5
15									
16									
17									
18									
19									
22									
23			1						1
24									
25	HOLIDAY								
26									
29									
30						2H			2
31				1H					1
TOTAL	7	2	7	1		2			19

Call open contracts Reported in contracts—Future 87Apr

Dec	5.25	5.50	5.75	6.00	6.25	6.50	7.00	7.25	TOTAL
1	2L	11L	21L	20H	1H	6L	7H	1H	69L
2	2	11	21	20	1	6	7	1	69
3	6	11	21	20	1	6	7	1	73
4	6	12	21	20	1	6	7	1	74
5	6	13H	21	20	1	6	7	1	75
8	7H	13	21	20	1	6	7	1	76H
9	7	13	21	20	1	6	7	1	76
10	5	13	21	20	1	6	7	1	74
11	5	13	21	20	1	6	7	1	74
12	5	13	21	20	1	6	7	1	74
15	5	13	21	20	1	6	7	1	74
16	5	13	21	20	1	6	7	1	74
17	5	13	21	20	1	6	7	1	74
18	5	13	21	20	1	6	7	1	74
19	5	13	21	20	1	6	7	1	74
22	5	13	21	20	1	6	7	1	74
23	5	13	22H	20	1	6	7	1	75
24	5	13	22	20	1	6	7	1	75
25	HOLIDAY								
26	5	13	22	20	1	6	7	1	75
29	5	13	22	20	1	6	7	1	75
30	5	13	22	20	1	7H	7	1	76
31	5	13	22	20	1	7	7	1	76

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.25

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10	50.0	50.0**H**	45.5**L**	45.5**A**
11	48.0	48.0	46.5	46.5**A**
12				47.0**N**
15				52.5**N**
16				44.0**N**
17				44.0**N**
18				44.0**N**
19				44.0**N**
22				44.5**N**
23				39.0**N**
24				39.0**N**
25	**HOLIDAY**			
26				39.0**N**
29				38.0**N**
30				38.0**N**
31				38.0**N**

87Jun Strike 5.50

Dec	Open	High	Low	Close
1				39.0**N**
2				34.0**N**
3				36.0**N**
4				34.0**N**
5				35.0**N**
8				32.5**N**
9				30.0**N**
10				33.0**N**
11				33.5**N**
12				34.0**N**
15				37.0**N**
16				30.0**N**
17				30.0**N**
18				30.0**N**
19				30.0**N**
22				30.5**N**
23				26.0**N**
24				26.0**N**
25	**HOLIDAY**			
26				26.0**N**
29				25.0**N**
30				25.0**N**
31				25.0**N**

87Jun Strike 5.75

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8	21.0	23.5**H**	21.0	23.5**B**
9				21.5**N**
10				23.5**N**
11				24.0**N**
12				24.5**N**
15				28.0**N**
16				22.0**N**
17				22.0**N**
18				22.0**N**
19				22.0**N**
22				22.5**N**
23	23.0	23.0	19.0**L**	19.0**A**
24				19.0**N**
25	**HOLIDAY**			
26				19.0**N**
29				18.0**N**
30				18.0**N**
31				18.0**N**

87Jun Strike 6.00

Dec	Open	High	Low	Close
1				24.0**N**
2				20.5**N**
3				21.5**N**
4				20.5**N**
5				21.5**N**
8				18.5**N**
9	20.0	20.0**H**	17.0**L**	17.0**A**
10				18.5**N**
11				18.5**N**
12				19.0**N**
15				21.5**N**
16	20.0	20.0	20.0	20.0
17				20.0**N**
18				20.0**N**
19				20.0**N**
22				20.5**N**
23				14.5**N**
24				14.5**N**
25	**HOLIDAY**			
26				14.5**N**
29				13.5**N**
30				13.5**N**
31				13.5**N**

87J[illegible] Strike 6.50

Dec	Open	High	Low	Close
1				15.0**N**
2				12.5**N**
3				13.5**N**
4				12.5**N**
5				13.5**N**
8				12.0**N**
9				11.0**N**
10				11.5**N**
11				11.5**N**
12				12.0**N**
15				13.0**N**
16				10.0**N**
17				10.0**N**
18				10.0**N**
19				10.0**N**
22				10.5**N**
23				11.0**N**
24				11.0**N**
25	**HOLIDAY**			
26				11.0**N**
29				10.0**N**
30				10.0**N**
31				10.0**N**

Call volume of sales Reported in contracts—Future 87Jun

Dec	5.25	5.50	5.75	6.00	6.50	TOTAL
1						
2						
3						
4						
5						
8			1**H**			1**L**
9						
10	1**H**			1**H**		2**H**
11						
12	1					1
15						
16				1		1
17						
18						
19						
22						
23			1			1
24						
25	**HOLIDAY**					
26						
29						
30						
31						
TOTAL	2		2	2		6

Call open contracts Reported in contracts—Future 87Jun

Dec	5.25	5.50	5.75	6.00	6.50	TOTAL
1		1**H**		9**L**	1**H**	11**L**
2		1		9	1	11
3		1		9	1	11
4		1		9	1	11
5		1		9	1	11
8		1	1**L**	9	1	12
9		1	1	9	1	12
10	1**L**	1	1	10	1	14
11	1	1	1	10	1	14
12	2**H**	1	1	10	1	15
15	2	1	1	10	1	15
16	2	1	1	11**H**	1	16
17	2	1	1	11	1	16
18	2	1	1	11	1	16
19	2	1	1	11	1	16
22	2	1	1	11	1	16
23	2	1	2**H**	11	1	17**H**
24	2	1	2	11	1	17
25	**HOLIDAY**					
26	2	1	2	11	1	17
29	2	1	2	11	1	17
30	2	1	2	11	1	17
31	2	1	2	11	1	17

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Call options premiums Open, high, low, and close Cents per troy ounce

	87Aug Strike 5.50				87Aug Strike 6.00				87Aug Strike 6.25			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								31.0**N**				
2								27.0**N**				
3								28.5**N**	21.0	23.5**H**	21.0**L**	23.5**B**
4								27.5**N**				22.5**N**
5								28.5**N**				23.5**N**
8								26.5**N**				22.0**N**
9								24.5**N**				20.5**N**
10								26.0**N**				22.0**N**
11								26.5**N**				22.5**N**
12								27.0**N**				23.0**N**
15								30.0**N**				25.0**N**
16	46.0	46.0**H**	39.5**L**	39.5**A**				25.0**N**				20.5**N**
17				39.5**N**				25.0**N**				20.5**N**
18				39.5**N**				25.0**N**				20.5**N**
19				39.5**N**				25.0**N**				20.5**N**
22				40.0**N**				25.5**N**				21.0**N**
23				35.5**N**				22.0**N**				18.0**N**
24				35.5**N**				22.0**N**				18.0**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				35.5**N**				22.0**N**				18.0**N**
29				34.5**N**				21.0**N**				17.0**N**
30				34.5**N**				21.0**N**				17.0**N**
31				34.5**N**				21.0**N**				17.0**N**

Call volume of sales Reported in contracts—Future 87Aug

Dec	5.50	6.00	6.25	TOTAL
1				
2				
3			2**H**	2**H**
4			1**L**	1**L**
5				
8				
9				
10				
11				
12				
15				
16	1**H**			1
17				
18				
19				
22				
23				
24				
25	**HOLIDAY**			
26				
29				
30				
31				
TOTAL	1		3	4

Call open contracts Reported in contracts—Future 87Aug

Dec	5.50	6.00	6.25	TOTAL
1		1**H**		1**L**
2		1		1
3		1	2**H**	3**H**
4		1	2	3
5		1	1**L**	2
8		1	1	2
9		1	1	2
10		1	1	2
11		1	1	2
12		1	1	2
15		1	1	2
16	1**H**	1	1	3
17	1	1	1	3
18	1	1	1	3
19	1	1	1	3
22	1	1	1	3
23	1	1	1	3
24	1	1	1	3
25	**HOLIDAY**			
26	1	1	1	3
29	1	1	1	3
30	1	1	1	3
31	1	1	1	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Feb Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				4.0N
3				2.0N
6				1.5N
7				1.0N
8				1.0N
9				0.1N
10				0.1N
13				0.1N
14				0.1N
15				0.1N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				9.5N
3				7.5N
6				6.5N
7	6.0	6.0H	5.0L	5.0A
8				5.0N
9				1.0N
10				1.2N
13				1.5N
14				1.4N
15				0.5N
16				0.1N
17				0.1N
20				0.1N
21				0.1N
22				0.1N
23				0.1N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	19.0	28.0H	19.0	24.0B
3	19.0	20.0	19.0	20.0B
6	20.5	20.5	19.0	19.0A
7	15.0	15.0	15.0	15.0
8	15.0	15.0	15.0	15.0
9				6.0N
10	5.0	6.0	5.0	6.0B
13				9.0N
14				8.0N
15				4.0N
16	1.0	2.0	1.0L	2.0
17				2.0N
20	1.0	1.0	1.0	1.0
21				1.0N
22				0.7N
23				0.3N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				45.0N
3				41.0N
6				38.0N
7				33.0N
8				33.0N
9				18.0N
10	16.0	19.0H	16.0L	19.0B
13				26.0N
14				25.0N
15				16.0N
16				14.0N
17				13.0N
20				12.0N
21				10.0N
22				11.0N
23				9.0N
24				0.1A
27				
28				
29				
30				
31				

86Feb Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				70.0N
3				65.0N
6				62.0N
7	58.0	60.0H	56.0L	56.0A
8				56.0N
9				38.0N
10				41.0N
13				50.0N
14				48.0N
15				36.0N
16				35.0N
17				32.0N
20				30.0N
21				31.0N
22				34.0N
23				33.0N
24				22.0N
27				
28				
29				
30				
31				

86Feb Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				120.0N
3				115.0N
6				112.0N
7				106.0N
8				106.0N
9				85.0N
10				90.0N
13				99.0N
14				98.0N
15				85.0N
16				85.0N
17				83.0N
20				80.0N
21				81.0N
22				84.0N
23				83.0N
24				72.0N
27				
28				
29				
30				
31				

Put volume of sales Reported in contracts—Future 86Feb

Jan	5.50	5.75	6.00	6.25	6.50	7.00	TOTAL
1	HOLIDAY						
2			50H				50H
3			3				3
6			1L				1L
7		2H	1		2H		5
8			1		1L		2
9							
10			4	3H			7
13							
14							
15							
16			7				7
17							
20			3				3
21							
22							
23							
24							
27							
28							
29							
30							
31							
TOTAL		2	70	3	3		78

Put open contracts Reported in contracts—Future 86Feb

Jan	5.50	5.75	6.00	6.25	6.50	7.00	TOTAL
1	HOLIDAY						
2	4H	19H	150	2	4		179
3	4	19	150	2	4		179
6	4	19	151H	2	4		180H
7	4	17L	150	2	5H		178
8	4	17	149	1L	4		175
9	4	17	149	1	3L		174
10	4	17	146	4H	3		174
13	4	17	146	4	3		174
14	4	17	145	4	3		173
15	4	17	145	3	3		172
16	4	17	141	3	3		168
17	4	17	141	3	3		168
20	4	17	144	3	3		171
21	4	17	138L	3	3		165L
22	4	17	138	3	3		165
23	4	17	138	3	3		165
24							
27							
28							
29							
30							
31							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				7.0N
3				6.5N
6				7.0N
7				5.5N
8				5.5N
9				3.0N
10				3.0N
13				4.0N
14				4.0N
15				2.5N
16				2.5N
17				2.5N
20				2.5N
21				2.0N
22				2.5N
23				2.0N
24				1.5N
27				2.0N
28				2.0N
29				2.0N
30				2.5N
31				3.0N

86Apr Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				16.0N
3	17.0	17.0H	15.0	15.0A
6				14.0N
7	12.0	12.0	12.0	12.0
8	12.0	12.0	12.0	12.0
9				7.0N
10				7.5N
13				9.0N
14				9.0N
15				6.0N
16				6.0N
17	7.0	7.0	7.0	7.0
20				6.0N
21				5.5N
22	6.0	6.0	6.0L	6.0
23				6.0N
24				4.0N
27				5.5N
28				6.0N
29				6.0N
30				7.0N
31				8.0N

86Apr Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				28.0N
3				26.0N
6				25.5N
7				23.0N
8				23.0N
9	22.0	22.0H	15.0	15.0A
10				15.0N
13				18.0N
14	14.0	14.0	14.0	14.0
15				13.0N
16				13.0N
17				13.0N
20				13.0N
21	11.0	11.0	11.0L	11.0
22				13.0N
23				12.0N
24				9.0N
27				12.0N
28				12.0N
29				12.0N
30				13.0N
31	14.0	16.5	14.0	16.5

86Apr Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				45.0N
3				42.0N
6				41.0N
7				37.0N
8				37.0N
9				25.0N
10				27.0N
13				32.0N
14				31.0N
15				23.0N
16				24.0N
17	25.0	25.0	25.0L	25.0
20				24.0N
21				22.5N
22				24.0N
23				23.0N
24				18.0N
27				23.0N
28	25.0	25.0	25.0	25.0
29				25.0N
30				26.0N
31	26.0	30.0H	26.0	30.0

86Apr Strike 6.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				65.0N
3				62.0N
6	63.0	63.0H	61.5	61.5A
7				56.0N
8				56.0N
9				40.0N
10				43.0N
13				49.0N
14				48.0N
15				38.0N
16				39.0N
17				38.0N
20				36.0N
21	35.0	36.0	35.0L	36.0
22				39.0N
23				38.0N
24				31.0N
27				35.0N
28				37.0N
29				37.0N
30				40.0N
31				47.5N

86Apr Strike 6.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				87.0N
3				84.0N
6				83.0N
7				78.0N
8				78.0N
9				58.0N
10				62.0N
13				70.0N
14				70.0N
15				57.0N
16				58.0N
17				57.0N
20				56.0N
21				56.0N
22				58.0N
23				57.0N
24				48.0N
27				55.0N
28				56.0N
29				56.0N
30				59.0N
31				68.0N

86Apr Strike 7.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				112.0N
3				108.0N
6				107.0N
7				102.0N
8				102.0N
9				80.0N
10				84.0N
13				93.0N
14				93.0N
15				78.0N
16				79.0N
17				78.0N
20				77.0N
21				77.0N
22				80.0N
23				79.0N
24	76.0	76.0H	70.0L	70.0A
27				75.0N
28				77.5N
29				77.5N
30				80.0N
31				91.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put volume of sales Reported in contracts—Future 86Apr

Jan	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY							
2								
3		1L						1L
6					1L			1
7		1						1
8		5H						5
9								
10			10H					10H
13								
14			1L					1
15								
16								
17		1						1
20				1H				1
21			2		2H			4
22		1						1
23								
24							1H	1
27								
28				1				1
29								
30								
31			1					1
TOTAL		9	14	2	3		1	29

Put open contracts Reported in contracts—Future 86Apr

Jan	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY							
2	3H	3L	4L	2L	7L	2H	3H	24L
3	3	4	4	2	7	2	3	25
6	3	4	4	2	8H	2	3	26
7	3	3	4	2	8	2	3	25
8	3	7	4	2	8	2	3	29
9	3	7	4	2	7	2	3	28
10	3	7	14	2	7	2	3	38
13	3	7	14	2	7	2	3	38
14	3	7	15H	2	7	2	3	39
15	3	7	15	2	7	2	3	39
16	3	7	15	2	7	2	3	39
17	3	8H	15	2	7	2	3	40
20	3	8	15	3	7	2	3	41
21	3	8	15	3	8	2	3	42H
22	3	8	15	3	8	2	3	42
23	3	7	13	3	7	2	3	38
24	3	7	13	3	7	2	2L	37
27	3	7	13	3	7	2	2	37
28	3	7	13	4H	7	2	2	38
29	3	7	13	4	7	2	2	38
30	3	7	13	4	7	2	2	38
31	3	7	14	4	7	2	2	39

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 6.00				86Jun Strike 6.25				86Jun Strike 6.50			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				32.0N								64.0N
3				30.0N								62.0N
6				29.0N								61.0N
7				25.0N								55.0N
8				25.0N								55.0N
9	16.0	17.0	16.0L	17.0B								43.0N
10	19.0	19.0H	19.0	19.0								45.0N
13				23.0N								50.0N
14				22.0N								49.0N
15	18.0	18.0	18.0	18.0								41.0N
16				18.0N	20.0	27.0	20.0L	27.0B	32.0	42.0H	32.0L	42.0B
17	18.0	18.0	18.0	18.0				27.0N				42.0N
20				18.0N	30.0	30.0H	30.0	30.0				42.0N
21				17.0N				28.0N				41.0N
22				19.0N				30.0N				44.0N
23				18.0N				30.0N				43.0N
24				15.0N				24.0N				36.0N
27				17.0N				26.0N				38.0N
28				19.0N				28.0N				40.0N
29				18.0N				28.0N				40.0N
30	18.0	18.0	18.0	18.0				29.0N				43.0N
31				22.0N				33.0N				49.0N

Put volume of sales Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	TOTAL
1	HOLIDAY			
2				
3				
6				
7				
8				
9	1L			1L
10	2H			2
13				
14				
15	1			1
16	1	1L	2H	4H
17	1			1
20		2H		2
21				
22				
23				
24				
27				
28				
29				
30	1			1
31				
TOTAL	7	3	2	12

Put open contracts Reported in contracts—Future 86Jun

Jan	6.00	6.25	6.50	TOTAL
1	HOLIDAY			
2	10		3H	13
3	10		3	13
6	10		3	13
7	10		3	13
8	10		3	13
9	11		3	14
10	12H		3	15
13	12		3	15
14	10		3	13
15	11		3	14
16	12	1L	3	16
17	12	1	3	16
20	12	2H	3	17H
21	9L	2	1L	12L
22	9	2	1	12
23	9	2	1	12
24	9	2	1	12
27	9	2	1	12
28	9	2	1	12
29	9	2	1	12
30	10	2	1	13
31	10	2	1	13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 6.50

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27				
28	44.0	44.0**H**	44.0**L**	44.0
29				44.0**N**
30				49.0**N**
31				54.0**N**

Put volume of sales Reported in contracts—Future 86Oct

Jan	6.50	TOTAL
1	**HOLIDAY**	
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24		
27		
28	1**H**	1**H**
29		
30		
31		
TOTAL	1	1

Put open contracts Reported in contracts—Future 86Oct

Jan	6.50	TOTAL
1	**HOLIDAY**	
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24		
27		
28	1**H**	1**H**
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.50

Feb	Open	High	Low	Close
3				4.0N
4	6.0	6.0H	6.0	6.0
5	5.0	5.0	5.0L	5.0
6				6.0N
7				4.0N
10				4.0N
11				3.0N
12				3.0N
13				3.0N
14				3.0N
17	HOLIDAY			
18				3.0N
19				3.0N
20				3.0N
21				3.0N
24				1.5N
25				2.5N
26				8.0N
27				7.5N
28				7.5N

86Apr Strike 5.75

Feb	Open	High	Low	Close
3	8.0	10.0	8.0	10.0B
4	12.0	12.0	12.0	12.0
5				11.0N
6				13.0N
7				10.0N
10				10.0N
11				8.5N
12				8.5N
13				10.0N
14				8.0N
17	HOLIDAY			
18				8.0N
19				8.0N
20				8.5N
21				8.5N
24				6.0N
25	4.0	8.0	4.0L	8.0
26				22.0N
27	19.0	19.0H	18.0	19.0
28				19.0N

86Apr Strike 6.00

Feb	Open	High	Low	Close
3	17.0	20.0	17.0L	20.0B
4	25.0	25.0	24.0	24.0A
5				23.0N
6				25.0N
7				20.0N
10				20.0N
11				18.5N
12				18.5N
13				22.0N
14				19.0N
17	HOLIDAY			
18				19.0N
19	19.0	19.0	19.0	19.0
20				20.0N
21				20.0N
24				15.0N
25				20.0N
26				42.0N
27				40.0N
28	35.0	35.0H	35.0	35.0

86Apr Strike 6.25

Feb	Open	High	Low	Close
3				36.0N
4				41.0N
5				39.0N
6				42.0N
7				35.0N
10				35.0N
11				34.0N
12				34.0N
13				39.0N
14				36.0N
17	HOLIDAY			
18				36.0N
19				36.0N
20				38.0N
21				38.0N
24				31.0N
25	30.0	38.0H	30.0L	38.0
26				65.0N
27				63.0N
28				60.0N

86Apr Strike 6.50

Feb	Open	High	Low	Close
3				58.0N
4				62.0N
5				59.0N
6				63.0N
7				54.0N
10				57.0N
11				54.0N
12				54.0N
13				60.0N
14				57.0N
17	HOLIDAY			
18				57.0N
19				56.5N
20				60.0N
21				60.0N
24				52.0N
25	51.0	60.0H	51.0L	60.0
26				90.0N
27				85.0N
28				85.0N

86Apr Strike 6.75

Feb	Open	High	Low	Close
3				80.0N
4				85.0N
5				82.0N
6				86.0N
7				77.0N
10				81.0N
11				76.0N
12				76.0N
13				84.0N
14				80.0N
17	HOLIDAY			
18				80.0N
19				80.0N
20				85.0N
21				85.0N
24				75.0N
25				85.0N
26				115.0N
27				110.0N
28				110.0N

86Apr Strike 7.00

Feb	Open	High	Low	Close
3				105.0N
4				110.0N
5				107.0N
6				110.0N
7				100.0N
10				103.0N
11				100.0N
12				100.0N
13				110.0N
14				105.0N
17	HOLIDAY			
18				105.0N
19				105.0N
20				108.0N
21				108.0N
24				100.0N
25				110.0N
26				140.0N
27				135.0N
28				135.0N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put volume of sales Reported in contracts—Future 86Apr

Feb	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3			6H	1H				7
4	10H	2H	1L					13H
5	2L							2
6								
7								
10								
11								
12								
13								
14								
17	HOLIDAY							
18								
19								
20								
21								
24			1					1L
25				1	2H			3
26		1L						1
27		1						1
28		2						2
TOTAL	12	6	8	2	2			30

Put open contracts Reported in contracts—Future 86Apr

Feb	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	3L	7L	17L	5H	7H	2H	2H	43L
4	13	8	18H	5	7	2	2	55
5	15H	8	18	5	7	2	2	57H
6	15	8	18	5	7	2	2	57
7	15	8	18	5	7	2	2	57
10	15	8	18	5	7	2	2	57
11	15	8	18	5	7	2	2	57
12	15	8	18	5	7	2	2	57
13	15	8	18	5	7	2	2	57
14	15	8	18	5	7	2	2	57
17	HOLIDAY							
18	15	8	18	5	7	2	2	57
19	15	8	18	5	7	2	2	57
20	15	8	18	5	7	2	2	57
21	15	8	18	5	7	2	2	57
24	15	8	18	5	7	2	2	57
25	15	8	18	4L	6L	2	2	55
26	15	8	18	4	6	2	2	55
27	15	8	18	4	6	2	2	55
28	15	10H	18	4	6	2	2	57

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Jun Strike 5.50				86Jun Strike 6.00				86Jun Strike 6.25			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								27.0**N**				42.0**N**
4					27.0	29.0	27.0	29.0				43.0**N**
5					26.0	26.0	26.0**L**	26.0				41.0**N**
6								26.0**N**				44.0**N**
7								26.0**N**				40.0**N**
10					26.0	26.0	26.0	26.0	38.0	40.0	38.0**L**	40.0
11								25.0**N**				38.0**N**
12								25.0**N**				38.0**N**
13					29.0	29.0	28.0	28.0**A**				42.0**N**
14								25.0**N**				39.0**N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18								25.0**N**				39.0**N**
19								25.0**N**				39.0**N**
20								27.0**N**				42.0**N**
21								27.0**N**				42.0**N**
24	7.1	7.1	7.1**L**	7.1				23.0**N**				36.0**N**
25				8.0**N**				26.0**N**				41.0**N**
26	10.0	15.0**H**	10.0	15.0	30.0	42.0**H**	30.0	42.0	41.0	61.0**H**	41.0	61.0
27				16.0**N**	40.0	41.0	40.0	41.0				59.0**N**
28				16.0**N**				41.0**N**				59.0**N**

86Jun Strike 6.50

Feb	Open	High	Low	Close
3				58.0**N**
4				61.0**N**
5				58.0**N**
6				62.0**N**
7				58.0**N**
10				58.0**N**
11				55.0**N**
12				55.0**N**
13				60.0**N**
14				56.0**N**
17	**HOLIDAY**			
18				56.0**N**
19				56.0**N**
20				60.0**N**
21				60.0**N**
24				52.0**N**
25				59.0**N**
26				83.0**N**
27				80.0**N**
28				80.0**N**

Put volume of sales Reported in contracts—Future 86Jun

Feb	5.50	6.00	6.25	6.50	TOTAL
3					
4		1**L**			1**L**
5		2			2
6					
7					
10			1**H**		1
11					
12		2			2
13		1			1
14					
17	**HOLIDAY**				
18					
19					
20					
21					
24	1**L**				1
25					
26	5**H**	2			7**H**
27		3**H**	1		4
28					
TOTAL	6	11	2		19

Put open contracts Reported in contracts—Future 86Jun

Feb	5.50	6.00	6.25	6.50	TOTAL
3		10**L**	2**L**	1**H**	13**L**
4		10	2	1	13
5		11	2	1	14
6		11	2	1	14
7		11	2	1	14
10		11	3	1	15
11		11	3	1	15
12		13	3	1	17
13		14	3	1	18
14		14	3	1	18
17	**HOLIDAY**				
18		14	3	1	18
19		14	3	1	18
20		14	3	1	18
21		14	3	1	18
24	1**L**	14	3	1	19
25	1	14	3	1	19
26	6**H**	16	3	1	26
27	6	18**H**	4**H**	1	29**H**
28	6	18	4	1	29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 6.50

Feb	Open	High	Low	Close
3				60.0N
4				63.0N
5				61.0N
6				64.0N
7				60.0N
10				64.0N
11				59.0N
12				59.0N
13				60.0N
14				58.0N
17	HOLIDAY			
18				65.0N
19				60.0N
20				62.0N
21				62.0N
24				55.0N
25				64.0N
26				82.0N
27				80.0N
28				80.0N

Put volume of sales Reported in contracts—Future 86Oct

Feb	6.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	HOLIDAY	
18		
19		
20		
21		
24		
25		
26		
27		
28		
TOTAL		

Put open contracts Reported in contracts—Future 86Oct

Feb	6.50	TOTAL
3	1H	1H
4	1	1
5	1	1
6	1	1
7	1	1
10	1	1
11	1	1
12	1	1
13	1	1
14	1	1
17	HOLIDAY	
18	1	1
19	1	1
20	1	1
21	1	1
24	1	1
25	1	1
26	1	1
27	1	1
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close Cents per troy ounce

86Apr Strike 5.50

Mar	Open	High	Low	Close
3	10.0	10.0**H**	9.0	9.0
4				6.0**N**
5				7.5**N**
6				7.0**N**
7				5.5**N**
10				5.5**N**
11				3.0**N**
12				1.0**N**
13				2.5**N**
14				2.5**N**
17				1.0**N**
18				1.0**N**
19	1.0	1.0	0.5**L**	0.5
20	1.0	1.0	1.0	1.0
21				0.1**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 5.75

Mar	Open	High	Low	Close
3	25.0	26.0**H**	23.0	23.0
4				18.0**N**
5				21.0**N**
6				20.0**N**
7				19.0**N**
10				19.0**N**
11				13.0**N**
12				6.0**N**
13				12.0**N**
14				11.0**N**
17				6.0**N**
18				9.0**N**
19	9.0	9.0	8.0**L**	8.0
20				3.0**N**
21				1.0**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.00

Mar	Open	High	Low	Close
3	44.0	44.0**H**	44.0	44.0
4				37.0**N**
5				41.5**N**
6				40.0**N**
7				39.0**N**
10				40.0**N**
11				32.0**N**
12				20.0**N**
13				31.0**N**
14				31.0**N**
17				22.0**N**
18				29.0**N**
19				30.0**N**
20				23.0**N**
21	20.0	25.0	20.0**L**	25.0**B**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.25

Mar	Open	High	Low	Close
3				66.0**N**
4				60.0**N**
5				65.0**N**
6				63.0**N**
7				63.0**N**
10				65.0**N**
11				55.0**N**
12				41.0**N**
13				55.0**N**
14	54.0	54.0**H**	54.0	54.0
17	45.0	46.0	45.0**L**	46.0
18				55.0**N**
19				55.0**N**
20				48.0**N**
21				50.0**N**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.50

Mar	Open	High	Low	Close
3				90.0**N**
4				85.0**N**
5				90.0**N**
6				88.0**N**
7				88.0**N**
10				90.0**N**
11				80.0**N**
12				65.0**N**
13				80.0**N**
14				80.0**N**
17				72.0**N**
18				80.0**N**
19				80.0**N**
20	79.0	79.0**H**	73.0**L**	73.0**A**
21				75.0**N**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 6.75

Mar	Open	High	Low	Close
3				115.0**N**
4				110.0**N**
5				115.0**N**
6				113.0**N**
7	113.0	113.0**H**	113.0	113.0
10				115.0**N**
11				105.0**N**
12				90.0**N**
13				105.0**N**
14				105.0**N**
17				97.0**N**
18				105.0**N**
19				105.0**N**
20				98.0**N**
21	102.0	102.0	100.0**L**	100.0**A**
24				
25				
26				
27				
28	**HOLIDAY**			
31				

86Apr Strike 7.00

Mar	Open	High	Low	Close
3				140.0**N**
4				135.0**N**
5				140.0**N**
6				138.0**N**
7				138.0**N**
10				140.0**N**
11				130.0**N**
12				115.0**N**
13				130.0**N**
14				130.0**N**
17				122.0**N**
18				130.0**N**
19				130.0**N**
20				123.0**N**
21	125.0	125.0**H**	125.0**L**	125.0
24				
25				
26				
27				
28	**HOLIDAY**			
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put volume of sales Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	1H	1H	2H					4H
4		1						1L
5								
6								
7								
10						1H		1
11								
12								
13								
14				1H				1
17				1				1
18								
19	1	1						2
20	1				2H			3
21			1L			1	2H	4
24								
25								
26								
27								
28	HOLIDAY							
31								
TOTAL	3	3	3	2	2	2	2	17

Put open contracts Reported in contracts—Future 86Apr

Mar	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	16H	11H	18H	4H	6H	2H	2H	59H
4	16	11	17L	4	6	2	2	58
5	16	11	17	4	6	2	2	58
6	16	11	17	4	6	2	2	58
7	15L	10	17	4	6	2	2	56
10	15	10	17	4	6	2	2	56
11	15	10	17	4	6	2	2	56
12	15	10	17	4	6	2	2	56
13	15	10	17	4	6	2	2	56
14	15	10	17	3L	6	2	2	55
17	15	10	17	3	6	2	2	55
18	15	10	17	3	6	2	2	55
19	16	10	17	3	6	2	2	56
20	15	9L	17	3	6	2	2	54L
21								
24								
25								
26								
27								
28	HOLIDAY							
31								

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 5.00

Mar	Open	High	Low	Close
3				
4				
5	3.0	4.0**H**	3.0**L**	4.0
6				4.0**N**
7				5.0**N**
10				3.0**N**
11				3.5**N**
12				2.0**N**
13	4.0	4.0	3.0	3.0
14				3.0**N**
17				2.0**N**
18				2.0**N**
19				2.0**N**
20				2.0**N**
21				1.5**N**
24				3.0**N**
25				4.0**N**
26				4.0**N**
27				4.0**N**
28	**HOLIDAY**			
31				14.0**N**

86Jun Strike 5.50

Mar	Open	High	Low	Close
3				17.0**N**
4	19.0	19.0	15.0	15.0
5				16.5**N**
6	16.0	16.0	16.0	16.0
7	18.0	18.0	18.0	18.0
10				15.0**N**
11	14.0	14.0	14.0	14.0
12				11.0**N**
13				13.0**N**
14				13.0**N**
17				12.0**N**
18				12.0**N**
19				12.0**N**
20	12.0	12.0	11.0	11.0**A**
21	9.0	9.0	9.0**L**	9.0
24				12.0**N**
25				15.0**N**
26				17.0**N**
27				19.0**N**
28	**HOLIDAY**			
31	25.0	25.0**H**	23.0	23.0**A**

86Jun Strike 5.75

Mar	Open	High	Low	Close
3				
4				
5	26.0	28.0	26.0	28.0
6				28.0**N**
7	28.0	28.0	28.0	28.0
10	26.0	26.0	26.0	26.0
11	24.0	26.0	24.0	24.0
12	23.5	23.5	20.0	20.0
13	22.0	24.0	22.0	24.0
14	21.0	22.0	21.0	22.0
17				20.0**N**
18	21.0	21.0	17.0**L**	21.0
19	20.0	20.0	20.0	20.0
20				20.0**N**
21				17.0**N**
24	19.0	19.0	19.0	19.0
25	23.0	25.0	23.0	25.0
26	26.0 25.0	28.0	25.0	28.0**B**
27				32.0**N**
28	**HOLIDAY**			
31	56.0	58.0**H**	56.0	58.0**B**

86Jun Strike 6.00

Mar	Open	High	Low	Close
3	48.0	48.0**H**	45.0	45.0
4	44.0	44.0	40.0	40.0
5				43.5**N**
6				43.5**N**
7				43.0**N**
10	47.0	47.0	42.0	42.0
11				40.0**N**
12				33.0**N**
13	31.0	38.0	31.0**L**	38.0
14				39.0**N**
17	40.0	40.0	34.0	34.0
18				36.0**N**
19	36.0	36.0	36.0	36.0
20				34.0**N**
21				31.0**N**
24				36.0**N**
25	38.0	43.0	38.0	43.0**B**
26				46.0**N**
27				49.0**N**
28	**HOLIDAY**			
31				80.0**N**

86Jun Strike 6.25

Mar	Open	High	Low	Close
3	67.0	67.0**H**	63.0	63.0
4				58.0**N**
5				62.5**N**
6				62.5**N**
7				62.0**N**
10	63.0	63.0	62.0	62.0
11				58.0**N**
12				48.0**N**
13				55.0**N**
14				58.0**N**
17				51.0**N**
18				54.0**N**
19				54.0**N**
20				51.0**N**
21				48.0**N**
24	54.0	54.0	54.0**L**	54.0
25				64.0**N**
26				66.0**N**
27				69.0**N**
28	**HOLIDAY**			
31				102.0**N**

86Jun Strike 6.50

Mar	Open	High	Low	Close
3				84.0**N**
4				79.0**N**
5				83.5**N**
6				84.0**N**
7				84.0**N**
10				83.0**N**
11				78.0**N**
12				67.0**N**
13				75.0**N**
14				79.0**N**
17				71.0**N**
18				74.0**N**
19				74.0**N**
20				72.0**N**
21				69.0**N**
24				76.0**N**
25				86.0**N**
26				88.0**N**
27				91.0**N**
28	**HOLIDAY**			
31				128.0**N**

Put volume of sales Reported in contracts—Future 86Jun

Mar	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
3				1**L**	1**H**		2
4		2		1			3
5	1**H**		2				3
6							
7		2	1**L**				3
10			2	1			3
11		1**L**	1		1		3
12			3				3
13	1		1	1			3
14			5				5
17				2**H**			2
18			2				2
19			2	1			3
20			1				1**L**
21		3					3
24		1	4		1		6
25			6				6
26			3				3
27							
28	**HOLIDAY**						
31		4**H**	26**H**				30**H**
TOTAL	2	13	59	7	3		84

Put open contracts Reported in contracts—Future 86Jun

Mar	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
3		6**L**		17**H**	3**L**	1**H**	27**L**
4		8		16	3	1	28
5	1**H**	8	2**L**	16	3	1	31
6	1	8	2	16	3	1	31
7	1	10	3	16	3	1	34
10	1	10	5	16	3	1	36
11	1	11**H**	5	16	3	1	37
12	1	11	7	16	3	1	39
13	1	11	8	17	3	1	41
14	1	11	13	17	3	1	46
17	1	11	13	17	3	1	46
18	1	11	14	14	3	1	44
19	1	11	16	13**L**	3	1	45
20	1	11	17	13	3	1	46
21	1	10	17	13	3	1	45
24	1	11	21	13	4**H**	1	51
25	1	11	27	13	4	1	57
26	1	11	28**H**	13	4	1	58**H**
27	1	11	28	13	4	1	58
28	**HOLIDAY**						
31	1	8	23	13	4	1	50

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.50

Mar	Open	High	Low	Close
3	25.0	25.0H	25.0	25.0
4				20.0N
5				22.0N
6				23.0N
7				22.0N
10				21.0N
11				21.0N
12				17.0N
13				20.0N
14				22.0N
17	20.0	20.0	20.0L	20.0
18				18.0N
19	20.0	20.0	20.0	20.0
20				18.0N
21				18.0N
24				19.0N
25	20.0	20.0	20.0	20.0
26	21.0	23.0	21.0	23.0B
27				25.0N
28	HOLIDAY			
31				47.0N

Put volume of sales Reported in contracts—Future 86Aug

Mar	5.50	TOTAL
3	1L	1L
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	1	1
18		
19	1	1
20	2H	2H
21		
24		
25	1	1
26	2	2
27		
28	HOLIDAY	
31		
TOTAL	8	8

Put open contracts Reported in contracts—Future 86Aug

Mar	5.50	TOTAL
3	1L	1L
4	1	1
5	1	1
6	1	1
7	1	1
10	1	1
11	1	1
12	1	1
13	1	1
14	1	1
17	2	2
18	2	2
19	2	2
20	4	4
21	4	4
24	4	4
25	5	5
26	7H	7H
27	7	7
28	HOLIDAY	
31	7	7

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

Mar	86Oct Strike 6.50				86Oct Strike 6.75				86Oct Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				83.0**N**								
4				78.0**N**								
5				84.0**N**								
6				85.0**N**								
7				82.0**N**								
10				84.0**N**								
11				82.0**N**								
12				71.0**N**								
13				77.0**N**								
14				80.0**N**								
17				73.0**N**								
18				75.0**N**								
19				78.0**N**								
20	75.0	75.0**H**	75.0**L**	75.0								
21				73.0**N**	92.0	92.0**H**	91.0**L**	91.0**A**	110.0	111.0**H**	110.0**L**	111.0**B**
24				77.0**N**				95.0**N**				115.0**N**
25				89.0**N**				109.0**N**				131.0**N**
26				88.0**N**				108.0**N**				130.0**N**
27				86.0**N**				106.0**N**				127.0**N**
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				124.0**N**				146.0**N**				169.0**N**

Put volume of sales Reported in contracts—Future 86Oct

Mar	6.50	6.75	7.00	TOTAL
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20	2**H**			2**L**
21				
24				
25		1**H**	2**H**	3**H**
26				
27				
28	**HOLIDAY**			
31				
TOTAL	2	1	2	5

Put open contracts Reported in contracts—Future 86Oct

Mar	6.50	6.75	7.00	TOTAL
3	1**L**			1**L**
4	1			1
5	1			1
6	1			1
7	1			1
10	1			1
11	1			1
12	1			1
13	1			1
14	1			1
17	1			1
18	1			1
19	1			1
20	3**H**			3
21	3			3
24	3			3
25	3	1**H**	2**H**	6**H**
26	3	1	2	6
27	3	1	2	6
28	**HOLIDAY**			
31	3	1	2	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 5.00

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18	12.0	12.0**H**	12.0**L**	12.0
19				12.0**N**
20				10.0**N**
21				10.0**N**
24				12.0**N**
25				14.0**N**
26				12.0**N**
27				15.0**N**
28	**HOLIDAY**			
31				53.0**N**

Put volume of sales Reported in contracts—Future 86Dec

Mar	5.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20	1**H**	1**H**
21		
24		
25		
26		
27		
28	**HOLIDAY**	
31		
TOTAL	1	1

Put open contracts Reported in contracts—Future 86Dec

Mar	5.00	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18		
19		
20	1**H**	1**H**
21	1	1
24	1	1
25	1	1
26	1	1
27	1	1
28	**HOLIDAY**	
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 5.00

Apr	Open	High	Low	Close
1				18.0N
2				13.0N
3	17.0	17.0H	13.0	13.0A
4				10.0N
7				7.0N
8				6.0N
9				6.0N
10				5.5N
11				2.0N
14	6.0	6.0	3.0L	3.0A
15	5.0	5.0	5.0	5.0
16				4.0N
17				7.0N
18				7.5N
21				13.5N
22	9.0	9.0	9.0	9.0
23				10.0N
24				10.0N
25				10.0N
28	11.0	13.0	11.0	13.0B
29	10.0	10.0	5.0	8.0
30				8.0N

86Jun Strike 5.50

Apr	Open	High	Low	Close
1	37.0	44.0	37.0	44.0
2				40.0N
3				42.0N
4				42.0N
7				28.0N
8				26.0N
9				26.0N
10				25.0N
11				17.0N
14				20.0N
15	19.0	19.0	19.0L	19.0
16				18.0N
17				30.0N
18	29.0	37.0	29.0	37.0
21	42.0	42.0	42.0	42.0
22				38.0N
23				36.0N
24				40.0N
25				41.0N
28	40.0	46.0H	40.0	46.0B
29				43.0N
30				39.0N

86Jun Strike 5.75

Apr	Open	High	Low	Close
1	60.0	70.0H	60.0L	70.0
2				59.0N
3				61.0N
4				62.0N
7				46.0N
8				43.0N
9				43.0N
10				42.0N
11				30.0N
14				37.0N
15				35.5N
16				34.0N
17				50.0N
18				56.5N
21				68.0N
22				58.0N
23				57.0N
24				64.0N
25				65.0N
28	64.0	69.0	64.0	69.0B
29				66.0N
30				63.0N

86Jun Strike 6.00

Apr	Open	High	Low	Close
1	80.0	93.0H	80.0	93.0
2				81.0N
3				83.0N
4				81.0N
7				66.0N
8				64.0N
9				64.0N
10				63.0N
11	56.0	56.0	52.0L	52.0
14	66.0	66.0	60.0	60.0A
15	57.0	57.0	57.0	57.0
16				54.5N
17				73.0N
18				80.0N
21	85.0	91.0	85.0	91.0B
22				80.0N
23				79.0N
24				88.0N
25				88.0N
28				94.0N
29				90.0N
30				86.0N

86Jun Strike 6.25

Apr	Open	High	Low	Close
1				117.0N
2				105.0N
3				107.0N
4				103.0N
7				88.0N
8				86.0N
9				86.0N
10				83.0N
11				72.0N
14				81.0N
15				80.0N
16				77.0N
17				97.0N
18				105.0N
21				116.0N
22				105.0N
23				104.0N
24				114.0N
25				114.0N
28				119.0N
29				115.0N
30				110.0N

86Jun Strike 6.50

Apr	Open	High	Low	Close
1				142.0N
2				129.0N
3				132.0N
4				127.0N
7				114.0N
8				110.0N
9				110.0N
10				108.0N
11				96.0N
14				106.0N
15				105.0N
16				101.0N
17				122.0N
18				130.0N
21				141.0N
22				130.0N
23				128.5N
24				139.0N
25				139.0N
28				144.0N
29				140.0N
30				135.0N

Put volume of sales Reported in contracts—Future 86Jun

Apr	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1		2H	1H				3
2				1L			1L
3	2						2
4							
7							
8							
9							
10							
11				8H			8
14				1			1
15	2	1L		1			4
16							
17							
18		1					1
21		1		1			2
22	1L						1
23							
24							
25							
28	15H		1				16H
29	4						4
30		1					1
TOTAL	24	6	2	12			44

Put open contracts Reported in contracts—Future 86Jun

Apr	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1	1L	8	23H	13H	4H	1H	50L
2	1	8	23	13	4	1	50
3	3	8	23	13	4	1	52
4	2	8	23	13	4	1	51
7	2	8	23	13	4	1	51
8	2	8	23	13	4	1	51
9	2	8	23	13	4	1	51
10	2	8	23	13	4	1	51
11	2	8	23	13	4	1	51
14	2	8	23	13	4	1	51
15	4	9	23	12	4	1	53
16	4	9	23	12	4	1	53
17	4	9	23	12	4	1	53
18	4	10H	23	12	4	1	54
21	4	8	23	11	4	1	51
22	4	8	23	11	4	1	51
23	4	8	23	11	4	1	51
24	4	8	23	11	4	1	51
25	4	8	23	11	4	1	51
28	18	8	23	11	4	1	65
29	19H	8	23	11	4	1	66H
30	18	7L	23	4L	4	1	57

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Aug Strike 5.00

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17	14.0	16.0**H**	14.0**L**	16.0**B**
18				17.5**N**
21				24.0**N**
22				20.0**N**
23				18.0**N**
24				19.0**N**
25				23.0**N**
28				26.0**N**
29				22.0**N**
30				20.0**N**

86Aug Strike 5.25

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8	27.0	27.0**H**	23.0**L**	23.0**A**
9				23.0**N**
10				21.0**N**
11				15.0**N**
14				19.0**N**
15				19.0**N**
16				19.0**N**
17	25.0	25.0	25.0	25.0
18				27.0**N**
21				36.0**N**
22				31.0**N**
23				29.0**N**
24				33.0**N**
25				29.0**N**
28				38.0**N**
29				35.0**N**
30				32.0**N**

86Aug Strike 5.50

Apr	Open	High	Low	Close
1				56.0**N**
2				48.0**N**
3				49.0**N**
4				47.0**N**
7				36.0**N**
8				32.0**N**
9	35.0	35.0**H**	35.0	35.0
10	32.0	32.0	32.0	32.0
11	30.0	30.0	25.0**L**	25.0**A**
14				30.0**N**
15				30.0**N**
16				27.0**N**
17				34.0**N**
18				42.0**N**
21				54.0**N**
22				47.0**N**
23				45.0**N**
24				49.0**N**
25				48.0**N**
28				53.0**N**
29				52.0**N**
30				48.0**N**

86Aug Strike 6.00

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11	57.0	57.0**H**	54.0**L**	54.0
14				61.0**N**
15				61.0**N**
16				60.0**N**
17				71.0**N**
18				85.0**N**
21				92.0**N**
22				83.0**N**
23				81.5**N**
24				87.0**N**
25				87.0**N**
28				93.0**N**
29				90.0**N**
30				85.0**N**

Put volume of sales Reported in contracts—Future 86Aug

Apr	5.00	5.25	5.50	6.00	TOTAL
1					
2					
3					
4					
7					
8		1**H**			1**L**
9			1**L**		1
10					
11			4**H**	8**H**	12**H**
14					
15					
16					
17	1**H**	1			2
18					
21					
22					
23					
24					
25					
28					
29					
30					
TOTAL	1	2	5	8	16

Put open contracts Reported in contracts—Future 86Aug

Apr	5.00	5.25	5.50	6.00	TOTAL
1			7**H**		7**L**
2			7		7
3			7		7
4			7		7
7			7		7
8		1**L**	7		8
9		1	7		8
10		1	7		8
11		1	7	6**H**	14
14		1	7	6	14
15		1	7	6	14
16		1	7	6	14
17	1**H**	2**H**	7	6	16**H**
18	1	2	7	6	16
21	1	2	7	6	16
22	1	2	7	6	16
23	1	2	7	6	16
24	1	2	7	6	16
25	1	2	7	6	16
28	1	2	7	6	16
29	1	2	7	6	16
30	1	1	7	6	15

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.75

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22	71.0	71.0H	67.0L	67.0A
23				65.0N
24				67.0N
25				67.0N
28				73.0N
29				74.0N
30				70.0N

86Oct Strike 6.50

Apr	Open	High	Low	Close
1				134.0N
2				125.0N
3				128.0N
4				130.0N
7				125.0N
8				104.0N
9				104.0N
10				102.0N
11				91.0N
14				101.0N
15				101.0N
16				100.0N
17				115.0N
18				124.0N
21				131.0N
22				124.0N
23				122.0N
24				124.0N
25				123.0N
28				135.0N
29				134.0N
30				129.0N

86Oct Strike 6.75

Apr	Open	High	Low	Close
1				157.0N
2				147.0N
3				150.0N
4				153.0N
7				143.0N
8				126.0N
9				126.0N
10				124.0N
11				111.0N
14				123.0N
15				123.0N
16				121.0N
17				137.0N
18				146.5N
21				153.0N
22				147.0N
23				145.0N
24				147.0N
25				147.0N
28				157.0N
29				155.0N
30				150.0N

86Oct Strike 7.00

Apr	Open	High	Low	Close
1				180.0N
2				169.0N
3				173.0N
4				175.0N
7				163.0N
8				149.0N
9				149.0N
10				147.0N
11				132.0N
14				145.0N
15				145.0N
16				142.5N
17				159.0N
18				169.0N
21				177.0N
22				169.0N
23				167.0N
24				169.0N
25				170.0N
28				180.0N
29				178.0N
30				173.0N

Put volume of sales Reported in contracts—Future 86Oct

Apr	5.75	6.50	6.75	7.00	TOTAL
1					
2					
3					
4					
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21					
22	1H				1H
23					
24					
25					
28					
29					
30					
TOTAL	1				1

Put open contracts Reported in contracts—Future 86Oct

Apr	5.75	6.50	6.75	7.00	TOTAL
1		3H	1H	2H	6L
2		3	1	2	6
3		3	1	2	6
4		3	1	2	6
7		3	1	2	6
8		3	1	2	6
9		3	1	2	6
10		3	1	2	6
11		3	1	2	6
14		3	1	2	6
15		3	1	2	6
16		3	1	2	6
17		3	1	2	6
18		3	1	2	6
21		3	1	2	6
22	1H	3	1	2	7H
23	1	3	1	2	7
24	1	3	1	2	7
25	1	3	1	2	7
28	1	3	1	2	7
29	1	3	1	2	7
30	1	3	1	2	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.50				86Dec Strike 6.00			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				53.0N								
2				53.0N								
3				33.0N								
4				30.0N								
7				28.0N								
8				21.0N								
9				22.0N								
10				20.0N								
11				17.0N					64.0	64.0	61.0L	61.0A
14				23.0N								72.0N
15				23.0N								72.0N
16				18.0N								62.0N
17				22.0N					70.0	71.0H	70.0	71.0B
18				25.5N	48.0	48.0H	48.0L	48.0				81.0N
21				29.0N				52.0N				86.0N
22				27.0N				51.0N				82.0N
23				26.0N				50.0N				81.0N
24				28.0N				52.0N				84.0N
25				29.0N				51.0N				84.0N
28				31.5N				57.0N				90.0N
29				31.0N				55.0N				89.0N
30				27.0N				50.0N				82.0N

Put volume of sales Reported in contracts—Future 86Dec

Apr	5.00	5.50	6.00	TOTAL
1				
2				
3				
4				
7				
8				
9				
10				
11			2H	2H
14				
15				
16				
17			2	2
18		2H		2
21				
22				
23				
24				
25				
28				
29				
30				
TOTAL		2	4	6

Put open contracts Reported in contracts—Future 86Dec

Apr	5.00	5.50	6.00	TOTAL
1	1H			1L
2	1			1
3	1			1
4	1			1
7	1			1
8	1			1
9	1			1
10	1			1
11	1		2L	3
14	1		2	3
15	1		2	3
16	1		2	3
17	1		4H	5
18	1	2H	4	7H
21	1	2	4	7
22	1	2	4	7
23	1	2	4	7
24	1	2	4	7
25	1	2	4	7
28	1	2	4	7
29	1	2	4	7
30	1	2	4	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Jun Strike 5.00

May	Open	High	Low	Close
1				9.5**N**
2				5.0**N**
5				4.5**N**
6				4.5**N**
7				4.5**N**
8				4.0**N**
9				4.0**N**
12				2.0**N**
13				2.5**N**
14				4.0**N**
15				4.0**N**
16				0.1**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 5.50

May	Open	High	Low	Close
1				43.0**N**
2				30.0**N**
5	29.0	32.0	29.0**L**	32.0**B**
6	33.0	33.0	33.0	33.0
7				33.0**N**
8				29.0**N**
9				29.0**N**
12				32.0**N**
13				39.0**N**
14				44.0**N**
15	45.0	45.0**H**	45.0	45.0
16				44.0**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 5.75

May	Open	High	Low	Close
1				66.0**N**
2	60.0	60.0**H**	52.0**L**	52.0**A**
5				55.0**N**
6				55.0**N**
7				55.0**N**
8				51.0**N**
9				51.0**N**
12				57.0**N**
13				64.0**N**
14				69.0**N**
15				69.0**N**
16				69.0**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 6.00

May	Open	High	Low	Close
1				90.0**N**
2				74.0**N**
5				79.0**N**
6				79.0**N**
7				79.0**N**
8				75.0**N**
9				75.0**N**
12				82.0**N**
13				89.0**N**
14				94.0**N**
15				94.0**N**
16	93.0	93.0**H**	93.0**L**	93.0
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 6.25

May	Open	High	Low	Close
1				115.0**N**
2				100.0**N**
5				104.0**N**
6	102.0	102.0	102.0**L**	102.0
7				102.0**N**
8				98.0**N**
9				98.0**N**
12				105.0**N**
13				114.0**N**
14				122.0**N**
15				122.0**N**
16	117.0	117.0**H**	117.0	117.0
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

86Jun Strike 6.50

May	Open	High	Low	Close
1				141.0**N**
2				124.0**N**
5				130.0**N**
6				130.0**N**
7	131.0	131.0**H**	131.0**L**	131.0
8				127.0**N**
9				127.0**N**
12				133.0**N**
13				139.0**N**
14				147.0**N**
15				147.0**N**
16				144.0**N**
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				

Put volume of sales Reported in contracts—Future 86Jun

May	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1							
2			1**H**				1**L**
5		4**H**					4**H**
6		1**L**					1
7					1**L**	1**H**	2
8							
9							
12							
13							
14							
15		1					1
15				1**H**	2**H**		3
19							
20							
21							
22							
23							
26	**HOLIDAY**						
27							
28							
29							
30							
TOTAL		6	1	1	3	1	12

Put open contracts Reported in contracts—Future 86Jun

May	5.00	5.50	5.75	6.00	6.25	6.50	TOTAL
1	18**H**	7**H**	23	4**H**	4**H**	1**L**	57
2	18	7	24**H**	4	4	1	58**H**
5	18	3**L**	24	4	4	1	54
6	18	4	24	4	4	1	55
7	18	4	23	4	4	2**H**	55
8	18	3	23	4	4		52
9	18	3	23	4	4		52
12	18	3	23	4	3**L**		51
13	18	3	22**L**	4	3		50**L**
14	18	3	22	4	3		50
15	18	3	22	4	3		50
16							
19							
20							
21							
22							
23							
26	**HOLIDAY**						
27							
28							
29							
30							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

May	86Aug Strike 4.75				86Aug Strike 5.00				86Aug Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								22.0N				35.0N
2								17.0N				28.0N
5								19.0N				28.0N
6								19.0N				28.0N
7								19.0N				28.0N
8								17.0N				26.0N
9								17.0N				26.0N
12								13.0N				24.0N
13								16.0N				27.5N
14								17.5N				30.0N
15								17.5N				30.0N
16								17.0N	30.0	30.0H	30.0L	30.0
19					23.0	25.0H	23.0	25.0B				41.0N
20								21.0N				36.0N
21	12.0	12.0H	12.0L	12.0	22.0	22.0	22.0	22.0				34.0N
22				9.0N	19.0	19.0	15.0	15.0A				28.0N
23				7.0N	10.0	11.0	10.0L	11.0				25.0N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				8.0N	12.0	12.0	12.0	12.0				22.0N
28				9.0N				12.0N				23.0N
29				5.0N				8.0N				18.5N
30				4.0N				6.0N				15.0N

May	86Aug Strike 5.50				86Aug Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close
1				52.0N				90.0N
2				42.0N				78.0N
5				39.0N				83.0N
6	40.0	40.0	40.0	40.0				83.0N
7				40.0N				83.0N
8				37.0N				77.0N
9				37.0N				77.0N
12	39.0	39.0	39.0L	39.0				78.0N
13				22.5N				85.0N
14				46.0N				90.0N
15				46.0N				90.0N
16	46.0	46.0	45.0	45.0A				88.0N
19	50.0	59.0H	50.0	59.0B				106.0N
20				55.0N				100.0N
21				55.0N				101.0N
22				46.0N				93.0N
23				41.0N				81.0N
26	HOLIDAY				HOLIDAY			
27	39.0	39.0	39.0	39.0				81.0N
28				40.0N				82.0N
29				34.0N				75.0N
30				31.0N				73.0N

Put volume of sales Reported in contracts—Future 86Aug

May	4.75	5.00	5.25	5.50	6.00	TOTAL
1						
2						
5						
6				1L		1L
7						
8						
9						
12				2		2
13						
14						
15						
16			1H	4H		5H
19		1L		2		3
20						
21	2H	1				3
22		1				1
23		2H				2
26	HOLIDAY					
27				1		1
28		1				1
29						
30						
TOTAL	2	6	1	10		19

Put open contracts Reported in contracts—Future 86Aug

May	4.75	5.00	5.25	5.50	6.00	TOTAL
1		1L	1L	7L	6H	15L
2		1	1	7	6	15
5		1	1	7	6	15
6		1	1	8	6	16
7		1	1	8	6	16
8		1	1	8	6	16
9		1	1	8	6	16
12		1	1	10H	6	18
13		1	1	10	6	18
14		1	1	10	6	18
15		1	1	8	6	16
16		1	2H	8	6	17
19		2	2	10	6	20
20		2	2	10	6	20
21	2H	3H	2	9	6	22H
22	2	3	2	9	6	22
23	2	3	2	9	6	22
26	HOLIDAY					
27	2	3	2	8	6	21
28	2	3	2	7	6	20
29	2	3	2	7	6	20
30	2	3	2	7	6	20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.75

May	Open	High	Low	Close
1				74.0N
2				64.0N
5				64.0N
6				64.0N
7				64.0N
8				61.0N
9				61.0N
12				66.0N
13				67.0N
14				70.0N
15				70.0N
16				69.0N
19				83.0N
20				77.0N
21				75.0N
22				68.0N
23				60.0N
26	HOLIDAY			
27				60.0N
28				63.0N
29				56.0N
30				53.0N

86Oct Strike 6.50

May	Open	High	Low	Close
1				134.0N
2				121.0N
5				123.0N
6				123.0N
7				123.0N
8				120.0N
9				120.0N
12				126.0N
13				130.0N
14				133.5N
15				133.5N
16				132.0N
19				147.0N
20				143.0N
21				142.0N
22				133.0N
23				123.0N
26	HOLIDAY			
27				124.0N
28				130.0N
29				119.0N
30				115.0N

86Oct Strike 6.75

May	Open	High	Low	Close
1				155.0N
2				142.0N
5				145.0N
6				145.0N
7				145.0N
8				141.0N
9				141.0N
12				147.0N
13				151.0N
14				156.0N
15				156.0N
16				154.0N
19				172.0N
20				167.0N
21				165.0N
22				156.0N
23				146.0N
26	HOLIDAY			
27				148.0N
28				154.0N
29				142.0N
30				139.0N

86Oct Strike 7.00

May	Open	High	Low	Close
1				177.0N
2				164.0N
5				167.0N
6				167.0N
7				167.0N
8				163.0N
9				163.0N
12				170.0N
13				175.0N
14				181.0N
15				181.0N
16				178.0N
19				196.0N
20				192.0N
21				189.0N
22				180.0N
23				170.0N
26	HOLIDAY			
27				172.0N
28				178.0N
29				167.0N
30				164.0N

Put volume of sales Reported in contracts—Future 86Oct

May	5.75	6.50	6.75	7.00	TOTAL
1					
2					
5					
6					
7					
8					
9					
12					
13					
14					
15					
16					
19					
20					
21					
22					
23					
26	HOLIDAY				
27					
28					
29					
30					
TOTAL					

Put open contracts Reported in contracts—Future 86Oct

May	5.75	6.50	6.75	7.00	TOTAL
1	1H	3H	1H	2H	7H
2	1	3	1	2	7
5	1	3	1	2	7
6	1	3	1	2	7
7	1	3	1	2	7
8	1	3	1	2	7
9	1	3	1	2	7
12	1	3	1	2	7
13	1	3	1	2	7
14	1	3	1	2	7
15	1	3	1	2	7
16	1	3	1	2	7
19	1	3	1	2	7
20	1	3	1	2	7
21	1	3	1	2	7
22	1	3	1	2	7
23	1	3	1	2	7
26	HOLIDAY				
27	1	3	1	2	7
28	1	3	1	2	7
29	1	3	1	2	7
30	1	3	1	2	7

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.50				86Dec Strike 5.75			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				28.0**N**				53.0**N**				
2				24.0**N**				46.0**N**				
5				25.0**N**				48.0**N**				
6				25.0**N**				48.0**N**				
7				25.0**N**				48.0**N**				
8				24.0**N**				46.0**N**				
9	22.0	22.0	22.0**L**	22.0				46.0**N**				60.0**N**
12				26.0**N**				50.0**N**				
13	22.0	25.0	22.0	25.0**B**				49.0**N**				
14				28.0**N**				53.0**N**				
15				28.0**N**				53.0**N**				
16	26.0	26.0**H**	26.0	26.0				52.0**N**				
19				34.0**N**				62.0**N**				
20				28.0**N**				57.5**N**				
21				28.5**N**				57.5**N**				
22				25.0**N**				51.0**N**				
23				20.0**N**				45.0**N**				
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				20.0**N**				43.0**N**				
28				22.0**N**				43.0**N**				
29				18.5**N**				42.0**N**				
30				17.0**N**				37.0**N**				

86Dec Strike 6.00

May	Open	High	Low	Close
1				68.0**N**
2				27.0**N**
5				77.0**N**
6				77.0**N**
7				77.0**N**
8				77.0**N**
9				77.0**N**
12				82.0**N**
13				83.0**N**
14				88.0**N**
15				88.0**N**
16				86.0**N**
19				102.0**N**
20				94.0**N**
21				94.5**N**
22				87.0**N**
23				78.5**N**
26	**HOLIDAY**			
27				79.0**N**
28				85.0**N**
29				75.0**N**
30				71.0**N**

Put volume of sales Reported in contracts—Future 86Dec

May	5.00	5.50	5.75	6.00	TOTAL
1					
2					
5					
6					
7					
8					
9	4**H**				4**H**
12					
13	2**L**				2**L**
14					
15					
16	4				4
19					
20					
21					
22					
23					
26	**HOLIDAY**				
27					
28					
29					
30					
TOTAL	10				10

Put open contracts Reported in contracts—Future 86Dec

May	5.00	5.50	5.75	6.00	TOTAL
1	1**L**	2**H**		4**H**	7**L**
2	1	2		4	7
5	1	2		4	7
6	1	2		4	7
7	1	2		4	7
8	1	2		4	7
9	5	2		4	11
12	5	2		4	11
13	11**H**	2		4	17**H**
14	11	2		4	17
15	6	2		4	12
16	10	2		4	16
19	10	2		4	16
20	10	2		4	16
21	10	2		4	16
22	10	2		4	16
23	10	2		4	16
26	**HOLIDAY**				
27	10	2		4	16
28	10	2		4	16
29	10	2		4	16
30	10	2		4	16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Aug Strike 4.75				86Aug Strike 5.00				86Aug Strike 5.25			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				6.0**N**				10.0**N**				20.0**N**
3				6.0**N**				10.0**N**				20.0**N**
4				6.0**N**				10.0**N**				20.0**N**
5				6.0**N**				10.0**N**				20.0**N**
6				6.0**N**				10.0**N**				20.0**N**
9	3.0	3.0**H**	3.0**L**	3.0	5.0	5.0	5.0**L**	5.0				10.0**N**
10				2.0**N**				4.5**N**				10.5**N**
11				2.0**N**				4.0**N**				9.5**N**
12				2.0**N**				4.0**N**				12.0**N**
13				2.5**N**				5.0**N**				14.0**N**
16				6.0**N**				10.0**N**				25.0**N**
17				6.0**N**				10.0**N**				25.0**N**
18				5.0**N**				9.0**N**				24.0**N**
19				5.0**N**				9.0**N**				24.0**N**
20				4.0**N**				8.0**N**				21.5**N**
23				5.0**N**				10.0**N**				22.0**N**
24				5.0**N**				10.0**N**				22.0**N**
25				5.0**N**				10.0**N**				22.0**N**
26				6.0**N**				11.0**N**				23.0**N**
27				7.0**N**				12.0**N**				27.0**N**
30				5.0**N**	11.0	11.0**H**	11.0	7.0**A**	20.0	20.0**H**	18.0**L**	18.0**A**

	86Aug Strike 5.50				86Aug Strike 6.00			
Jun	Open	High	Low	Close	Open	High	Low	Close
2				36.0**N**				79.0**N**
3				36.0**N**				79.0**N**
4				36.0**N**				79.0**N**
5				36.0**N**				79.0**N**
6				36.0**N**	80.0	80.0**H**	80.0**L**	80.0
9				23.0**N**				60.0**N**
10	23.0	23.0**H**	23.0**L**	23.0				62.0**N**
11				20.0**N**				60.0**N**
12				25.0**N**				65.0**N**
13				28.0**N**				71.0**N**
16				43.0**N**				87.0**N**
17				43.0**N**				87.0**N**
18				42.0**N**				85.0**N**
19				42.0**N**				85.0**N**
20				40.0**N**				82.0**N**
23				43.0**N**				91.0**N**
24				43.0**N**				91.0**N**
25				43.0**N**				91.0**N**
26				44.0**N**				93.0**N**
27				50.0**N**				98.0**N**
30				38.0**N**				86.0**N**

Put volume of sales Reported in contracts—Future 86Aug

Jun	4.75	5.00	5.25	5.50	6.00	TOTAL
2						
3						
4						
5						
6					6**H**	6**H**
9	2**H**	1**H**				3
10						
11				2**H**		2**L**
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30			2**H**			2
TOTAL	2	1	2	2	6	13

Put open contracts Reported in contracts—Future 86Aug

Jun	4.75	5.00	5.25	5.50	6.00	TOTAL
2	2**H**	3**H**	2**L**	7**H**	6**H**	20**H**
3	2	3	2	7	6	20
4	2	2	2	6**L**	6	18
5	2	2	2	6	6	18
6	2	2	2	6		12
9		1**L**	2	6		9**L**
10		1	2	6		9
11		1	2	6		9
12		1	2	6		9
13		1	2	6		9
16		1	2	6		9
17		1	2	6		9
18		1	2	6		9
19		1	2	6		9
20		1	2	6		9
23		2	2	6		10
24		2	2	6		10
25		2	2	6		10
26		2	2	6		10
27		2	2	6		10
30		2	3**H**	6		11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

Jun	86Oct Strike 5.00				86Oct Strike 5.75				86Oct Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2								58.0N				122.0N
3								58.0N				122.0N
4								58.0N				122.0N
5								58.0N				122.0N
6								58.0N				122.0N
9								46.0N				106.0N
10								42.5N				106.0N
11								40.0N				104.0N
12								45.0N				110.0N
13								47.5N				113.0N
16								62.0N				131.5N
17								62.0N				131.5N
18								61.0N				130.0N
19								61.0N				130.0N
20								59.0N				127.0N
23								62.0N				131.0N
24								62.0N				131.0N
25								62.0N				131.0N
26								64.0N				133.0N
27								73.0N				142.0N
30	16.0	16.0H	15.0L	15.0A				63.0N				130.0N

Jun	86Oct Strike 6.75				86Oct Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close
2				147.0N				172.0N
3				147.0N				172.0N
4				147.0N				172.0N
5				147.0N				172.0N
6				145.0N				170.0N
9				128.0N				151.0N
10				130.0N				154.0N
11				127.0N				151.0N
12				133.0N				157.0N
13				137.0N				161.0N
16				156.5N				181.0N
17				156.5N				181.0N
18				155.0N				179.0N
19				155.0N				179.0N
20				152.0N				176.0N
23				156.0N				181.0N
24				156.0N				181.0N
25				156.0N				181.0N
26				158.0N				183.0N
27				167.0N				192.0N
30				155.0N				180.0N

Put volume of sales Reported in contracts—Future 86Oct

Jun	5.00	5.75	6.50	6.75	7.00	TOTAL
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						
TOTAL						

Put open contracts Reported in contracts—Future 86Oct

Jun	5.00	5.75	6.50	6.75	7.00	TOTAL
2		1H	3H	1H	2H	7H
3		1	3	1	2	7
4		1	3	1	2	7
5		1	3	1	2	7
6		1	3	1	2	7
9		1	3	1	2	7
10		1	3	1	2	7
11		1	3	1	2	7
12		1	3	1	2	7
13		1	3	1	2	7
16		1	3	1	2	7
17		1	3	1	2	7
18		1	3	1	2	7
19		1	3	1	2	7
20		1	3	1	2	7
23		1	3	1	2	7
24		1	3	1	2	7
25		1	3	1	2	7
26		1	3	1	2	7
27		1	3	1	2	7
30		1	3	1	2	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 5.00				86Dec Strike 5.25				86Dec Strike 5.50			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				20.0N								40.0N
3				20.0N								40.0N
4	18.0	18.0	18.0L	18.0								40.0N
5				18.0N								40.0N
6				17.5N								40.0N
9				12.0N								32.0N
10				13.0N					33.0	33.0H	33.0L	33.0
11				13.0N								31.0N
12				13.5N								32.0N
13				15.0N								35.5N
16				21.0N								45.0N
17				21.0N								45.0N
18	20.0	20.0H	20.0	20.0								44.0N
19				20.0N								44.0N
20				19.0N								42.0N
23				21.0N								47.0N
24				21.0N	28.0	28.0H	28.0L	28.0				47.0N
25				21.0N				28.0N				47.0N
26				22.0N				32.0N				48.0N
27				23.0N				36.0N				52.0N
30				19.0N				30.0N				44.0N

86Dec Strike 6.00

Jun	Open	High	Low	Close
2				76.0N
3				76.0N
4				76.0N
5				76.0N
6				75.0N
9				63.0N
10	65.0	65.0H	62.0L	62.0A
11				58.0N
12				64.0N
13				67.5N
16				82.0N
17				82.0N
18				81.0N
19				81.0N
20				79.0N
23				85.0N
24				85.0N
25				85.0N
26				86.0N
27				91.0N
30				82.0N

Put volume of sales Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	TOTAL
2					
3					
4	1H				1L
5					
6					
9					
10					
11			1H	2H	3H
12					
13					
16					
17					
18	1				1
19					
20					
23					
24		1H			1
25					
26					
27					
30					
TOTAL	2	1	1	2	6

Put open contracts Reported in contracts—Future 86Dec

Jun	5.00	5.25	5.50	6.00	TOTAL
2	10H		2H	4H	16H
3	10		2	4	16
4	10		2	4	16
5	10		2	4	16
6	10		2	4	16
9	10		2	4	16
10	10		2	4	16
11	10		1L	2L	13L
12	10		1	2	13
13	10		1	2	13
16	10		1	2	13
17	10		1	2	13
18	10		1	2	13
19	10		1	2	13
20	10		1	2	13
23	10		1	2	13
24	10	1H	1	2	14
25	10	1	1	2	14
26	10	1	1	2	14
27	10	1	1	2	14
30	10	1	1	2	14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.25

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19	33.0	33.0H	33.0L	33.0
20				31.0N
23				34.0N
24				34.0N
25				34.0N
26				36.0N
27				38.0N
30				32.0N

Put volume of sales Reported in contracts—Future 87Feb

Jun	5.25	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19	4H	4H
20		
23		
24		
25		
26		
27		
30		
TOTAL	4	4

Put open contracts Reported in contracts—Future 87Feb

Jun	5.25	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19	4H	4H
20	4	4
23	4	4
24	4	4
25	4	4
26	4	4
27	4	4
30	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiun s Open, high, low, and close Cents per troy ounce

86Aug Strike 4.75

Jul	Open	High	Low	Close
1				5 0**N**
2				6 0**N**
3				5 0**N**
4	**HOLIDAY**			
7				5 0**N**
8				4 0**N**
9				2 0**N**
10				2 0**N**
11				1 0**N**
14				0 5**N**
15				0 2**N**
16				0 2**N**
17				0 2**N**
18				0 1**N**
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.00

Jul	Open	High	Low	Close
1				11 0**N**
2				9 0**N**
3				8 0**N**
4	**HOLIDAY**			
7				8 0**N**
8				6 0**N**
9				4 0**N**
10				4 0**N**
11				3 0**N**
14				3 0**N**
15				2 5**N**
16				3 0**N**
17				3 0**N**
18				0 1**N**
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.25

Jul	Open	High	Low	Close
1				18 0**N**
2				22 0**N**
3				20 0**N**
4	**HOLIDAY**			
7				20 0**N**
8				16 0**N**
9				16 0**N**
10				17 0**N**
11				16 0**N**
14				23 0**N**
15				21 0**N**
16				22 0**N**
17	22 0	22 0**H**	22 0	22 0
18	13 0	15 0	13 0**L**	15 0**B**
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.50

Jul	Open	High	Low	Close
1				38 0**N**
2				44 0**N**
3				41 0**N**
4	**HOLIDAY**			
7				41 0**N**
8				38 0**N**
9	42 0	42 0	41 0	41 0
10				43 0**N**
11	44 0	44 0	44 0	44 0
14				46 0**N**
15				45 0**N**
16				47 0**N**
17	48 0	48 0**H**	48 0	48 0
18	47 0	47 0	40 0**L**	40 0
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.00

Jul	Open	High	Low	Close
1				86 0**N**
2				91 0**N**
3				90 0**N**
4	**HOLIDAY**			
7				90 0**N**
8				88 0**N**
9				90 0**N**
10				92 0**N**
11				91 0**N**
14				96 0**N**
15				95 0**N**
16				97 0**N**
17				97 0**N**
18				90 0**N**
21				
22				
23				
24				
25				
28				
29				
30				
31				

Put volume of sales Reported in contracts—Future 86Aug

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1		1**H**				1**L**
2						
3						
4	**HOLIDAY**					
7						
8						
9						
10				5**H**		5**H**
11				1**L**		1
14						
15						
16						
17				1		1
18			2**H**	2		4
21						
22						
23						
24						
25						
28						
29						
30						
31						
TOTAL		1	2	9		12

Put open contracts Reported in contracts—Future 86Aug

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1		3**H**	3**H**	6**H**		12**H**
2		3	3	6		12
3		3	3	6		12
4	**HOLIDAY**					
7		3	3	6		12
8		3	3	6		12
9		3	3	6		12
10		3	3	3		9
11		3	3	2		8
14		3	3	2		8
15		3	3	2		8
16		3	3	2		8
17		3	3	2		8
18		3	3	1**L**		7**L**
21						
22						
23						
24						
25						
28						
29						
30						
31						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Oct Strike 5.00				86Oct Strike 5.25				86Oct Strike 5.75			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				15.0N								63.0N
2				18.0N								67.0N
3				16.0N								65.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				16.0N								65.0N
8				14.0N								62.0N
9				18.0N								62.0N
10				19.0N								64.0N
11				19.0N								64.0N
14				17.0N								68.0N
15				15.0N								64.0N
16				15.0N								66.0N
17				15.0N	25.0	25.0H	25.0L	25.0				66.0N
18				15.0N				25.0N				66.0N
21				14.0N				26.0N				66.0N
22				15.0N				27.0N				68.0N
23				15.0N				27.0N				68.0N
24				15.0N				27.0N				68.0N
25				15.0N				27.0N				68.0N
28				13.0N				27.0N				68.0N
29				13.0N				27.0N				68.0N
30				15.5N				30.0N				72.5N
31				10.5N				23.0N				62.0N

	86Oct Strike 6.50				86Oct Strike 6.75				86Oct Strike 7.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				130.0N				155.0N				180.0N
2				135.0N				160.0N				185.0N
3				135.0N				160.0N				185.0N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				135.0N				160.0N				185.0N
8				132.0N				156.0N				181.0N
9				131.0N				156.0N				181.0N
10				133.0N				158.0N				183.0N
11				133.0N				158.0N				183.0N
14				139.0N				164.0N				189.0N
15				135.0N				160.0N				185.0N
16				137.0N				162.0N				187.0N
17				137.0N				162.0N				187.0N
18				137.0N				162.0N				187.0N
21				137.0N				162.0N				187.0N
22				139.0N				164.0N				189.0N
23				139.0N				164.0N				189.0N
24				139.0N				164.0N				189.0N
25				139.0N				164.0N				189.0N
28				139.0N				164.0N				189.0N
29				139.0N				164.0N				189.0N
30				146.0N				171.0N				196.0N
31				135.0N				160.0N				185.0N

Put volume of sales Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	1H						1H
2							
3							
4	HOLIDAY						
7							
8							
9							
10							
11							
14							
15							
16							
17							
18		1H					1
21							
22							
23							
24							
25							
28							
29							
30							
31							
TOTAL	1	1					2

Put open contracts Reported in contracts—Future 86Oct

Jul	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	1H		1H	3H	1H	2H	8L
2	1		1	3	1	2	8
3	1		1	3	1	2	8
4	HOLIDAY						
7	1		1	3	1	2	8
8	1		1	3	1	2	8
9	1		1	3	1	2	8
10	1		1	3	1	2	8
11	1		1	3	1	2	8
14	1		1	3	1	2	8
15	1		1	3	1	2	8
16	1		1	3	1	2	8
17	1		1	3	1	2	8
18	1	1H	1	3	1	2	9H
21	1	1	1	3	1	2	9
22	1	1	1	3	1	2	9
23	1	1	1	3	1	2	9
24	1	1	1	3	1	2	9
25	1	1	1	3	1	2	9
28	1	1	1	3	1	2	9
29	1	1	1	3	1	2	9
30	1	1	1	3	1	2	9
31	1	1	1	3	1	2	9

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 4.75

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10	1.3	1.3**H**	1.3**L**	1.3
11				13.0**N**
14				14.0**N**
15				13.0**N**
16				13.5**N**
17				13.5**N**
18				13.5**N**
21				13.0**N**
22				11.0**N**
23				11.0**N**
24				11.0**N**
25				11.0**N**
28				10.0**N**
29				10.0**N**
30				12.0**N**
31				9.0**N**

86Dec Strike 5.00

Jul	Open	High	Low	Close
1				19.0**N**
2				21.0**N**
3				19.0**N**
4	**HOLIDAY**			
7				19.0**N**
8				18.0**N**
9				18.0**N**
10				19.0**N**
11				19.0**N**
14				20.0**N**
15	18.0	18.0	18.0**L**	18.0
16				19.0**N**
17				20.0**N**
18	19.0	19.0**H**	19.0	19.0
21	19.0	19.0	19.0	19.0
22				19.0**N**
23				19.0**N**
24				19.0**N**
25				19.0**N**
28	18.0	18.0	18.0	18.0
29				18.0**N**
30				19.0**N**
31				16.0**N**

86Dec Strike 5.25

Jul	Open	High	Low	Close
1				30.0**N**
2				33.0**N**
3				30.0**N**
4	**HOLIDAY**			
7				30.0**N**
8	29.0	29.0	29.0**L**	29.0
9				29.0**N**
10				30.0**N**
11				30.0**N**
14				33.0**N**
15				31.0**N**
16				31.0**N**
17				31.0**N**
18	30.0	30.0	30.0	30.0
21				29.0**N**
22				29.0**N**
23				29.0**N**
24				29.0**N**
25	31.0	31.0**H**	31.0	31.0
28				31.0**N**
29				31.0**N**
30				32.0**N**
31				26.0**N**

86Dec Strike 5.50

Jul	Open	High	Low	Close
1				44.0**N**
2				48.0**N**
3				44.0**N**
4	**HOLIDAY**			
7				44.0**N**
8				44.0**N**
9				44.0**N**
10				46.0**N**
11	46.0	46.0	46.0	46.0
14				49.0**N**
15				47.0**N**
16				46.0**N**
17	45.0	45.0	45.0**L**	45.0
18				45.0**N**
21				45.0**N**
22				46.0**N**
23				46.0**N**
24				46.0**N**
25				46.0**N**
28	48.0	48.0**H**	48.0	48.0
29				48.0**N**
30				51.0**N**
31				43.0**N**

86Dec Strike 6.00

Jul	Open	High	Low	Close
1				82.0**N**
2				86.0**N**
3				86.0**N**
4	**HOLIDAY**			
7				86.0**N**
8				83.0**N**
9				83.0**N**
10				85.0**N**
11				85.0**N**
14				88.0**N**
15	85.0	85.0**H**	85.0**L**	85.0
16				86.0**N**
17				86.0**N**
18				83.0**N**
21				86.0**N**
22				87.0**N**
23				87.0**N**
24				87.0**N**
25				87.0**N**
28				87.0**N**
29				87.0**N**
30				93.0**N**
31				83.0**N**

Put volume of sales Reported in contracts—Future 86Dec

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1						
2						
3						
4	**HOLIDAY**					
7						
8			1**L**			1**L**
9						
10						
11	2**H**			1**H**		3
14						
15		1**L**				1
16					2**H**	2
17				1		1
18		7**H**	3**H**			10**H**
21		2				2
22						
23						
24						
25			1			1
28		1		1		2
29						
30						
31						
TOTAL	2	11	5	3	2	23

Put open contracts Reported in contracts—Future 86Dec

Jul	4.75	5.00	5.25	5.50	6.00	TOTAL
1		10**H**	1**L**	1**L**	2**H**	14
2		10	1	1	2	14
3		10	1	1	2	14
4	**HOLIDAY**					
7		10	1	1	2	14
8		10		1	2	13**L**
9		10		1	2	13
10		10		1	2	13
11	2**H**	10		2	2	16**H**
14	2	10		2	2	16
15	2	10		2	2	16
16	2	10		2		14
17	2	10		3**H**		15
18	2	8	3**H**	3		16
21	2	6**L**	3	3		14
22	2	6	3	3		14
23	2	6	3	3		14
24	2	6	3	3		14
25	2	6	3	3		14
28	2	7	3	3		15
29	2	7	3	3		15
30	2	7	3	3		15
31	2	7	3	3		15

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.25

Jul	Open	High	Low	Close
1				32.0N
2				35.0N
3				35.0N
4	HOLIDAY			
7				35.0N
8				32.0N
9				31.0N
10				33.0N
11				33.0N
14				35.0N
15				33.0N
16				35.0N
17				35.0N
18				35.0N
21				33.0N
22				33.0N
23				33.0N
24				33.0N
25				33.0N
28				33.0N
29				33.0N
30				35.0N
31				31.0N

Put volume of sales Reported in contracts—Future 87Feb

Jul	5.25	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25		
28		
29		
30		
31		
TOTAL		

Put open contracts Reported in contracts—Future 87Feb

Jul	5.25	TOTAL
1	4H	4H
2	4	4
3	4	4
4	HOLIDAY	
7	4	4
8	4	4
9	4	4
10	4	4
11	4	4
14	4	4
15	4	4
16	4	4
17	4	4
18	4	4
21	4	4
22	4	4
23	4	4
24	4	4
25	4	4
28	4	4
29	4	4
30	4	4
31	4	4

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Aug	Open	High	Low	Close
1				8.0N
4				8.0N
5				7.0N
6				6.0N
7				6.0N
8				4.0N
11				1.0N
12				3.0N
13				4.0N
14				4.0N
15				4.5N
18				8.0N
19				8.0N
20				5.0N
21				5.0N
22				7.0N
25				6.5N
26				6.5N
27	5.0	5.0H	5.0L	5.0
28				4.0N
29				3.0N

86Oct Strike 5.25

Aug	Open	High	Low	Close
1				18.0N
4				18.0N
5				16.0N
6				16.0N
7				15.0N
8				13.0N
11				4.0N
12				9.0N
13				13.0N
14				12.0N
15				13.0N
18				22.0N
19				22.0N
20				16.0N
21	14.0	15.0H	14.0L	15.0B
22				20.0N
25				19.0N
26				19.0N
27				19.0N
28				15.0N
29				12.0N

86Oct Strike 5.75

Aug	Open	High	Low	Close
1				52.0N
4				52.0N
5				53.0N
6				53.0N
7				52.0N
8				50.0N
11				29.0N
12				37.0N
13				42.0N
14				42.0N
15				45.0N
18				64.0N
19				64.0N
20				55.0N
21				54.0N
22				64.0N
25				62.0N
26				62.0N
27				62.0N
28				58.0N
29				53.0N

86Oct Strike 6.50

Aug	Open	High	Low	Close
1				123.0N
4				123.0N
5				126.0N
6				126.0N
7				125.0N
8				124.0N
11				97.0N
12				106.0N
13				112.0N
14				112.0N
15				116.0N
18				135.0N
19				135.0N
20				128.0N
21				126.0N
22				139.0N
25				136.0N
26				136.0N
27				136.0N
28				132.0N
29				130.0N

86Oct Strike 6.75

Aug	Open	High	Low	Close
1				148.0N
4				148.0N
5				151.0N
6				151.0N
7				150.0N
8				149.0N
11				122.0N
12				131.0N
13				137.0N
14				137.0N
15				141.0N
18				161.0N
19				161.0N
20				153.0N
21				151.0N
22				164.0N
25				160.0N
26				160.0N
27				160.0N
28				157.0N
29				159.0N

86Oct Strike 7.00

Aug	Open	High	Low	Close
1				173.0N
4				173.0N
5				176.0N
6				176.0N
7				175.0N
8				174.0N
11				146.0N
12				156.0N
13				162.0N
14				162.0N
15				166.0N
18				186.0N
19				186.0N
20				178.0N
21				176.0N
22				189.0N
25				185.0N
26				185.0N
27				185.0N
28				182.0N
29				184.0N

Put volume of sales Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1							
4							
5							
6							
7							
8							
11							
12							
13							
14							
15							
18							
19							
20							
21		10H					10H
22							
25							
26							
27	2H						2L
28							
29							
TOTAL	2	10					12

Put open contracts Reported in contracts—Future 86Oct

Aug	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	1L	1L	1H	3H	1H	2H	9L
4	1	1	1	3	1	2	9
5	1	1	1	3	1	2	9
6	1	1	1	3	1	2	9
7	1	1	1	3	1	2	9
8	1	1	1	3	1	2	9
11	1	1	1	3	1	2	9
12	1	1	1	3	1	2	9
13	1	1	1	3	1	2	9
14	1	1	1	3	1	2	9
15	1	1	1	3	1	2	9
18	1	1	1	3	1	2	9
19	1	1	1	3	1	2	9
20	1	1	1	3	1	2	9
21	1	11H	1	3	1	2	19
22	1	11	1	3	1	2	19
25	1	11	1	3	1	2	19
26	1	11	1	3	1	2	19
27	3H	11	1	3	1	2	21H
28	3	11	1	3	1	2	21
29	3	11	1	3	1	2	21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
Aug	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				7.0**N**				12.0**N**				21.0**N**
4				7.0**N**				12.0**N**				21.0**N**
5				7.0**N**				12.0**N**				21.0**N**
6				7.0**N**				11.0**N**				20.0**N**
7				6.0**N**				10.5**N**	20.0	20.0	20.0	20.0
8				3.0**N**	10.0	10.0	10.0**L**	10.0	19.0	19.0	17.0	17.0
11				0.1**N**				3.0**N**	8.0	11.0	8.0**L**	11.0
12				4.0**N**				8.0**N**	12.0	15.0	12.0	15.0
13				5.0**N**				10.0**N**				18.0**N**
14				5.0**N**				10.0**N**				16.0**N**
15				5.0**N**				10.0**N**				19.0**N**
18				8.0**N**	14.0	14.0**H**	14.0	14.0	27.0	27.0**H**	26.0	26.0
19				8.0**N**				14.0**N**				26.0**N**
20				8.0**N**				11.0**N**				22.0**N**
21				9.0**N**				10.0**N**	17.0	19.0	17.0	19.0**B**
22				6.0**N**				13.0**N**				24.0**N**
25				5.5**N**				13.0**N**				24.0**N**
26				5.5**N**				13.0**N**				24.0**N**
27				5.5**N**	12.0	12.0	12.0	12.0	22.0	22.0	22.0	22.0
28				4.0**N**				10.0**N**				20.0**N**
29				4.0**N**				9.0**N**				22.0**N**

	86Dec Strike 5.50				86Dec Strike 6.00			
Aug	Open	High	Low	Close	Open	High	Low	Close
1				36.0**N**				74.0**N**
4				36.0**N**				74.0**N**
5				36.0**N**				74.0**N**
6				36.0**N**				75.0**N**
7				35.0**N**				74.5**N**
8				29.0**N**				67.0**N**
11				22.0**N**				51.0**N**
12				27.0**N**				60.0**N**
13				30.0**N**				65.0**N**
14				30.0**N**				65.0**N**
15				32.0**N**				68.0**N**
18				42.0**N**				83.0**N**
19				42.0**N**				83.0**N**
20				38.0**N**				78.0**N**
21				35.0**N**				76.0**N**
22				42.0**N**				86.0**N**
25				42.0**N**				85.0**N**
26				42.0**N**				85.0**N**
27				42.0**N**				85.0**N**
28				38.0**N**				80.0**N**
29				36.0**N**				83.0**N**

Put volume of sales Reported in contracts—Future 86Dec

Aug	4.75	5.00	5.25	5.50	6.00	TOTAL
1						
4						
5						
6						
7						
8		2**H**	5**H**			7**H**
11			1**L**			1**L**
12						
13			1			1
14			1			1
15						
18		1**L**	1			2
19						
20						
21			1			1
22						
25						
26						
27		1	1			2
28						
29						
TOTAL		4	11			15

Put open contracts Reported in contracts—Future 86Dec

Aug	4.75	5.00	5.25	5.50	6.00	TOTAL
1	2**H**	7**L**	3**L**	3**H**		15**L**
4	2	7	3	3		15
5	2	7	3	3		15
6	2	7	3	3		15
7	2	7	3	3		15
8	2	8**H**	8	3		21
11	2	8	9	3		22**H**
12	2	7	9	3		21
13	2	7	10	2**L**		21
14	2	7	10	2		21
15	2	7	10	2		21
18	2	7	11**H**	2		22
19	2	7	11	2		22
20	2	7	11	2		22
21	2	7	10	2		21
22	2	7	10	2		21
25	2	7	10	2		21
26	2	7	10	2		21
27	2	7	9	2		20
28	2	7	9	2		20
29	2	7	9	2		20

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Feb Strike 5.25

Aug	Open	High	Low	Close
1				26.0N
4				26.0N
5	25.0	25.0H	25.0L	25.0
6				25.0N
7				24.0N
8				21.0N
11				13.0N
12				21.0N
13				23.0N
14				23.0N
15				25.0N
18				32.0N
19				32.0N
20				29.0N
21				29.0N
22				31.0N
25				30.0N
26				30.0N
27				30.0N
28				28.0N
29				28.0N

Put volume of sales Reported in contracts—Future 87Feb

Aug	5.25	TOTAL
1		
4		
5	4H	4H
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		
TOTAL	4	4

Put open contracts Reported in contracts—Future 87Feb

Aug	5.25	TOTAL
1	4H	4H
4	4	4
5	4	4
6	4	4
7	4	4
8	4	4
11	4	4
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Oct Strike 5.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	2.0	2.0**H**	1.0**L**	1.0
3				1.0**N**
4				1.5**N**
5				0.1**N**
8				0.1**N**
9				0.1**N**
10				0.2**N**
11				0.1**N**
12				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.25

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				5.0**N**
3				6.0**N**
4				6.0**N**
5				2.5**N**
8	2.0	2.0**H**	0.5**L**	0.5**A**
9				0.5**N**
10				1.5**N**
11				0.5**N**
12				0.1**N**
15				0.1**N**
16				0.1**N**
17				0.1**N**
18				0.1**N**
19				0.1**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 5.75

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				16.0**N**
3				41.0**N**
4				39.0**N**
5				22.0**N**
8				17.0**N**
9				15.0**N**
10				20.0**N**
11				13.0**N**
12				8.0**N**
15				4.0**N**
16				6.0**N**
17				6.0**N**
18				5.0**N**
19				0.1**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.50

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				105.0**N**
3				113.0**N**
4				111.0**N**
5				90.0**N**
8				81.0**N**
9				80.0**N**
10				87.0**N**
11				79.0**N**
12				69.0**N**
15	75.0	75.0**H**	63.0**L**	63.0**A**
16				70.0**N**
17				74.0**N**
18				74.0**N**
19				50.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 6.75

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				131.0**N**
3				138.0**N**
4				136.0**N**
5				115.0**N**
8				106.0**N**
9				104.0**N**
10				88.0**N**
11				104.0**N**
12				94.0**N**
15				88.0**N**
16				95.0**N**
17				99.0**N**
18				99.0**N**
19				75.0**N**
22				
23				
24				
25				
26				
29				
30				

86Oct Strike 7.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				157.0**N**
3				163.0**N**
4				161.0**N**
5				140.0**N**
8				131.0**N**
9				130.0**N**
10				89.0**N**
11				129.0**N**
12				119.0**N**
15				113.0**N**
16				120.0**N**
17				124.0**N**
18				124.0**N**
19				100.0**N**
22				
23				
24				
25				
26				
29				
30				

Put volume of sales Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**						
2	2**H**						2**H**
3							
4							
5							
8		1**H**					1**L**
9							
10							
11							
12							
15							
16				1**H**			1
17			1**H**				1
18							
19							
22							
23							
24							
25							
26							
29							
30							
TOTAL	2	1	1	1			5

Put open contracts Reported in contracts—Future 86Oct

Sep	5.00	5.25	5.75	6.50	6.75	7.00	TOTAL
1	**HOLIDAY**						
2	1**H**	11**H**	1**L**	3**H**	1**H**	2**H**	19**H**
3	1	11	1	3	1	2	19
4	1	11	1	3	1	2	19
5	1	11	1	3	1	2	19
8	1	11	1	3	1	2	19
9	1	10**L**	1	3	1	2	18
10	1	10	1	3	1	2	18
11	1	10	1	3	1	2	18
12	1	10	1	3	1	2	18
15	1	10	1	3	1	2	18
16	1	10	1	2**L**	1	2	17**L**
17	1	10	2**H**	2	1	2	18
18	1	10	1	2	1	2	17
19	1	10	1	2	1	2	17
22							
23							
24							
25							
26							
29							
30							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				2.0N				4.0N				11.0N
3				1.5N				5.0N				13.0N
4				3.0N				9.0N				17.0N
5	2.0	2.0H	2.0L	2.0				3.0N	12.0	12.0H	12.0	12.0
8				1.5N				3.0N	10.0	10.0	8.0L	8.0A
9				2.0N				5.0N				9.0N
10				3.0N				6.0N				13.0N
11				1.5N				4.0N				8.5N
12				1.0N				3.0N				6.0N
15				1.5N				3.5N				7.5N
16				2.0N				4.5N				9.0N
17				1.5N				3.5N				8.0N
18				1.5N				4.0N				8.0N
19				0.5N				2.0N				4.0N
22				1.0N				3.0N				4.5N
23				2.0N				3.0N				5.0N
24				1.0N				2.0N				4.0N
25				1.5N				3.0N				6.0N
26				2.5N				4.0N				8.0N
29				1.5N				3.5N				8.5N
30				1.5N				3.5N				8.0N

	86Dec Strike 5.50				86Dec Strike 5.75				86Dec Strike 6.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				24.0N								60.0N
3				27.0N								65.5N
4				28.0N								71.0N
5				18.0N								52.0N
8				15.0N								48.0N
9				17.0N								47.0N
10	15.0	22.0H	15.0	22.0	26.0	33.0H	26.0	33.0				49.0N
11				15.0N				28.0N				45.0N
12				13.0N				25.0N				41.0N
15				13.0N				23.0N	40.0	40.0H	36.0	36.0A
16				16.0N				25.0N				41.0N
17				14.0N				25.0N				42.0N
18				15.0N	25.0	25.0	25.0	25.0				40.0N
19				9.0N				16.0N				29.0N
22	10.0	10.5	10.0L	10.5				18.0N				32.0N
23				10.0N				17.0N	34.0	34.0	32.0L	32.0A
24				9.0N	15.0	16.0	15.0L	16.0B				32.0N
25				12.0N				22.0N				40.0N
26	15.0	16.0	15.0	16.0B				31.0N				51.0N
29	15.0	19.0	15.0	19.0B				36.0N				55.0N
30				17.0N				34.0N				50.0N

Put volume of sales Reported in contracts—Future 86Dec

Sep	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2							
3							
4							
5	10H		1L				11H
8	2L		3H				5
9							
10				2H	1H		3
11							
12							
15							
16							
17							
18					1	1H	2
19					1		1L
22				1L			1
23						1	1
24					1		1
25							
26				1			1
29				1			1
30							
TOTAL	12		4	5	4	2	27

Put open contracts Reported in contracts—Future 86Dec

Sep	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2	2L	7H	9L	2L			20L
3	2	7	9	2			20
4	2	7	9	2			20
5	12H	7	10	2			31
8	12	7	13H	2			34
9	12	7	13	2			34
10	12	7	13	2	1L		35
11	12	7	13	2	1		35
12	10	6L	13	2	1		32
15	10	6	13	2	1		32
16	10	6	13	2	1		32
17	10	6	13	2	1		32
18	10	6	13	2	2	1L	34
19	10	6	13	2	3	1	35
22	10	6	13	3	3	1	36
23	10	6	13	3	3	2H	37
24	10	6	13	3	4H	2	38H
25	10	6	13	3	4	2	38
26	10	6	13	4H	3	2	38
29	10	6	13	4	3	2	38
30	10	6	13	4	3	2	38

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.75			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2				18.0**N**				
3				20.0**N**				
4				20.0**N**				
5				15.0**N**				
8				15.0**N**				
9				17.0**N**				
10				21.0**N**				
11				15.0**N**				
12				13.0**N**				
15				15.0**N**				
16				18.0**N**				
17				16.0**N**				
18				15.0**N**				
19				10.0**N**				
22				11.0**N**				
23				14.0**N**				
24				9.0**N**				
25				12.0**N**				
26				15.0**N**	35.0	39.0**H**	35.0**L**	39.0**B**
29				17.0**N**				42.0**N**
30				16.0**N**				41.0**N**

Put volume of sales Reported in contracts—Future 87Feb

Sep	**5.25**	**5.75**	**TOTAL**
1	**HOLIDAY**		
2			
3			
4			
5			
8			
9			
10			
11			
12			
15			
16			
17			
18			
19			
22			
23			
24			
25			
26		2**H**	2**H**
29			
30			
TOTAL		2	2

Put open contracts Reported in contracts—Future 87Feb

Sep	**5.25**	**5.75**	**TOTAL**
1	**HOLIDAY**		
2			
3			
4			
5			
8			
9			
10			
11			
12			
15			
16			
17			
18			
19			
22			
23			
24			
25			
26		2**H**	2**H**
29		2	2
30		2	2

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Apr Strike 5.50				87Apr Strike 5.75				87Apr Strike 6.50			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2												
3												
4												
5												
8					40.0	41.0**H**	40.0	41.0				
9								40.0**N**				
10	25.0	35.0**H**	25.0**L**	35.0				46.0**N**				
11				29.0**N**				40.0**N**				
12				26.0**N**	35.0	35.0	35.0**L**	35.0				
15	28.0	28.0	26.0	26.0**A**				36.0**N**	86.0	86.0**H**	79.0**L**	79.0**A**
16				30.0**N**				40.0**N**				83.0**N**
17				28.0**N**				39.0**N**				86.0**N**
18				27.0**N**				37.0**N**				86.0**N**
19				20.0**N**				28.0**N**				72.0**N**
22				21.0**N**				29.0**N**				73.0**N**
23				23.0**N**				32.0**N**				76.0**N**
24				20.0**N**				31.0**N**				76.0**N**
25				23.0**N**				35.0**N**				85.0**N**
26				28.0**N**				42.0**N**				98.0**N**
29				29.0**N**				44.5**N**				102.0**N**
30				28.0**N**				44.0**N**				100.0**N**

Put volume of sales Reported in contracts—Future 87Apr

Sep	5.50	5.75	6.50	TOTAL
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9		75**H**		75**H**
10	2**H**			2
11				
12		1**L**		1**L**
15	1**L**			1
16			1**H**	1
17				
18				
19				
22				
23				
24				
25				
26				
29				
30				
TOTAL	3	76	1	80

Put open contracts Reported in contracts—Future 87Apr

Sep	5.50	5.75	6.50	TOTAL
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9		75**H**		75**L**
10	2**H**	75		77
11	2	75		77
12	2	75		77
15	2	75		77
16	2	75	1**H**	78**H**
17	2	75	1	78
18	2	75	1	78
19	2	75	1	78
22	2	75	1	78
23	2	75	1	78
24	2	75	1	78
25	2	75	1	78
26	2	75	1	78
29	2	75	1	78
30	2	75	1	78

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

Oct	86Dec Strike 4.75				86Dec Strike 5.00				86Dec Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				1.5N				3.5N				7.5N
2				0.5N				2.0N				4.0N
3				1.4N				3.5N				7.5N
6				1.0N				2.5N				5.0N
7				1.0N				2.5N				5.0N
8				0.5N				2.0N				4.5N
9				1.0N				2.5N				6.0N
10				1.0N				2.5N				6.0N
13				1.0N				2.5N				6.0N
14				1.0N				2.0N				6.0N
15				0.8N				2.5N				5.0N
16				0.7N				2.0N				5.5N
17				0.5N				1.5N				4.0N
20				0.3N				0.5N				1.5N
21				0.5N				1.0N				2.5N
22				0.1N				0.5N				1.5N
23				0.3N				1.0N				3.0N
24				0.3N				1.0N				3.0N
27				0.3N				1.0N				3.0N
28				0.3N				1.0N				3.0N
29				0.5N				1.0N				2.5N
30				0.1N				0.2N				1.0N
31				0.1N				0.2N				1.0N

Oct	86Dec Strike 5.50				86Dec Strike 5.75				86Dec Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				17.0N				31.0N				48.0N
2				10.0N				20.0N				34.0N
3				13.5N	26.0	26.0H	22.0	22.0A				46.0N
6				11.0N	24.0	24.0	24.0	24.0				41.0N
7				10.5N	24.0	24.0	24.0	24.0				40.0N
8				9.0N				22.0N				38.0N
9				13.0N				26.5N				45.0N
10				13.0N				26.5N				45.0N
13				13.0N				26.5N				45.0N
14				13.5N				26.0N				44.0N
15				13.0N				26.0N				46.0N
16				13.0N				28.0N				48.0N
17				10.0N				24.0N				44.0N
20				4.0N				12.0N				27.5N
21				5.0N	14.0	14.0	13.0	13.0A				29.0N
22				4.5N				11.0N				25.0N
23				8.5N				19.5N				37.5N
24	8.0	8.0H	8.0	8.0				19.5N				37.5N
27				8.0N				19.5N				37.5N
28				8.0N				19.5N				37.5N
29				7.0N				19.5N				39.0N
30				4.5N				14.0N				32.0N
31	7.0	7.0	4.5L	4.5A	12.0	15.5	12.0L	15.5B				34.5N

Put volume of sales Reported in contracts—Future 86Dec

Oct	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1							
2							
3					2H		2
6							
7					2		2
8							
9							
10							
13							
14							
15							
16							
17							
20							
21					1L		1L
22							
23							
24				2H			2
27				2			2
28				2			2
29							
30							
31				2	1		3H
TOTAL				8	6		14

Put open contracts Reported in contracts—Future 86Dec

Oct	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	10H	6H	13H	4L	3L	2H	38L
2	10	6	13	4	3	2	38
3	10	6	13	4	4	2	39
6	10	6	13	4	4	2	39
7	10	6	13	4	6H	2	41
8	10	6	13	4	6	2	41
9	10	6	13	4	5	2	40
10	10	6	13	4	5	2	40
13	10	6	13	4	5	2	40
14	10	6	13	4	5	2	40
15	10	6	13	4	5	2	40
16	10	6	13	4	4	2	39
17	10	6	13	4	4	2	39
20	10	6	13	4	4	2	39
21	10	6	13	4	5	2	40
22	10	6	13	4	5	2	40
23	10	6	13	4	5	2	40
24	10	6	13	5	5	2	41
27	10	6	13	7H	5	2	43H
28	10	6	13	7	5	2	43
29	10	6	13	7	5	2	43
30	10	6	13	6	5	2	42
31	10	6	13	6	5	2	42

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.75			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				15.0N				39.0N
2				10.0N				30.0N
3				14.0N				35.5N
6				11.0N				30.0N
7				13.5N				34.0N
8				12.0N				32.0N
9				13.5N				36.0N
10				13.5N				36.0N
13				13.5N				36.0N
14				13.0N				36.0N
15				12.0N				36.0N
16				13.0N				36.0N
17				11.0N				35.0N
20				6.0N				24.5N
21				8.5N				25.0N
22				7.0N				22.5N
23				10.0N				29.0N
24				11.0N				30.0N
27				11.0N				30.0N
28				11.0N	30.0	30.0H	30.0L	30.0
29				10.5N				32.0N
30				8.0N				27.0N
31				9.5N				28.0N

Put volume of sales Reported in contracts—Future 87Feb

Oct	5.25	5.75	TOTAL
1			
2			
3			
6			
7			
8			
9			
10			
13			
14			
15			
16			
17			
20			
21			
22			
23			
24			
27			
28		2H	2H
29			
30			
31			
TOTAL		2	2

Put open contracts Reported in contracts—Future 87Feb

Oct	5.25	5.75	TOTAL
1		2L	2L
2		2	2
3		2	2
6		2	2
7		2	2
8		2	2
9		2	2
10		2	2
13		2	2
14		2	2
15		2	2
16		2	2
17		2	2
20		2	2
21		2	2
22		2	2
23		2	2
24		2	2
27		2	2
28		4H	4H
29		4	4
30		4	4
31		4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

Oct	87Apr Strike 5.50				87Apr Strike 5.75				87Apr Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				28 0**N**				43 0**N**				98 0**N**
2				20 5**N**				34 0**N**				84 0**N**
3				25 0**N**				38 0**N**				92 0**N**
6				18 0**N**				30 0**N**				87 0**N**
7				23 0**N**				36 0**N**				88 0**N**
8				22 0**N**				34 5**N**				87 5**N**
9				27 0**N**				39 0**N**				93 0**N**
10				27 0**N**				39 0**N**				93 0**N**
13				27 0**N**				39 0**N**				93 0**N**
14				27 0**N**				39 5**N**				96 0**N**
15				26 0**N**				39 0**N**				95 0**N**
16				26 0**N**				40 0**N**				96 0**N**
17	24 0	26 0**H**	24 0	24 0**A**				39 0**N**				93 5**N**
20	25 0	25 0	16 5**L**	16 5**A**				28 5**N**				78 0**N**
21				18 0**N**				30 0**N**				80 0**N**
22				16 0**N**				27 0**N**				75 0**N**
23				22 0**N**				34 0**N**	80 0	87 0**H**	80 0**L**	87 0
24				23 0**N**				35 0**N**				89 0**N**
27				23 0**N**				35 0**N**				89 0**N**
28				23 0**N**				35 0**N**				89 0**N**
29				22 0**N**				36 0**N**				91 0**N**
30				19 5**N**				32 0**N**				86 0**N**
31				20 5**N**				33 5**N**				87 0**N**

Put volume of sales Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.50	TOTAL
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20	2**H**			2**H**
21	1**L**			1**L**
22				
23			1**H**	1
24				
27				
28				
29				
30				
31				
TOTAL	3		1	4

Put open contracts Reported in contracts—Future 87Apr

Oct	5.50	5.75	6.50	TOTAL
1	2**L**	75**H**	1**L**	78**L**
2	2	75	1	78
3	2	75	1	78
6	2	75	1	78
7	2	75	1	78
8	2	75	1	78
9	2	75	1	78
10	2	75	1	78
13	2	75	1	78
14	2	75	1	78
15	2	75	1	78
16	2	75	1	78
17	2	75	1	78
20	4**H**	75	1	80
21	4	75	1	80
22	4	75	1	80
23	4	75	2**H**	81**H**
24	4	75	2	81
27	3	75	2	80
28	3	75	2	80
29	3	75	2	80
30	3	75	2	80
31	3	75	2	80

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.75

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	35.0	35.0**H**	35.0**L**	35.0
27				35.0**N**
28				35.0**N**
29				39.0**N**
30				35.0**N**
31				36.5**N**

Put volume of sales Reported in contracts—Future 87Jun

Oct	5.75	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24	1**H**	1**H**
27		
28		
29		
30		
31		
TOTAL	1	1

Put open contracts Reported in contracts—Future 87Jun

Oct	5.75	TOTAL
1		
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24	1**H**	1**H**
27	1	1
28	1	1
29	1	1
30	1	1
31	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

86Dec Strike 4.75

Nov	Open	High	Low	Close
3				0.1N
4				0.1N
5				0.1N
6				0.1N
7				0.1N
10				0.1N
11				0.1N
12				0.1N
13				0.1N
14				0.1N
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 5.00

Nov	Open	High	Low	Close
3				0.1N
4				0.1N
5				0.1N
6				0.1N
7				0.1N
10				0.1N
11				0.1N
12				0.1N
13				0.1N
14				0.1N
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

36Dec Strike 5.25

Nov	Open	High	Low	Close
3				0.5N
4				0.2N
5				0.5N
6				0.1N
7				0.1N
10				0.2N
11				0.1N
12	0.1	0.1H	0.1L	0.1
13				0.1N
14	0.1	0.1	0.1	0.1
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 5.50

Nov	Open	High	Low	Close
3				2.0N
4				1.0N
5				2.0N
6				0.5N
7				1.0N
10				0.5N
11				0.2N
12				0.1N
13				0.1N
14				0.5N
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 5.75

Nov	Open	High	Low	Close
3				10.0N
4				7.5N
5				14.0N
6	12.0	12.0H	8.0	8.0
7				7.0N
10				5.0N
11				4.0N
12	7.0	7.0	2.0L	2.0A
13	3.0	3.0	3.0	3.0
14	2.0	2.0	2.0	2.0
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 6.00

Nov	Open	High	Low	Close
3	26.0	28.0H	26.0L	28.0B
4				27.0N
5				36.0N
6				26.0N
7				24.0N
10				26.0N
11				23.0N
12				18.0N
13				18.0N
14				29.0N
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

Put volume of sales Reported in contracts—Future 86Dec

Nov	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3							
4						2H	2
5							
6					1H		1L
7							
10							
11							
12							
13			9H		1		10H
14			1L		1		2
17							
18							
19							
20							
21							
24							
25							
26							
27	HOLIDAY						
28							
TOTAL			10		3	2	15

Put open contracts Reported in contracts—Future 86Dec

Nov	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3	10H	6H	13H	6H	5L	2H	42H
4	10	6	13	5L	5	2	41
5	10	6	13	5	5	2	41
6	10	6	13	5	5	2	41
7	10	6	13	5	5	2	41
10	10	6	13	5	5	2	41
11	10	6	13	5	5	2	41
12	10	6	13	5	5		39L
13	10	6	13	5	6H		40
14	10	6	13	5	6		40
17							
18							
19							
20							
21							
24							
25							
26							
27	HOLIDAY						
28							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.50				87Feb Strike 5.75			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				5.5**N**								22.0**N**
4				6.0**N**								20.5**N**
5				7.0**N**								23.0**N**
6				5.0**N**					22.0	22.5**H**	22.0	22.5
7				5.5**N**								21.0**N**
10				6.0**N**								23.0**N**
11				4.5**N**								21.0**N**
12				3.5**N**								17.5**N**
13				3.5**N**								17.5**N**
14				4.0**N**					17.5	21.0	17.5**L**	21.0**B**
17				5.0**N**								30.0**N**
18				6.0**B**								27.5**N**
19				8.0**N**	15.5	20.0**H**	15.5**L**	20.0**B**				34.0**N**
20				9.5**N**				22.0**N**				37.0**N**
21	12.0	15.0**H**	12.0**L**	15.0**B**				31.0**N**				52.0**N**
24				11.5**N**				31.5**N**				51.5**N**
25				12.5**N**				28.0**N**				47.0**N**
26				13.5**N**				30.5**N**				50.0**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				10.0**N**				24.5**N**				43.0**N**

Put volume of sales Reported in contracts—Future 87Feb

Nov	5.25	5.50	5.75	TOTAL
3				
4				
5				
6			1**L**	1**L**
7				
10				
11				
12				
13				
14			3**H**	3
17				
18				
19				
20		1**H**		1
21	4**H**			4**H**
24				
25				
26				
27	**HOLIDAY**			
28				
TOTAL	4	1	4	9

Put open contracts Reported in contracts—Future 87Feb

Nov	5.25	5.50	5.75	TOTAL
3			4**H**	4
4			4	4
5			4	4
6			4	4
7			4	4
10			4	4
11			4	4
12			3**L**	3**L**
13			3	3
14			3	3
17			3	3
18			3	3
19			3	3
20		1**H**	3	4
21	4**H**	1	3	8**H**
24	4	1	3	8
25	4	1	3	8
26	4	1	3	8
27	**HOLIDAY**			
28	4	1	3	8

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26	12.0	12.0**H**	9.0**L**	9.0**A**
27	**HOLIDAY**			
28				7.0**N**

87Apr Strike 5.50

Nov	Open	High	Low	Close
3				17.0**N**
4				16.5**N**
5				17.5**N**
6				14.5**N**
7				14.5**N**
10				16.0**N**
11				14.0**N**
12				12.5**N**
13				13.0**B**
14	13.0	15.0**H**	13.0**L**	15.0**B**
17				20.0**N**
18				19.5**N**
19				24.0**N**
20				26.0**N**
21				34.0**N**
24				32.5**N**
25				30.5**N**
26				32.5**N**
27	**HOLIDAY**			
28				27.5**N**

87Apr Strike 5.75

Nov	Open	High	Low	Close
3				27.0**N**
4				30.5**N**
5				30.0**N**
6				27.0**N**
7				26.5**N**
10				28.0**N**
11				26.0**N**
12				23.5**N**
13				24.5**N**
14	24.0	27.0	24.0**L**	27.0**B**
17				34.0**N**
18				31.8**N**
19	33.0	37.5**H**	33.0	37.5**B**
20				40.0**N**
21				52.0**N**
24				52.0**N**
25				49.0**N**
26				51.5**N**
27	**HOLIDAY**			
28				45.0**N**

87Apr Strike 6.50

Nov	Open	High	Low	Close
3				78.0**N**
4				82.0**N**
5				88.0**N**
6				80.5**N**
7				78.0**N**
10				81.0**N**
11				77.5**N**
12				75.0**N**
13				75.0**N**
14				80.0**N**
17				94.0**N**
18				92.0**N**
19				100.0**N**
20				103.5**N**
21				117.5**N**
24				116.0**N**
25				112.5**N**
26				115.5**N**
27	**HOLIDAY**			
28				107.0**N**

Put volume of sales Reported in contracts—Future 87Apr

Nov	5.00	5.50	5.75	6.50	TOTAL
3					
4					
5					
6					
7					
10					
11					
12					
13					
14		2**H**			2**H**
17			1**H**		1**L**
18					
19			1		1
20					
21					
24					
25					
26	2**H**				2
27	**HOLIDAY**				
28					
TOTAL	2	2	2		6

Put open contracts Reported in contracts—Future 87Apr

Nov	5.00	5.50	5.75	6.50	TOTAL
3		3**H**	75**L**	2**H**	80**L**
4		3	75	2	80
5		3	75	2	80
6		3	75	2	80
7		3	75	2	80
10		3	75	2	80
11		3	75	2	80
12		3	75	2	80
13		3	75	2	80
14		3	75	2	80
17		3	76**H**	2	81
18		3	76	2	81
19		3	76	2	81
20		3	76	2	81
21		3	76	2	81
24		3	76	2	81
25		3	76	2	81
26	2**H**	3	76	2	83**H**
27	**HOLIDAY**				
28	2	3	76	2	83

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.75

Nov	Open	High	Low	Close
3				31.0**N**
4				34.0**N**
5				34.0**N**
6				30.5**N**
7				29.5**N**
10				49.0**N**
11				28.0**N**
12				27.0**N**
13				27.0**N**
14	29.0	31.0**H**	29.0**L**	31.0**B**
17				37.0**N**
18				35.5**N**
19				40.5**N**
20				43.0**N**
21				53.0**N**
24				52.0**N**
25				49.5**N**
26				51.0**N**
27	**HOLIDAY**			
28				45.5**N**

Put volume of sales Reported in contracts—Future 87Jun

Nov	5.75	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14	2**H**	2**H**
17		
18		
19		
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		
TOTAL	2	2

Put open contracts Reported in contracts—Future 87Jun

Nov	5.75	TOTAL
3	1**L**	1**L**
4	1	1
5	1	1
6	1	1
7	1	1
10	1	1
11	1	1
12	1	1
13	1	1
14	3**H**	3**H**
17	3	3
18	3	3
19	3	3
20	3	3
21	3	3
24	3	3
25	3	3
26	3	3
27	**HOLIDAY**	
28	3	3

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

	87Feb Strike 5.25				87Feb Strike 5.50				87Feb Strike 5.75			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				7.5**N**				22.0**N**				37.0**N**
2				12.0**N**				25.0**N**				42.0**N**
3				10.5**N**				22.5**N**				39.0**N**
4				11.5**N**				25.0**N**				42.0**N**
5				10.5**N**				24.0**N**				41.0**N**
8				9.5**N**				22.0**N**				40.0**N**
9				11.5**N**				25.0**N**				43.5**N**
10				9.0**N**				22.5**N**				41.5**N**
11				8.5**N**				21.5**N**				40.5**N**
12				8.0**N**				21.0**N**				40.0**N**
15				6.0**N**				16.0**N**				32.0**N**
16				9.5**N**				22.5**N**				41.0**N**
17				9.5**N**				22.5**N**				41.0**N**
18				9.5**N**				22.5**N**				41.0**N**
19				9.5**N**				22.5**N**				41.0**N**
22				9.0**N**				22.0**N**				40.5**N**
23				12.5**N**				27.0**N**	41.0	46.5**H**	41.0**L**	46.5**B**
24				12.5**N**				27.0**N**				46.5**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				12.5**N**				27.0**N**				46.5**N**
29				12.5**N**				27.0**N**				46.5**N**
30				12.5**N**				27.0**N**				46.5**N**
31				12.5**N**				27.0**N**				46.5**N**

Put volume of sales Reported in contracts—Future 87Feb

Dec	5.25	5.50	5.75	TOTAL
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23			2**H**	2**H**
24				
25	**HOLIDAY**			
26				
29				
30				
31				
TOTAL			2	2

Put open contracts Reported in contracts—Future 87Feb

Dec	5.25	5.50	5.75	TOTAL
1	4**H**	1**H**	3**H**	8**H**
2	4	1	3	8
3	4	1	3	8
4	4	1	3	8
5	4	1	3	8
8	4	1	3	8
9	4	1	3	8
10	4	1	2**L**	7**L**
11	4	1	2	7
12	4	1	2	7
15	4	1	2	7
16	4	1	2	7
17	4	1	2	7
18	4	1	2	7
19	4	1	2	7
22	4	1	2	7
23	4	1	2	7
24	4	1	2	7
25	**HOLIDAY**			
26	4	1	2	7
29	4	1	2	7
30	4	1	2	7
31	4	1	2	7

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Apr Strike 5.00 | **87Apr Strike 5.50** | **87Apr Strike 5.75**

Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				6.5**N**				24.5**N**				39.0**N**
2				8.5**N**				28.5**N**				45.0**N**
3				8.0**N**				27.0**N**				43.0**N**
4				8.5**N**				29.0**N**				45.5**N**
5				7.5**N**				28.0**N**				44.5**N**
8				8.0**N**				25.0**N**				42.5**N**
9				9.0**N**				26.0**N**				45.0**N**
10				8.0**N**				27.0**N**				43.0**N**
11				7.6**N**				26.5**N**				42.5**N**
12				7.1**N**				26.0**N**				42.0**N**
15				5.5**N**				19.5**N**				35.5**N**
16				8.0**N**				25.5**N**				43.5**N**
17				8.0**N**				25.5**N**				43.5**N**
18				8.0**N**				25.5**N**				43.5**N**
19				8.0**N**				25.5**N**				43.5**N**
22				7.5**N**				25.0**N**				43.0**N**
23				9.5**N**				29.5**N**				48.0**N**
24				9.5**N**				30.0**N**				48.0**N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				9.5**N**				30.0**N**				48.0**N**
29				9.5**N**				30.0**N**				48.0**N**
30				9.5**N**				30.0**N**				48.0**N**
31				9.5**N**				30.0**N**				48.0**N**

87Apr Strike 6.50

Dec	Open	High	Low	Close
1				100.0**N**
2				108.0**N**
3				105.0**N**
4				108.0**N**
5				107.0**N**
8				106.0**N**
9				110.0**N**
10				106.0**N**
11				105.0**N**
12				104.5**N**
15				96.5**N**
16				107.0**N**
17				107.0**N**
18				107.0**N**
19				107.0**N**
22				106.5**N**
23				113.5**N**
24				113.5**N**
25	**HOLIDAY**			
26				113.5**N**
29				113.5**N**
30				113.5**N**
31				113.5**N**

Put volume of sales Reported in contracts—Future 87Apr

Dec	5.00	5.50	5.75	6.50	TOTAL
1					
2					
3					
4					
5					
8					
9					
10					
11					
12					
15					
16					
17					
18					
19					
22					
23					
24					
25	**HOLIDAY**				
26					
29					
30					
31					
TOTAL					

Put open contracts Reported in contracts—Future 87Apr

Dec	5.00	5.50	5.75	6.50	TOTAL
1	2**H**	3**H**	76**H**	2**H**	83**H**
2	2	3	76	2	83
3	2	3	76	2	83
4	2	3	76	2	83
5	2	3	76	2	83
8	2	3	76	2	83
9	2	3	76	2	83
10	2	3	76	2	83
11	2	3	76	2	83
12	2	3	76	2	83
15	2	3	76	2	83
16	2	3	76	2	83
17	2	3	76	2	83
18	2	3	76	2	83
19	2	3	76	2	83
22	2	3	76	2	83
23	2	3	76	2	83
24	2	3	76	2	83
25	**HOLIDAY**				
26	2	3	76	2	83
29	2	3	76	2	83
30	2	3	76	2	83
31	2	3	76	2	83

OPTIONS ON SILVER FUTURES

Put options premiums Open, high, low, and close Cents per troy ounce

87Jun Strike 5.75

Dec	Open	High	Low	Close
1				42.0**N**
2				47.5**N**
3				45.0**N**
4				47.5**N**
5				46.5**N**
8				43.5**N**
9				46.0**N**
10				44.0**N**
11				43.5**N**
12				43.0**N**
15				37.0**N**
16				44.0**N**
17				44.0**N**
18				44.0**N**
19				44.0**N**
22				43.5**N**
23				48.0**N**
24				48.0**N**
25	**HOLIDAY**			
26				48.0**N**
29				48.0**N**
30				48.0**N**
31				48.0**N**

Put volume of sales Reported in contracts—Future 87Jun

Dec	5.75	TOTAL
1		
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25	**HOLIDAY**	
26		
29		
30		
31		
TOTAL		

Put open contracts Reported in contracts—Future 87Jun

Dec	5.75	TOTAL
1	3**H**	3**H**
2	3	3
3	3	3
4	3	3
5	3	3
8	3	3
9	3	3
10	3	3
11	3	3
12	3	3
15	3	3
16	3	3
17	3	3
18	3	3
19	3	3
22	3	3
23	3	3
24	3	3
25	**HOLIDAY**	
26	3	3
29	3	3
30	3	3
31	3	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Kilo Gold futures **Chicago Board of Trade**
Basic trading unit	One kilogram (32.15 troy ounces) of gold
Deliverable grade	One bar of refined gold (995 fine) weighing at least one kilogram (32.15 troy ounces) and bearing brands and markings approved by the CBOT
Delivery method	By vault receipt issued by a CBOT-approved vault in Chicago or in New York
Price quotation	In dollars and cents per troy ounce
Minimum fluctuation	$0.10 per troy ounce, rounded to $3.22 per contract
Daily price limit	$50 per troy ounce ($1,607.50 per contract) above or below the previous day's settlement price
Last trading day	Fourth to the last business day of the delivery month
Hours of trading	8:00 a.m. to 1:40 p.m. Chicago time
Ticker symbol	KI

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					326.8B	327.2A
3					327.5B	328.5A
6	327.0		327.0	327.0L	327.0B	328.5A
7	328.5		331.0	328.5	330.8B	331.2A
8					331.0B	333.0A
9	334.0		339.5	334.0	337.8B	338.2A
10					340.0B	342.0A
13					341.0B	342.5A
14					339.0B	341.0A
15	349.0		349.0H	349.0	348.8B	349.2A
16					356.3B	356.7A
17					357.3B	357.7A
20					353.3B	353.7A
21					350.0B	351.0A
22					348.0B	349.0A
23					349.0B	351.0A
24					358.0B	358.8A
27					352.8B	353.2A
28					352.3B	352.7A
29						
30						
31						

February 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	329.5		331.5	327.5L	329.0B	329.2A
3	328.8		330.5	328.3	330.4	
6	330.7		331.4	329.5	331.4	
7	331.5		333.5	331.0	333.0	
8	334.0		337.0	333.0	336.3	
9	336.3		344.8	335.0	339.5	340.0
10	342.0		344.0	338.5	343.7	343.8
13	342.0		343.2	340.8	341.8	342.0
14	341.5	342.0	344.0	340.0	340.8B	341.0A
15	347.0		351.0	346.0	350.5	350.8
16	368.0	369.0	369.0H	355.0	357.5	
17	358.5		359.5	352.5	358.8	
20	352.0		355.5	351.5	355.5	
21	359.0	360.0	360.0	350.5	352.0B	352.4A
22	353.0		356.0	351.0	350.5B	351.0A
23	352.0		352.0	349.0	351.5B	352.0A
24	355.7		359.0	354.0	359.0	
27	360.5	361.5	361.5	353.0	353.3B	353.7A
28	353.0		355.5	352.5	353.0	
29	353.3		355.5	353.0	355.5	
30	355.5		358.5	353.0	354.1	
31	353.0		353.0	347.0	347.8B	348.2A

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16	363.0		363.0H	360.0	360.0	
17					360.8B	361.2A
20	355.5		357.8	353.0L	357.8B	358.2A
21	361.5		361.5	355.0	355.0B	356.0A
22					352.3B	352.7A
23					354.3B	354.7A
24					361.3B	361.7A
27					355.3B	355.7A
28	356.0		356.0	356.0	356.0	
29					357.3B	357.7A
30					357.8B	358.2A
31					350.6B	351.0A

April 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	334.5		335.5	332.5L	333.1B	333.5A
3	335.0		335.0	333.5	334.4	
6	335.2		335.3	335.2	335.1B	335.5A
7	336.5		337.2	335.5	337.2	
8	338.5		340.5	337.5	340.2B	340.6A
9	340.5	341.0	349.0	339.5	343.8B	344.2A
10	346.5	347.0	348.5	343.5	348.5	
13	346.5		348.0	345.0	346.0B	346.4A
14	346.0		348.0	345.0	345.0B	345.4A
15	350.5	351.5	356.0	350.5	355.2	
16	375.0		375.0H	359.0	360.5	361.0
17	361.5	362.0	363.0	356.0	362.5	363.0
20	356.0		359.5	354.0	359.5	
21	363.0		364.0	354.5	356.0	356.3
22	357.5		360.0	354.5	354.5B	355.0A
23	356.5		356.5	353.5	356.5	
24	360.0		363.0	358.0	362.8	363.0
27	364.0	364.5	365.0	357.5	357.5	
28	358.5		359.5	356.0	357.6	
29	357.8	358.0	361.0	357.0	360.5	361.0
30	360.5	361.0	363.5	358.0	360.0	
31	359.0		359.0	351.0	352.7	353.0

June 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	338.5		339.0	336.5L	337.3B	337.7A
3	338.5		338.5	337.4	337.2B	337.6A
6	338.0		339.3	338.0	339.1B	339.5A
7					341.1B	341.5A
8	342.6		344.5	342.5	344.3B	344.7A
9	345.0	345.5	353.0	344.0	348.0B	348.4A
10	351.0		352.3	348.0	352.1B	352.5A
13	351.0		351.5	349.5	350.3B	350.7A
14	350.0		351.5	348.5	349.3B	349.7A
15	356.0	357.0	359.5	355.5	359.3B	359.7A
16	376.0	378.0	378.0H	365.0	365.0	365.5
17	365.5		367.0	360.5	366.5B	366.9A
20	359.7		364.0	357.5	363.3B	363.7A
21	369.0		369.0	360.0	361.0	
22	362.5		364.0	358.7	358.5B	358.9A
23	358.5		361.0	358.5	360.3B	360.7A
24	364.0		367.5	363.0	367.0B	367.4A
27	368.5		368.5	361.8	361.6B	362.0A
28	362.0		364.0	361.0	361.8B	362.2A
29	361.5		364.8	361.0	364.6B	365.0A
30	366.5		368.5	362.5	363.7B	364.1A
31	362.5		362.5	355.0	356.6B	357.0A

August 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	342.0		342.0	341.5L	341.5B	341.9A
3					341.2B	341.6A
6					343.1B	343.5A
7					345.2B	345.6A
8					348.4B	348.8A
9					352.2B	352.6A
10	355.5		356.5	352.5	356.3B	356.7A
13	355.0		355.5	354.5	354.6B	355.0A
14					353.6B	354.0A
15	362.0		363.8	362.0	363.6B	364.0A
16	379.0		379.0H	369.0	369.8B	370.2A
17	369.0		371.0	366.0	370.7B	371.1A
20	363.0		367.5	363.0	367.2B	367.6A
21					364.8B	365.2A
22	366.0		368.0	362.7	362.5B	362.9A
23					364.4B	364.8A
24					371.3B	371.7A
27	372.0		372.0	366.3	366.1B	366.5A
28	366.5		367.5	361.3	360.9B	361.3A
29					369.0B	369.4A
30					368.0B	368.4A
31	360.5		360.5	360.5	360.5	

October 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	346.5		346.5	346.0L	345.8B	346.2A
3					345.4B	345.8A
6					347.1B	347.5A
7					349.3B	349.7A
8					352.5B	352.9A
9					356.5B	356.9A
10	358.9		360.8	358.9	360.6B	361.0A
13	360.5		360.5	359.0	358.9B	359.3A
14					357.9B	358.3A
15					368.0B	368.4A
16	386.0		386.0H	374.0	374.3B	374.7A
17					374.9B	375.3A
20					371.4B	371.8A
21					368.8B	369.2A
22					366.6B	367.0A
23					368.6B	369.0A
24					375.6B	376.0A
27	373.5		373.5	370.9	370.7B	371.1A
28					370.4B	370.8A
29					373.4B	373.8A
30					372.4B	372.8A
31					365.3B	365.7A

December 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	351.1		351.1	350.3L	350.1B	350.5A
3					349.6B	350.0A
6					351.3B	351.7A
7					353.4B	353.8A
8	355.0		356.9	354.0	356.7B	357.1A
9					360.8B	361.2A
10	364.0		365.3	360.5	365.1B	365.5A
13	363.5		364.5	363.0	363.3B	363.7A
14	363.5		365.0	362.4	362.2B	362.6A
15	368.5		373.0	368.5	372.5B	372.7A
16	390.0		390.0H	379.0	378.8B	379.2A
17	376.0		379.5	376.0	379.3B	379.7A
20					375.8B	376.2A
21	381.0		381.0	373.1	372.9B	373.3A
22	376.0		378.0	371.0	370.8B	371.2A
23	374.0		374.0	373.0	372.8B	373.2A
24	378.0		381.0	378.0	379.9B	380.3A
27	382.5		383.0	375.7	375.5B	375.9A
28	376.5		377.0	375.5	375.1B	375.5A
29	376.0		378.5	376.0	378.0B	378.4A
30	381.5		381.5	377.1	376.9B	377.3A
31	375.5		375.5	370.0	369.8B	370.2A

February 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					354.3B	354.7A
3					353.8B	354.2A
6					355.5B	355.9A
7					357.6B	358.0A
8					361.1B	361.5A
9					365.3B	365.7A
10					369.5B	369.9A
13					367.7B	368.1A
14					366.6B	367.0A
15					376.7B	377.1A
16					383.8B	384.2A
17					383.7B	384.1A
20	377.0		380.3	377.0L	380.3B	380.7A
21					377.1B	377.5A
22					375.1B	375.5A
23					377.1B	377.5A
24					384.3B	384.7A
27	385.0		385.0H	380.6	380.4B	380.8A
28					379.7B	380.1A
29					382.5B	382.9A
30					381.2B	381.6A
31					374.2B	374.6A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

April 1987

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2				358 8**B**	359 2**A**
3				358 2**B**	358 6**A**
6				359 8**B**	360 2**A**
7				361 8**B**	362 2**A**
8				365 4**B**	365 8**A**
9				369 8**B**	370 2**A**
10				374 3**B**	374 7**A**
13				372 2**B**	372 6**A**
14				371 1**B**	371 5**A**
15				381 3**B**	381 7**A**
16				388 3**B**	388 7**A**
17				388 3**B**	388 7**A**
20				384 5**B**	384 9**A**
21				381 6**N**	
22				379 4**B**	379 8**A**
23				381 5**B**	381 9**A**
24	388 0	389 0**H**	388 0	388 8**B**	389 2**A**
27				385 0**B**	385 4**A**
28	386 0	386 0	384 6**L**	384 2**B**	384 6**A**
29				386 9**B**	387 3**A**
30				386 6**B**	387 0**A**
31				378 6**B**	379 0**A**

Volume of sales Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	**HOLIDAY**										
2		384		57	27	1**L**	1**L**	1**L**			471
3		129		7**L**	1**L**						137
6	1**L**	97		15	1						114**L**
7	9**H**	381		367							757
8		288		65	2			2			357
9		560		192	37						789
10		540		130	18	3	1	4			696
13		598		470	6	1	2**H**	1			1,078
14		635**H**		39	8			1			683
15	1	438		229	14	2		7			691
16		459	1**L**	602	61**H**	7**H**	1	18**H**			1,149
17		409		639	28	1		4			1,081
20		297	2	743	11	3			2**H**		1,058
21		200	7**H**	981**H**	17			11			1,216**H**
22		97		841	13	4		2			957
23		102		394	3			1			500
24		59**L**		418	10			2		2**H**	491
27		73		501	17	1	1	4	1**L**		598
28		148	1	289	23	1		4		2	468
29		197		327	21			6			551
30		122		357	17			4			500
31		112		719	27	1		2			861
TOTAL	11	6,325	11	8,382	362	25	6	74	3	4	15,203

Open contracts Reported in contracts

Jan	86Jan	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	**HOLIDAY**										
2		528		227	546	11**L**	2**L**	27**L**	3**H**	1**L**	1,345
3		532		220	547	11	2	27	3	1	1,343**L**
6	1**L**	550		205**L**	547	11	2	27	3	1	1,347
7	6**H**	596		312	547	11	2	27	3	1	1,505
8	3	625		335	546	11	2	27	3	1	1,553
9	3	772		375	538**L**	11	2	27	3	1	1,732
10	3	744		408	545	13	3	30	3	1	1,750
13	3	803		641	547	12	3	30	3	1	2,043
14	3	808		654	546	12	3	30	3	1	2,060
15	4	828**H**		761	550	12	3	31	3	1	2,193
16	3	759	1**L**	946	559	14	4	33	3	1	2,323
17	3	562	1	1,159	557	14	4	35	3	1	2,339
20	3	638	2	1,265	558	15	4	35	1**L**	1	2,522
21	3	587	6	1,421	562	15	4	37	1	1	2,637
22	3	533	6	1,386	563	17**H**	4	39	1	1	2,553
23	3	504	6	1,452	562	17	4	39	1	1	2,589
24	3	495	6	1,575	565	17	4	38	1	2	2,706
27	3	437	6	1,532	575	17	5**H**	39	2	2	2,618
28	3	360	7**H**	1,649	581**H**	17	5	39	2	3**H**	2,666
29		292	7	1,790	562	17	5	43	2	3	2,721
30		232	7	1,871**H**	567	17	5	43	2	3	2,747**H**
31		87**L**	7	1,743	558	17	5	44**H**	2	3	2,466

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

February 1986

Feb	Open		High	Low	Close	
3	346.0		347.0	343.0	343.3B	343.7A
4	336.5		338.0	332.0L	333.3B	333.7A
5	338.0		338.0	335.0	334.8B	335.2A
6	337.0		337.8	336.0	337.6B	338.0A
7	337.0		339.2	336.5	339.2B	339.6A
10	341.0		341.0	338.0	337.9B	338.3A
11	336.8		336.4	336.8	338.2B	338.6A
12	337.7		337.7	337.3	337.1B	337.5A
13					331.0B	331.4A
14					332.5B	332.9A
17	HOLIDAY					
18					335.8B	336.2A
19					335.5B	335.9A
20	338.3		338.9	338.3	338.7B	339.1A
21					340.6B	341.0A
24					348.3B	348.7A
25	351.9		351.9H	347.3	347.1B	347.5A
26						
27						
28						

March 1986

Feb	Open		High	Low	Close	
3					345.6B	346.0A
4	334.0		335.5	334.0L	335.3B	335.7A
5					336.8B	337.2A
6					339.6B	340.0A
7					340.8B	341.2A
10					339.5B	339.9A
11					339.8B	340.2A
12					338.6B	339.0A
13					332.6B	333.0A
14					334.0B	334.4A
17	HOLIDAY					
18					337.5B	337.9A
19					336.9B	337.3A
20	336.0		339.9H	336.0	339.7B	340.1A
21					341.8B	342.2A
24					349.8B	350.2A
25					348.1B	348.5A
26					336.8B	337.2A
27					337.5B	337.9A
28					340.0B	340.4A

April 1986

Feb	Open		High	Low	Close	
3	351.5	352.0	352.0	347.0	348.0	
4	341.0		342.5	335.0	337.5	
5	340.5	340.0	341.2	338.0	339.0	339.3
6	340.0	340.5	341.5	337.5	341.5	
7	340.5		343.0	339.0	342.7	343.0
10	344.5	345.0	345.0	339.7	341.3	341.5
11	340.0		342.7	338.0	341.8	342.0
12	341.0		341.3	339.0	340.7B	341.0A
13	336.5	337.5	337.8	334.0	334.5	
14	332.0	332.5	338.8	331.8L	336.0	
17	HOLIDAY					
18	336.3	336.5	341.0	336.3	339.5	
19	345.5		346.8	337.0	339.0	
20	340.0		342.0	338.0	341.8	342.0
21	340.5		343.8	339.5	343.5	343.8
24	346.0		351.8	342.5	351.3	
25	355.0		357.0H	349.0	349.8	
26	347.5	348.0	349.8	336.5	338.5	
27	340.0		340.5	335.0	339.5	339.8
28	340.0		342.0	338.5	341.3	

June 1986

Feb	Open		High	Low	Close	
3	356.5		356.5	351.5	352.1B	352.5A
4	346.0	345.0	347.0	339.0	342.0	
5	344.0		345.0	342.9	342.7B	343.1A
6	343.5		346.5	341.5	345.6B	346.0A
7	345.5		347.5	343.5	347.5	
10	349.0		349.0	344.0	345.5B	345.9A
11	345.0		347.0	342.5	346.0B	346.4A
12	344.5		345.5	343.5	344.9B	345.3A
13	341.5		341.5	338.0	338.6B	339.0A
14	336.0	336.5	341.0	336.0L	340.1B	340.5A
17	HOLIDAY					
18	341.0		345.0	340.5	343.6B	344.0A
19	348.0		351.0	341.5	343.1B	343.5A
20	344.0	344.5	345.9	343.0	345.9B	346.3A
21	345.5		348.0	344.2	348.0	
24	349.5	349.8	356.0	347.0	355.4B	355.8A
25	358.5	359.0	361.5H	354.0	353.9B	354.3A
26	352.5		354.5	342.0	342.5	
27	343.0		344.5	339.0	343.5B	343.9A
28	343.5		345.5	343.0	345.1B	345.5A

August 1986

Feb	Open		High	Low	Close	
3	360.0		360.0	356.6	356.4B	356.8A
4	349.5		351.0	344.5L	345.4B	345.8A
5					346.7B	347.1A
6					349.9B	350.3A
7					351.6B	352.0A
10					349.8B	350.2A
11					350.3B	350.7A
12					349.2B	349.6A
13					342.9B	343.3A
14	344.5		344.5	344.5	344.4B	344.8A
17	HOLIDAY					
18					347.9B	348.3A
19	354.0		354.0	346.0	347.4B	347.8A
20					350.2B	350.6A
21	351.5		352.3	351.5	352.1B	352.5A
24	354.5		360.0	354.5	359.8B	360.2A
25	365.0		365.5H	357.5	358.2B	358.6A
26	356.0		358.5	345.5	346.9B	347.3A
27					347.5B	347.9A
28					349.1B	349.5A

October 1986

Feb	Open		High	Low	Close	
3	361.5		361.5H	360.9	360.7B	361.1A
4	355.0		355.0	349.8	349.6B	350.0A
5	352.0		352.0	350.9	350.7B	351.1A
6					354.3B	354.7A
7					356.0B	356.4A
10					354.1B	354.5A
11					354.6B	355.0A
12					353.5B	353.9A
13					347.3B	347.7A
14					348.7B	349.1A
17	HOLIDAY					
18					352.2B	352.6A
19					351.7B	352.1A
20					354.6B	355.0A
21	354.0		356.6	354.0	356.4B	356.8A
24					364.2B	364.6A
25					362.5B	362.9A
26					351.2B	351.6A
27	350.0		351.5	348.5L	351.0B	351.4A
28					353.1B	353.5A

December 1986

Feb	Open		High	Low	Close	
3	365.0		365.2	364.8	365.2B	365.6A
4	359.5		359.5	353.5	353.9B	354.1A
5	357.5		357.5	355.0	354.8B	355.2A
6					358.7B	359.1A
7					360.3B	360.7A
10	359.0		361.0	358.0	358.4B	358.8A
11	356.0		359.2	355.5	359.0B	359.4A
12					357.8B	358.2A
13	353.5		353.5	352.0	351.8B	352.2A
14	348.0		353.4	348.0L	353.2B	353.6A
17	HOLIDAY					
18	355.0		357.0	355.0	356.6B	357.0A
19	362.0		363.0	355.0	356.1B	356.5A
20	357.0		359.2	356.5	359.0B	359.4A
21					360.3B	360.7A
24	362.0		368.8	360.0	368.6B	369.0A
25	373.5		374.5H	367.0	367.0B	367.4A
26	364.0		367.5	355.0	355.5B	355.9A
27	356.5	357.5	357.5	351.5	355.0B	355.4A
28	355.0		357.0	355.0	356.6B	357.0A

February 1987

Feb	Open		High	Low	Close	
3	374.0		374.0H	369.8	369.6B	370.0A
4	356.0		358.4	355.0L	358.2B	358.6A
5					358.9B	359.3A
6					363.3B	363.7A
7					364.8B	365.2A
10					362.8B	363.2A
11					363.3B	363.7A
12					362.3B	362.7A
13					356.3B	356.7A
14					357.6B	358.0A
17	HOLIDAY					
18					361.1B	361.5A
19					360.6B	361.0A
20					363.5B	363.9A
21					365.3B	365.7A
24					373.3B	373.7A
25					371.3B	371.7A
26					359.8B	360.2A
27					359.5B	359.9A
28	360.0		361.5	359.5	361.2B	361.4A

April 1987

Feb	Open		High	Low	Close	
3					374.1B	374.5A
4	367.0		367.0H	362.6L	362.4B	362.6A
5					362.9B	363.3A
6					367.8B	368.2A
7					369.1B	369.5A
10					367.3B	367.7A
11					367.7B	368.1A
12					366.7B	367.1A
13					360.8B	361.2A
14					362.1B	362.5A
17	HOLIDAY					
18					365.6B	366.0A
19					365.2B	365.4A
20					367.9B	368.3A
21					369.8B	370.2A
24					377.8B	378.2A
25					375.6B	376.0A
26					364.1B	364.5A
27					361.5B	361.9A
28					365.2B	365.5A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3	77**H**		669	23	6**H**	1**L**	8	2		786
4	17	1**H**	1,484**H**	315**H**	5	1	9	3**H**	1**H**	1,836**H**
5	6		626	245		3**H**	2			882
6	25		340	43						408
7	4		227	9						240
10	2**L**		303	11			2			318
11	7		208	11			3			229
12	2		140**L**	8**L**						150**L**
13			232	19			2			253
14			632	19	1**L**		2			654
17	**HOLIDAY**									
18			504	27			1**L**			532
19			712	12	1		5			730
20	4	1	299	9			1			314
21			205	15	1	2				223
24			1,028	81	3		7			1,119
25	4		829	67	5		11			916
26			804	55	6		7			872
27			663	28		1	15**H**			707
28			470	32			10	1**L**		513
TOTAL	148	2	10,375	1,029	28	8	85	6	1	11,682

Open contracts Reported in contracts

Feb	86Feb	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3	72**H**	7**H**	1,630**H**	560**L**	14	5	51	4**H**	3**H**	2,346
4	29	6	1,585	758**H**	12**L**	6**H**	50	2	3	2,451**H**
5	17	6	1,184	618	12	3**L**	50	2	3	1,895
6	41	6	1,161	594	12	3	50	2	3	1,872
7	12	6	1,282	596	12	3	50	2	3	1,966
10	9	6	1,208	598	12	3	49	2	3	1,890
11	13	6	1,171	598	12	3	49	2	3	1,857
12	5	6	1,153	597	12	3	49	2	3	1,830
13	5	6	1,146	602	12	3	47**L**	2	3	1,826
14	5	6	1,011	607	13	3	47	2	3	1,697
17	**HOLIDAY**									
18	5	6	1,026	600	13	3	47	2	3	1,705
19	5	6	983**L**	596	14	3	52	2	3	1,664**L**
20	2	5**L**	1,003	600	14	3	51	2	3	1,683
21	2	5	1,030	601	14	4	51	2	3	1,712
24	2	5	1,301	641	16	4	52	2	3	2,026
25	3	5	1,140	638	18**H**	4	56	2	3	1,869
26	1**L**	5	1,301	624	16	4	60	2	3	2,016
27		5	1,102	622	16	3	60	2	3	1,813
28		5	1,123	624	16	3	63**H**	1**L**	3	1,838

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

March 1986

Mar	Open		High	Low	Close	
3					338.6B	339.0A
4	337.0		344.5	337.0L	344.3B	344.7A
5					342.1B	342.5A
6					342.3B	342.7A
7	343.5		344.0	343.5	344.0	
10	343.5		344.0	341.5	342.8B	343.2A
11					342.8B	343.2A
12					351.3B	351.7A
13	351.5		351.5H	347.0	346.8B	347.2A
14					346.8B	347.2A
17					349.8B	350.2A
18					348.8B	349.2A
19					349.3B	349.7A
20					351.5B	351.9A
21					356.8B	357.2A
24					350.0B	350.4A
25					342.8B	343.2A
26						
27						
28	HOLIDAY					
31						

April 1986

Mar	Open		High	Low	Close	
3	341.5		341.5	336.3	340.8	
4	339.8	339.5	347.0	338.5	346.5	
5	345.0		347.5	339.0	344.0	
6	344.0		347.5	343.3	344.0	
7	344.0		346.5	342.8	346.0	
10	342.0		344.5	340.5	343.0	
11	344.0		345.8	343.0	344.7	
12	346.0		353.5	345.0	353.0	
13	351.5		352.0	348.5	348.5	
14	349.0		350.0	347.5	348.3	
17	349.0		355.0	349.0	350.5	
18	351.5		353.0	348.5	350.0	
19	349.0		351.2	347.0	350.5	
20	351.0		353.3	350.0	352.5	
21	351.0		359.8H	351.0	357.5	358.0
24	353.0	352.0	355.0	349.0	351.0	
25	355.0		355.0	342.0	343.5	
26	344.5		345.0	341.5	344.0	
27	344.5		344.5	342.0	342.0	342.5
28	HOLIDAY					
31	342.0	343.0	343.0	329.1L	329.1	

June 1986

Mar	Open		High	Low	Close	
3	345.0		345.5	340.5	345.5	
4	344.0		351.0	343.0	351.0	
5	349.0		351.0	343.5	347.8B	348.2A
6	348.0	348.5	351.0	347.5	347.8B	348.2A
7	348.5		350.5	348.0	349.8B	350.2A
10	346.5	346.0	349.0	345.5	346.9B	347.3A
11	347.5		350.0	347.5	348.6B	349.0A
12	349.2		358.0	349.2	357.5	
13	356.0		356.5	352.6	352.4B	352.8A
14	352.5	353.0	354.5	351.5	352.1B	352.5A
17	354.0		358.5	353.0	354.5B	354.9A
18	355.5		357.0	352.5	354.1B	354.5A
19	353.5		355.5	351.5	354.3B	354.7A
20	355.0		357.6	354.0	357.0	
21	356.1		364.0H	356.1	361.5	
24	355.5		358.5	353.5	355.0B	355.5A
25	359.5		359.5	346.0	347.0	
26	347.5		350.0	345.5	348.0B	349.0A
27	349.0	348.5	349.0	346.5	346.5	
28	HOLIDAY					
31	345.0		345.0	333.0L	333.0	333.2

August 1986

Mar	Open		High	Low	Close	
3	345.5		349.5	345.5	349.3B	349.7A
4					354.8B	355.2A
5	351.0		354.5	349.0	351.8B	352.2A
6					351.8B	352.2A
7					353.8B	354.2A
10	351.5		352.5	351.2	351.0B	351.4A
11	353.0		353.0	352.5	352.7B	353.1A
12					361.3B	361.7A
13					356.5B	356.9A
14	357.0		357.0	356.0	356.1B	356.5A
17					358.7B	359.1A
18					357.8B	358.2A
19	355.5		358.5	355.5	358.3B	358.7A
20					360.3B	360.7A
21	359.5		367.0H	359.5	365.5B	365.9A
24	359.0		362.0	359.0	358.8B	359.2A
25	361.0		361.0	351.5	351.3B	351.7A
26	352.7		352.7	351.0	351.8B	352.2A
27					350.1B	350.5A
28	HOLIDAY					
31	344.5		346.5	337.1L	336.9B	337.3A

October 1986

Mar	Open		High	Low	Close	
3					353.3B	353.7A
4					358.8B	359.2A
5					355.8B	356.2A
6					355.8B	356.2A
7					357.8B	358.2A
10					355.1B	355.5A
11					356.8B	357.2A
12					365.6B	366.0A
13					360.6B	361.0A
14					360.1B	360.5A
17					362.9B	363.3A
18					361.3B	361.7A
19	363.0		363.0	363.0	363.0	
20	362.5		364.5	362.5	364.3B	364.7A
21	365.5		370.5H	365.5	369.5B	369.9A
24	362.5		365.0	362.5	362.8B	363.2A
25	356.0		356.5	355.5L	355.3B	355.7A
26					355.8B	356.2A
27					354.1B	354.5A
28	HOLIDAY					
31					340.9B	341.3A

December 1986

Mar	Open		High	Low	Close	
3	355.5		356.3	352.0	356.1B	356.5A
4	356.5		362.8	355.0	362.6B	363.0A
5	357.5		362.0	357.5	359.9B	360.3A
6					360.0B	360.4A
7					361.8B	362.2A
10	357.5		359.5	357.0	359.2B	359.6A
11	362.0		362.0	361.2	361.0B	361.4A
12	362.0		370.1	361.5	369.9B	370.3A
13	368.0		368.0	364.9	364.7B	365.1A
14	364.5		364.5	364.0	364.1B	364.5A
17	367.0		369.0	367.0	366.9B	367.3A
18	367.5		368.0	365.2	365.0B	365.4A
19	366.0		366.7	363.0	366.5B	366.9A
20	367.5		368.5	366.5	368.3B	368.7A
21	370.0		375.0H	370.0	373.5B	373.9A
24	367.5	368.5	370.0	366.0	366.8B	367.2A
25	371.5		371.5	358.0	359.3B	359.7A
26	360.0		361.0	359.5	359.8B	360.2A
27	358.5		360.5	358.4	358.2B	358.6A
28	HOLIDAY					
31	356.0		356.0	345.0L	344.9B	345.3A

February 1987

Mar	Open		High	Low	Close	
3					361.3B	361.7A
4					367.0B	367.4A
5					364.1B	364.5A
6					364.2B	364.6A
7					366.0B	366.4A
10					363.4B	363.7A
11					365.2B	365.6A
12					374.4B	374.8A
13					368.8B	369.2A
14					368.1B	368.5A
17					370.9B	371.3A
18					369.2B	369.6A
19					370.6B	371.0A
20					372.3B	372.7A
21					377.5B	377.9A
24					370.9B	371.3A
25	374.0		374.0H	363.6L	363.4B	363.8A
26					363.8B	364.2A
27					362.2B	362.6A
28	HOLIDAY					
31					348.9B	349.3A

April 1987

Mar	Open		High	Low	Close	
3					365.5B	365.9A
4					371.1B	371.5A
5					368.3B	368.7A
6					368.4B	368.8A
7					370.2B	370.6A
10					367.6B	368.0A
11					369.4B	369.8A
12					378.8B	379.2A
13					372.9B	373.3A
14					372.1B	372.5A
17					374.9B	375.3A
18	374.0		374.0H	373.2	373.0B	373.4A
19					374.6B	375.0A
20					376.3B	376.7A
21					381.5B	381.9A
24					375.0B	375.4A
25	373.5		373.5	367.7L	367.5B	367.9A
26					367.9B	368.3A
27					366.4B	366.8A
28	HOLIDAY					
31					353.0B	353.4A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Mar	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3		426	20	1**L**		8			455
4	1**L**	236	14			3			254
5		467	43	1		2			513
6		568	13**L**						581
7	5**H**	55**L**	16						76**L**
10	4	221	40	1		4			270
11		127	17	2		1**L**			147
12		560	443			9			1,012
13	1	284	116			2			403
14		164	40	1		2			207
17		331	110			4			445
18		295	35			9		1**L**	340
19		146	60	2	1**L**	1			210
20		285	85		2**H**	4			376
21		267	162	5	1	5			440
24		207	265	2	1	9			484
25		737**H**	765**H**	10**H**	2	10	2**H**	2**H**	1,528**H**
26		323	398	4		5			730
27		310	521			6			837
28	**HOLIDAY**								
31		221	645	8		22**H**			896
TOTAL	11	6,230	3,808	37	7	106	2	3	10,204

Open contracts Reported in contracts

Mar	86Mar	86Apr	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
3		1,132	619**L**	16**L**	3**L**	63**L**	1**L**	3**L**	1,837
4	1**L**	1,140	619	16	3	65	1	3	1,848
5	1	1,157	626	16	3	66	1	3	1,873
6	1	1,093	633	16	3	66	1	3	1,816
7	5**H**	1,089	633	16	3	66	1	3	1,816
10	2	1,066	635	16	3	69	1	3	1,795
11	1	1,070	641	18	3	69	1	3	1,806
12	1	1,158**H**	739	18	3	68	1	3	1,991**H**
13	1	1,070	759	18	3	68	1	3	1,923
14		1,019	767	19	3	68	1	3	1,880
17		1,031	750	19	3	69	1	3	1,876
18		985	755	19	3	70	1	3	1,836
19		964	778	20	4	71	1	3	1,841
20		883	761	20	5	69	1	3	1,742
21		822	784	22	6**H**	72	1	3	1,710
24		778	800	22	5	77	1	3	1,686
25		585	762	28	4	79	2**H**	4**H**	1,464
26		542	841	29**H**	4	83	2	4	1,505
27		466	849	29	4	85	2	4	1,439
28	**HOLIDAY**								
31		209**L**	1,068**H**	27	4	88**H**	2	4	1,402**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

	April 1986						May 1986						June 1986					
Apr	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	332.0		332.0	326.0L	331.8B	332.2A							335.5	335.0	337.0	330.0L	336.0	
2	335.0		335.5	335.0	335.0B	335.4A							338.0	337.0	340.5	337.0	339.0	
3	334.5		334.5	332.0	334.0B	334.4A							338.5	339.0	339.0	335.5	338.0	
4	332.0		334.9	332.0	334.7B	335.1A							337.5		339.5	337.0	338.5	338.8
7	336.0		338.8	336.0	338.8B	339.2A							338.5		343.0	338.5	342.5	
8	338.0		339.3	334.5	339.1B	339.5A							344.5		344.5	336.5	342.5	
9	337.9		337.9	337.9	338.0A								342.0		343.3	338.5	342.0	
10					338.1B	338.5A							340.5		343.0	339.5	341.3B	341.8A
11	342.0		345.0	342.0	344.8B	345.2A							342.8		348.5	342.8	348.0	
14					341.1B	341.5A							345.5	345.0	345.5	342.0	344.3	
15	340.0		342.0	340.0	340.6B	341.0A							343.5	344.5	347.0	341.0	343.0B	343.4A
16	341.5		341.5	339.5	339.3B	339.7A							343.8	343.5	343.8	339.0	341.5	
17	340.0		340.0	340.0	340.0								341.5		343.4	337.5	341.8	
18	343.5		344.5	343.5	344.3B	344.7A							343.5	344.0	353.5H	343.5	347.0	
21					343.0B	343.3A							344.5		346.0	343.0	345.5	345.8
22	346.0		347.7H	346.0	347.5B	347.9A							346.0		351.0	346.0	350.0	
23	346.5		346.5	346.5	346.1B	346.5A	345.0		346.3H	345.0L	346.3B	346.7A	348.0	348.5	349.5	347.3	348.0B	348.5A
24	344.5		345.2	344.5	345.0B	345.4A					346.2N		347.5		347.5	345.5	347.5	
25					344.3B	344.7A					345.3B	345.7A	346.0	345.5	348.5	345.5	346.5	
28											344.3B	344.7A	345.8		346.5	344.3	345.5	
29											345.8B	346.2A	343.5		350.0	343.5	347.3	
30											346.8B	347.2A	347.5		348.8	347.5	347.8B	348.2A

	August 1986						October 1986						December 1986					
Apr	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	340.0		340.5	335.5L	339.3B	339.7A					342.7B	343.1A	343.5		346.5	341.0L	346.3B	346.7A
2	342.5		343.0	342.5	342.8B	343.2A	346.5		346.5	346.0	345.8B	346.2A	350.0		350.0	349.5	349.3B	349.7A
3	342.0		342.0	341.8	341.6B	342.0A	344.0		345.4	344.0L	345.2B	345.6A					348.9B	349.3A
4	340.0		342.5	340.0	342.0B	342.4A					345.5B	345.9A	348.7		350.0	348.5	349.3B	349.7A
7	341.5		346.5	341.5	345.6B	346.0A					349.4B	349.8A	349.5		353.2	349.5	353.2B	353.6A
8	348.0		348.0	341.0	346.1B	346.5A					349.9B	350.3A	355.0		355.0	348.0	353.1B	353.5A
9	342.5		346.0	342.5	345.1B	345.5A					348.3B	348.7A	350.5		352.5	350.0	351.8B	352.2A
10	344.0		346.0	344.0	345.5B	345.9A					349.2B	349.6A	349.5		353.2	349.5	353.0B	353.4A
11	348.0		352.0	348.0	351.6B	352.0A					355.4B	355.8A	354.0		359.4	354.0	359.2B	359.6A
14	348.5		348.5	346.5	347.6B	348.0A					351.4B	351.8A	355.0		355.4	352.5	355.2B	355.6A
15	347.0		350.0	345.5	346.8B	347.2A					350.6B	351.0A	357.0		357.0	353.5	354.4B	354.8A
16	343.0		345.5	343.0	344.8B	345.2A	347.0		348.5	347.0	348.3B	348.7A	350.0		353.0	350.0	352.1B	352.5A
17	344.5		346.0	342.0	344.7B	345.1A					347.7B	348.1A	351.5		353.5	348.5	350.9B	351.3A
18	347.5		355.5H	347.5	350.1B	350.5A	355.0		355.0H	353.0	353.6B	354.0A	355.5		361.0H	355.2	357.0B	357.4A
21	346.5		349.0	346.5	348.7B	349.1A					352.0B	352.4A	353.0		355.5	353.0	355.5B	355.9A
22	349.0	350.0	354.5	349.0	353.1B	353.5A					356.4B	357.0A	355.5		361.0	355.5	359.7B	360.1A
23	351.0		352.0	351.0	351.5B	351.9A					354.9B	355.3A	358.5		358.5	357.0	358.3B	358.7A
24	350.5	349.5	351.0	349.0	351.0		353.5		354.0	353.5	353.8B	354.2A	357.0		357.4	357.0	357.2B	357.6A
25	349.0		351.0	349.0	349.7B	350.1A					353.2B	353.6A	357.8		357.8	356.9	356.7B	357.1A
28	348.0		350.0	348.0	348.6B	349.0A					352.2B	352.6A	354.0		356.0	354.0	355.7B	356.1A
29	348.0		352.5	348.0	350.3B	350.7A					353.5B	353.9A	360.0		360.0	357.0	357.0B	357.4A
30	351.0		351.5	351.0	351.3B	351.7A					354.8B	355.2A	358.0		358.5	357.8	358.3B	358.7A

	February 1987					April 1987				
Apr	Open	High	Low	Close		Open	High	Low	Close	
1				350.0B	350.4A				353.4B	353.8A
2				352.8B	353.2A	357.0	357.0H	356.5L	356.3B	356.7A
3				352.7B	353.1A				356.8B	357.2A
4				353.1B	353.5A				356.9B	357.3A
7				357.2B	357.6A				361.2B	361.6A
8				357.5B	357.9A				361.5B	361.9A
9				355.4B	355.8A				358.6B	359.0A
10				356.8B	357.2A				360.8B	361.2A
11				363.0B	363.4A				367.0B	367.4A
14				359.2B	359.6A				363.2B	363.6A
15				358.4B	358.8A				362.4B	362.8A
16				356.0B	356.4A				360.0B	360.4A
17				354.2B	354.6A				357.1B	357.5A
18				360.5B	360.9A				364.3B	364.7A
21				359.1B	359.5A				362.8B	363.2A
22				363.2B	363.6A				367.0B	367.4A
23				361.8B	362.2A				365.3B	365.7A
24				360.7B	361.1A				364.5B	364.9A
25				360.2B	360.6A				363.7B	364.1A
28				359.3B	359.7A				362.8B	363.2A
29				360.8B	361.2A				364.1B	364.5A
30				361.8B	362.2A				365.4B	365.8A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Apr	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	23		716	13		19**H**			771
2	33		176	1**L**	2**H**	8		1**H**	221
3	15		117	1	1**L**				134
4	35		116	6		5			162
7	7		164	7		8			186
8	49		415	11		10			485
9	3		160	11		6			180
10			197	5		6			208
11	4		340	10		7			361
14			206	5		9			220
15	60**H**		335	11		3			409
16	3		230	12	1	6			252
17	15		357	27		14			413
18	8		1,072**H**	114**H**	1	11			1,206**H**
21			331	28		3			362
22	3		518	30		12			563
23	4	2**H**	277	10		3			236
24	2**L**		83**L**	31	1	7			124
25			139	31		2**L**			172
28			153	44		3			200
29			201	4		4			209
30			87	1		10			98**L**
TOTAL	264	2	6,390	413	6	156		1	7,232

Open contracts Reported in contracts

Apr	86Apr	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	TOTAL
1	150**H**		1,329	29**L**	4**L**	87	2**H**	4**L**	1,605**H**
2	129		1,338	29	6	87	2	5**H**	1,596
3	115		1,351	30	7	87	2	5	1,597
4	94		1,356**H**	34	7	85	2	5	1,583
7	79		1,343	40	7	82**L**	2	5	1,558
8	76		1,330	37	7	84	2	5	1,541
9	52		1,319	37	7	82	2	5	1,504
10	51		1,306	36	7	84	2	5	1,491
11	51		1,268	34	7	87	2	5	1,454
14	49		1,264	36	7	89	2	5	1,452
15	39		1,266	41	7	91	2	5	1,451
16	29		1,290	48	8**H**	93	2	5	1,475
17	27		1,306	52	8	92	2	5	1,492
18	12		1,140	93	7	102	2	4	1,360
21	12		1,315	113	7	104**H**	2	4	1,557
22	10		1,262	125	7	101	2	4	1,511
23	10	1**H**	984	127	7	101	2	4	1,236
24	10	1	952	151	6	97	2	4	1,223
25	8	1	916	166	6	97	2	4	1,200
28	6	1	965	169**H**	6	99	2	4	1,252
29	1**L**	1	881	168	6	97	2	4	1,160
30		1	873**L**	169	6	98	2	4	1,153**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

May 1986

May	Open		High	Low	Close	
1					341 6**B**	342 0**A**
2					343 8**B**	344 2**A**
5					343 0**N**	
6					342 3**B**	342 7**A**
7					344 8**B**	345 2**A**
8	345 5		345 5**H**	344 0**L**	343 8**B**	344 2**A**
9	344 0		344 2	344 0	344 0**B**	344 4**A**
12					344 6**B**	345 0**A**
13					343 8**B**	344 2**A**
14					341 6**B**	342 0**A**
15					343 1**B**	343 5**A**
16					342 8**B**	343 2**A**
19					339 3**B**	339 7**A**
20					338 3**B**	338 7**A**
21					338 6**B**	339 0**A**
22					342 3**B**	342 7**A**
23					342 0**N**	
26	**HOLIDAY**					
27					340 8**B**	341 2**A**
28						
29						
30						

June 1986

May	Open		High	Low	Close	
1	347 5		348 0	340 5	342 8	
2	342 5	343 0	345 5	342 5	345 0	
5	345 0		345 0	342 6	344 0	
6	341 0		344 5	340 0	344 0	
7	343 7		347 8	343 0	346 0	
8	346 8		347 3	343 5	345 0	
9	345 5		349 0**H**	345 0	345 0	345 3
12	346 0		347 3	344 8	345 3	
13	344 5		345 0	342 5	344 3	
14	344 0		344 0	342 5	342 5	
15	343 0		343 8	342 0	343 8	
16	343 5		344 5	343 0	343 5	
19	342 0		342 0	339 5	339 8	
20	337 0	338 0	339 8	337 0**L**	339 0	
21	338 8		339 8	338 5	339 0	339 3
22	339 8		343 5	339 8	343 0	
23	341 0		343 0	341 0	342 2	
26	**HOLIDAY**					
27	341 5	341 0	342 5	341 0	341 0	342 0
28	342 0		344 6	341 8	341 8	342 0
29	342 0		343 3	341 5	342 8	343 0
30	342 0		343 8	342 0	343 5	

August 1986

May	Open		High	Low	Close	
1	352 0		352 0**H**	344 0	346 1**B**	346 5**A**
2	345 5		348 3	345 5	348 1**B**	348 5**A**
5	348 0		348 0	346 5	347 2**B**	347 6**A**
6	343 0		348 0	342 5	346 9**B**	347 3**A**
7	346 5		351 5	346 5	349 2**B**	349 6**A**
8	350 0		350 0	347 5	347 9**B**	348 3**A**
9	349 5		350 5	348 7	348 5**B**	348 9**A**
12	350 5		350 5	348 5	348 6**B**	349 0**A**
13	347 0		348 5	346 8	347 6**B**	348 0**A**
14	347 5		347 5	346 0	345 8**B**	346 2**A**
15	346 0		347 3	345 5	347 1**B**	347 5**A**
16	347 0	346 5	347 5	346 5	346 8**B**	347 2**A**
19	346 5		346 5	343 0	343 0	
20	341 0		343 0	340 5**L**	342 3**B**	342 7**A**
21	343 0		343 5	342 0	343 0	343 3
22	343 0		347 5	343 0	346 5**B**	346 9**A**
23	345 0		347 0	344 0	345 7**B**	346 1**A**
26	**HOLIDAY**					
27	344 5	345 5	346 5	344 5	344 8**B**	345 2**A**
28	345 9		348 0	345 5	345 7**B**	346 1**A**
29	345 6		347 5	345 6	346 5	
30	347 0		347 5	346 3	346 8**B**	347 2**A**

October 1986

May	Open		High	Low	Close	
1					349 6**B**	350 0**A**
2					351 6**B**	352 0**A**
5					350 8**N**	
6					350 1**B**	350 5**A**
7					352 6**B**	353 0**A**
8	353 5		353 5**H**	351 0	351 0**B**	351 4**A**
9					352 0**B**	352 4**A**
12					352 1**B**	352 5**A**
13					351 1**B**	351 5**A**
14					349 3**B**	349 7**A**
15					350 6**B**	351 0**A**
16					350 3**B**	350 7**A**
19	347 0		347 0	346 8	346 6**B**	347 0**A**
20	345 5		346 0	345 5**L**	345 3**B**	345 7**A**
21	345 5		346 5	345 5	346 3**B**	346 7**A**
22	347 5		350 4	347 5	350 2**B**	350 6**A**
23	348 5		351 5	348 5	349 4**B**	349 8**A**
26	**HOLIDAY**					
27					348 3**B**	348 7**A**
28					349 7**B**	350 1**A**
29					350 1**B**	350 5**A**
30					350 0**B**	350 4**A**

December 1986

May	Open		High	Low	Close	
1	355 5		355 5	350 5	353 1**B**	353 5**A**
2	352 0	353 0	355 5	352 0	355 1**B**	355 5**A**
5	354 5		355 5	353 5	354 1**B**	354 5**A**
6	349 5		354 0	349 5	353 6**B**	354 0**A**
7	354 5		357 0	353 5	356 0**B**	356 4**A**
8	356 0		357 0	354 5	354 6**B**	355 0**A**
9	355 0		359 0**H**	355 0	355 5**B**	355 9**A**
12	356 5		357 0	355 0	355 6**B**	356 0**A**
13	355 0	355 5	355 5	354 0	354 6**B**	355 0**A**
14	353 0		353 5	353 0	352 8**B**	353 2**A**
15	352 0		354 3	352 0	354 1**B**	354 5**A**
16	354 0		354 6	354 0	353 8**B**	354 2**A**
19	353 5		353 5	350 0	350 2**B**	350 6**A**
20	348 0		350 0	348 0**L**	349 0**B**	349 4**A**
21	349 0		350 3	349 0	349 8**B**	350 2**A**
22	352 0		354 1	351 5	353 9**B**	354 3**A**
23	352 0		353 5	351 5	353 0**B**	353 4**A**
26	**HOLIDAY**					
27	352 0		353 0	352 0	351 8**B**	352 2**A**
28	353 0		355 0	352 5	353 4**B**	353 8**A**
29	353 0		354 5	353 0	353 9**B**	354 3**A**
30	354 0		355 0	353 7	353 5**B**	353 9**A**

February 1987

May	Open		High	Low	Close	
1					356 6**B**	357 0**A**
2					358 6**B**	359 0**A**
5					357 8**N**	
6					357 3**B**	357 7**A**
7					359 5**B**	359 9**A**
8					358 3**B**	358 7**A**
9					359 0**B**	359 4**A**
12					359 1**B**	359 5**A**
13					358 1**B**	358 5**A**
14					356 3**B**	356 7**A**
15					357 6**B**	358 0**A**
16					357 3**B**	357 7**A**
19					353 7**B**	354 1**A**
20					352 8**B**	353 2**A**
21					353 3**B**	353 7**A**
22					357 6**B**	358 0**A**
23					356 6**B**	357 0**A**
26	**HOLIDAY**					
27					355 3**B**	355 7**A**
28	358 0		358 0**H**	357 3**L**	357 1**B**	357 5**A**
29					357 7**B**	358 1**A**
30					357 2**B**	357 6**A**

April 1987

May	Open		High	Low	Close	
1					360 1**B**	360 5**A**
2					361 1**B**	361 5**A**
5					361 3**N**	
6					360 8**B**	361 2**A**
7					363 0**B**	363 4**A**
8					361 5**B**	361 9**A**
9	364 0		364 0**H**	362 7	362 5**B**	362 9**A**
12					362 6**B**	363 0**A**
13	361 0		361 8	361 0	361 6**B**	362 0**A**
14					359 8**B**	360 2**A**
15					361 1**B**	361 5**A**
16					360 8**B**	361 2**A**
19					357 7**B**	358 1**A**
20					356 3**B**	356 7**A**
21					356 8**B**	357 2**A**
22					361 3**B**	361 7**A**
23					360 2**B**	360 6**A**
26	**HOLIDAY**					
27					358 8**B**	359 2**A**
28	360 0		361 0	360 0**L**	360 8**B**	361 2**A**
29					361 7**B**	362 1**A**
30					360 8**B**	361 2**A**

June 1987

May	Open		High	Low	Close	
1	368 0		368 0**H**	363 8	363 6**B**	364 0**A**
2					364 6**B**	365 0**A**
5					364 8**N**	
6					364 5**B**	364 9**A**
7					366 6**B**	367 0**A**
8					365 0**B**	365 4**A**
9					366 0**B**	366 4**A**
12					366 1**B**	366 5**A**
13					365 1**B**	365 5**A**
14					363 3**B**	363 7**A**
15					364 6**B**	365 0**A**
16					364 3**B**	364 7**A**
19					361 4**B**	361 8**A**
20	360 0		360 3	360 0**L**	360 1**B**	360 5**A**
21	360 0		360 5	360 0	360 3**B**	360 7**A**
22					365 0**B**	365 4**A**
23					363 8**B**	364 2**A**
26	**HOLIDAY**					
27					362 3**B**	362 7**A**
28	366 0		366 0	364 9	364 5**B**	364 9**A**
29					365 7**B**	366 1**A**
30	367 0		367 0	367 0	367 0	

August 1987

May	Open		High	Low	Close	
1						
2						
5						
6						
7						
8						
9						
12						
13	372 0		372 0**H**	368 8**L**	368 6**B**	369 0**A**
14					366 8**B**	367 2**A**
15					368 1**B**	368 5**A**
16					367 8**B**	368 2**A**
19					365 0**B**	365 4**A**
20					364 3**B**	364 7**A**
21					363 8**B**	364 2**A**
22					368 7**B**	369 1**A**
23					367 5**B**	367 9**A**
26	**HOI 'DAY**					
27					365 8**B**	366 2**A**
28					368 4**B**	368 8**A**
29					369 7**B**	370 1**A**
30	370 5		370 5	370 0	369 8**B**	370 2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

May	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1		406	26		10			1L		443
2		379	95		23					497
5		579H	19		4					602H
6		195	12		7					214
7		342	14		12					368
8		298	5L	1L	7					311
9	3H	455	22		9		1H			490
12		147	33		1L					181
13		146	374H		6		1		1H	528
14		184	43		81H					308
15		82	13		35					130
16		41L	12		8					61L
19		220	76	1	28					325
20		163	76	2H	34			2H		277
21		66	37	2	9			2		116
22		150	86	2	9					247
23		92	60	2	12					166
26	**HOLIDAY**									
27		120	54		39					213
28		208	119		39	1H	1	2		370
29		194	101		24					319
30		101	176		14			1	1	293
TOTAL	3	4,568	1,453	10	411	1	3	8	2	6,459

Open contracts Reported in contracts

May	86May	86Jun	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
1		1,019	180L	6L	99L	2L	4L	1L		1,311
2		871	260	6	107	2	4	1		1,251
5		1,119	262	6	106	2	4	1		1,500
6		1,136H	266	6	112	2	4	1		1,527
7		1,099	270	6	108	2	4	1		1,490
8		1,055	274	7	109	2	4	1		1,452
9	3H	816	293	7	110	2	5H	1		1,237
12		792	296	7	110	2	5	1		1,213L
13		853	590	7	112	2	5	1	1L	1,571
14		805	565	7	183	2	5	1	1	1,569
15		788	567	7	201	2	5	1	1	1,572
16		780	570	7	205	2	5	1	1	1,571
19		762	623	7	219	2	5	1	1	1,620
20		742	636	8	230	2	5	2	1	1,626H
21		726	643	9	235	2	5	3	1	1,624
22		651	627	9	236	2	5	3	1	1,534
23		625	629	10H	234	2	5	3	1	1,509
26	**HOLIDAY**									
27		582	652	10	264	2	5	3	1	1,519
28		520	662	10	295	3H	5	4	1	1,500
29		435	667	10	310	3	5	4	1	1,435
30		330L	676H	10	317H	3	5	5H	2H	1,348

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

June 1986

Jun	Open		High	Low	Close	
2	342 8		343 5	341 5	342 5	
3	342 5		343 0	342 0	342 1**B**	342 5**A**
4	341 0		342 5	340 5	341 0	
5	343 0		344 0	341 0	341 5	
6	342 0		342 0	341 6	341 4**B**	341 8**A**
9	342 0		352 0**H**	341 8	352 0	
10	349 0		349 0	348 0	348 3**B**	348 7**A**
11	348 0		351 5	348 0	348 3**B**	348 7**A**
12	349 5		349 5	346 4	346 2**B**	346 6**A**
13	347 5		347 5	345 3	345 1**B**	345 5**A**
16	339 0		340 0	334 0**L**	333 8**B**	334 2**A**
17	337 0		337 0	336 5	336 3**B**	336 7**A**
18	339 0		339 0	337 0	336 8**B**	337 2**A**
19					337 3**B**	337 7**A**
20	340 0		340 0	340 0	339 8**B**	340 2**A**
23	340 5		340 5	340 0	340 3**B**	340 7**A**
24	343 0		343 0	342 5	342 3**B**	342 7**A**
25	344 0		344 5	344 0	344 3**B**	344 7**A**
26						
27						
30						

July 1986

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12						
13						
16						
17						
18						
19						
20						
23						
24						
25						
26	343 0		343 0**H**	343 0**L**	342 8**B**	343 2**A**
27					342 8**B**	343 2**A**
30					343 3**B**	343 7**A**

August 1986

Jun	Open		High	Low	Close	
2	346 0		346 5	344 5	345 1**B**	345 5**A**
3	345 5		345 8	344 5	345 0**B**	345 5**A**
4	345 0		345 5	343 8	344 3	
5	345 0		345 8	344 3	344 4**B**	344 8**A**
6	345 0		345 4	344 6	344 5**B**	344 9**A**
9	345 0		355 0**H**	344 2	355 0	
10	352 5		353 0	350 5	351 3**B**	351 8**A**
11	352 0		354 5	350 5	351 3**B**	351 8**A**
12	352 5		353 5	348 5	349 3	349 5
13	350 0		351 0	348 0	348 3	
16	349 0		349 0	336 0**L**	337 0	
17	337 5	338 0	339 9	337 0	338 8**B**	339 2**A**
18	340 5		341 8	340 0	340 0	
19	340 5		342 0	339 0	340 8	
20	340 5		343 5	340 5	342 8	
23	342 5		343 7	342 5	343 3	
24	342 0		345 5	342 0	345 1	
25	345 5		347 5	345 5	346 9	347 0
26	347 0		347 5	346 0	346 8	
27	346 5		347 5	345 0	346 8	
30	348 0	349 0	350 5	347 0	347 5	

October 1986

Jun	Open		High	Low	Close	
2					348 4**B**	348 8**A**
3					348 8**B**	349 2**A**
4					347 6**B**	348 0**A**
5					347 9**B**	348 3**A**
6					347 9**B**	348 3**A**
9	354 5		358 8**H**	354 5	358 6**B**	359 0**A**
10					355 0**B**	355 4**A**
11					355 0**B**	355 4**A**
12					352 9**B**	353 3**A**
13					351 8**B**	352 2**A**
16	340 0		340 5	340 0**L**	340 3**B**	340 7**A**
17					342 3**B**	342 7**A**
18					343 3**B**	343 7**A**
19					344 1**B**	344 5**A**
20					346 3**B**	346 7**A**
23					346 1**B**	346 5**A**
24	347 0		348 6	347 0	348 4**B**	348 8**A**
25					350 3**B**	350 7**A**
26					350 1**B**	350 5**A**
27					350 1**B**	350 5**A**
30					350 8**B**	351 2**A**

December 1986

Jun	Open		High	Low	Close	
2	354 5		354 5	352 0	352 1**B**	352 5**A**
3	352 0		352 5	351 5	352 3**B**	352 7**A**
4	351 0		353 0	351 0	351 1**B**	351 5**A**
5	352 0		352 0	352 0	352 0	
6	353 0		353 0	351 7	351 5**B**	351 9**A**
9	353 5		363 0**H**	353 5	363 0	
10	360 0	360 5	361 0	358 5	358 7**B**	359 1**A**
11	360 0		361 5	358 5	358 7**B**	359 1**A**
12	360 0		360 0	356 5	356 6**B**	357 0**A**
13	357 5		358 5	355 7	355 5**B**	355 9**A**
16	354 5		354 5	343 5**L**	343 8**B**	344 2**A**
17	344 0	343 5	346 5	343 5	345 5**B**	345 9**A**
18	347 0		349 0	347 0	346 8**B**	347 2**A**
19	347 0	347 5	348 5	346 0	347 6**B**	348 0**A**
20					349 8**B**	350 2**A**
23	349 5		349 6	349 5	349 4**B**	349 8**A**
24	351 0		352 5	350 0	351 6**B**	352 0**A**
25	353 5		354 0	352 5	353 5**B**	353 9**A**
26	354 0		354 0	353 0	352 8**B**	353 2**A**
27	353 0		353 5	352 0	353 1**B**	353 5**A**
30	356 0		357 0	354 0	354 1**B**	354 5**A**

February 1987

Jun	Open		High	Low	Close	
2					356 1**B**	356 5**A**
3					355 8**B**	356 2**A**
4					354 6**B**	355 0**A**
5					355 8**B**	356 2**A**
6					355 4**B**	355 8**A**
9					366 6**B**	367 0**A**
10					362 4**B**	362 8**A**
11					362 4**B**	362 8**A**
12					360 3**B**	360 7**A**
13					359 2**B**	359 6**A**
16	350 0		350 0**H**	347 5**L**	347 3**B**	347 7**A**
17	348 5		349 3	348 5	349 1**B**	349 5**A**
18					350 3**B**	350 7**A**
19					351 0**B**	351 4**A**
20					353 6**B**	354 0**A**
23					353 3**B**	353 7**A**
24					355 4**B**	355 8**A**
25					357 3**B**	357 9**A**
26					357 1**B**	357 5**A**
27					357 1**B**	357 5**A**
30					357 8**B**	358 2**A**

April 1987

Jun	Open		High	Low	Close	
2					359 8**B**	360 2**A**
3					359 3**B**	359 7**A**
4					358 1**B**	358 5**A**
5					359 8**B**	360 2**A**
6					359 2**B**	359 6**A**
9					370 3**B**	370 7**A**
10					366 1**B**	366 5**A**
11					366 1**B**	366 5**A**
12					364 5**B**	364 9**A**
13					362 9**B**	363 3**A**
16					350 8**B**	351 2**A**
17					352 5**B**	352 9**A**
18					353 8**B**	354 2**A**
19					354 1**B**	354 5**A**
20					357 1**B**	357 5**A**
23					356 4**B**	356 8**A**
24					359 4**B**	359 8**A**
25					361 3**B**	361 9**A**
26	360 0		360 8**H**	360 0**L**	360 6**B**	361 0**A**
27					360 6**B**	361 0**A**
30					361 3**B**	361 7**A**

June 1987

Jun	Open		High	Low	Close	
2					364 6**B**	365 0**A**
3					362 8**B**	363 2**A**
4					361 6**B**	362 0**A**
5					363 8**B**	364 2**A**
6					363 1**B**	363 5**A**
9					373 9**B**	374 3**A**
10					369 8**B**	370 2**A**
11					369 8**B**	370 2**A**
12	372 0		372 0**H**	368 4**L**	368 2**B**	368 6**A**
13					366 6**B**	367 0**A**
16					354 3**B**	354 7**A**
17					356 0**B**	356 4**A**
18					357 3**B**	357 7**A**
19					357 3**B**	357 7**A**
20					360 3**B**	360 7**A**
23					359 8**B**	360 2**A**
24					362 8**B**	363 2**A**
25					364 8**B**	365 2**A**
26					364 3**B**	364 7**A**
27					364 1**B**	364 5**A**
30					364 8**B**	365 2**A**

August 1987

Jun	Open		High	Low	Close	
2					367 8**B**	368 2**A**
3					366 3**B**	366 7**A**
4					365 1**B**	365 5**A**
5					367 8**B**	368 2**A**
6					367 4**B**	367 8**A**
9					377 7**B**	378 1**A**
10					373 5**B**	373 9**A**
11					373 5**B**	373 9**A**
12					371 9**B**	372 3**A**
13					370 3**B**	370 7**A**
16					357 8**B**	358 2**A**
17					359 8**B**	360 2**A**
18					360 8**B**	361 2**A**
19					361 1**B**	361 5**A**
20					364 1**B**	364 5**A**
23					363 6**B**	364 0**A**
24					366 4**B**	366 8**A**
25					368 8**B**	369 2**A**
26					368 1**B**	368 5**A**
27					368 1**B**	368 5**A**
30					368 8**B**	369 2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Jun	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
2	18		77		15					110
3	52		62		27					141
4	29		118		7					154
5	233**H**		267		1**L**					501
6	11		57		5					73
9	47		681	2**H**	84					814
10	27		943**H**		34					1,004**H**
11	11		392		97					500
12	37		544		10			1**H**		592
13	5		95		7					107
16	29		735	2	97	1**L**				864
17	6		682		73	2**H**				763
18	1**L**		119		56					176
19			144		6					150
20	10		64							74
23	2		86		5					93
24	30		249	2	27					308
25	7		157		115**H**					279
26		9**H**	51**L**		5		1**H**			66**L**
27			119		20					139
30			146		26					172
TOTAL	555	9	5,788	6	717	3	1	1		7,080

Open contracts Reported in contracts

Jun	86Jun	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	TOTAL
2	307**H**		679	10**L**	324	3**L**	5**L**	5**H**	2**H**	1,335
3	264		696	10	319	3	5	5	2	1,304
4	251		698	10	320	3	5	5	2	1,294
5	158		713	10	320	3	5	5	2	1,216
6	128		709	10	315	3	5	5	2	1,177
9	127		696	11**H**	351	3	5	5	2	1,200
10	75		852	11	320	3	5	5	2	1,273
11	67		933**H**	11	335	3	5	5	2	1,361**H**
12	85		812	11	335	3	5	5	2	1,258
13	49		800	11	335	3	5	5	2	1,210
16	35		724	10	322	4	5	5	2	1,107
17	26		652	10	300	5**H**	5	5	2	1,005
18	26		642**L**	10	294	5	5	5	2	989**L**
19	25		673	10	292**L**	5	5	5	2	1,017
20	24		668	10	292	5	5	5	2	1,011
23	19		680	10	296	5	5	5	2	1,022
24	7		767	10	303	5	5	5	2	1,104
25	2**L**		783	10	385	5	5	5	2	1,197
26		9**H**	801	10	385	5	6**H**	5	2	1,223
27		9	820	10	383	5	6	5	2	1,240
30			804	10	389**H**	5	6	5	2	1,221

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

July 1986

Jul	Open		High	Low	Close	
1					342.8B	343.2A
2					342.8B	343.2A
3					342.8B	343.2A
4	HOLIDAY					
7					342.8B	343.2A
8					349.8B	350.2A
9					348.4B	348.8A
10	346.0		348.0	346.0	347.8B	348.2A
11					346.4B	346.8A
14					345.3B	345.7A
15	345.7		348.9	345.7L	348.7B	349.1A
16					347.3B	347.7A
17					348.8B	349.2A
18	347.5		355.8H	347.5	355.6B	356.0A
21					354.8B	355.2A
22					352.6B	353.0A
23					346.8B	347.2A
24					347.8B	348.2A
25					346.8B	347.2A
28					354.3B	354.7A
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	348.0	348.3	348.3	344.0	345.3	345.5
2	345.5		345.5	343.0L	344.8	
3	345.5		346.0	344.8	346.0	
4	HOLIDAY					
7	346.0		346.8	345.4	346.0	
8	348.5	350.0	352.0	348.5	351.3B	351.7A
9	351.5		351.8	348.5	349.5B	349.8A
10	349.0		349.0	347.5	349.0	
11	349.0		349.5	347.3	347.6	
14	346.7	346.5	347.3	346.0	346.3	
15	347.0		350.5	346.8	349.3B	349.5A
16	350.0		350.0	348.0	348.8	
17	348.0		349.0	347.5	349.0	
18	348.5		357.5	348.3	357.0	
21	355.5		356.3	354.3	355.8B	356.2A
22	355.5		355.5	353.2	353.0B	353.4A
23	351.0		351.0	344.0	347.8B	348.2A
24	348.5		350.3	348.0	348.5B	349.0A
25	349.5		350.3	347.5	347.3B	347.7A
28	353.0		356.5	353.0	355.0B	355.4A
29	353.5		353.5	351.5	351.8B	352.2A
30	351.0		353.0	351.0	351.5	351.1
31	359.0		365.0H	358.0	362.4B	362.8A

October 1986

Jul	Open	High	Low	Close	
1	351.0	351.0	349.0L	348.8B	349.2A
2				348.1B	348.5A
3				349.3B	349.7A
4	HOLIDAY				
7				349.3B	349.7A
8	353.5	355.0	353.0	354.8B	355.2A
9	353.0	353.1	352.5	352.9B	353.3A
10	353.0	353.0	351.0	352.3B	352.7A
11				350.9B	351.3A
14	350.0	350.0	349.8	349.6B	350.0A
15				352.7B	353.1A
16				352.0B	352.4A
17				351.8B	352.2A
18	359.0	360.5	359.0	360.3B	360.7A
21	359.5	360.0	359.0	359.5B	359.9A
22	359.0	359.0	356.7	356.5B	356.9A
23	355.0	355.0	349.0	351.5B	351.8A
24	352.0	353.5	352.0	352.1B	352.5A
25				351.0B	351.4A
28				358.6B	359.0A
29	356.0	356.5	355.0	354.8B	355.2A
30	355.5	356.0	354.5	354.8B	355.2A
31	364.0	368.0H	362.5	366.3B	366.7A

December 1986

Jul	Open		High	Low	Close	
1	354.0		354.5	350.5	352.1B	352.5A
2	350.0		351.5	350.0L	351.2B	351.6A
3	351.0		352.5	351.0	352.3B	352.7A
4	HOLIDAY					
7	351.0		353.5	351.0	352.3B	352.7A
8	358.0		359.0	355.5	358.3B	358.7A
9	358.5		358.5	355.5	356.4B	356.8A
10	356.0		356.0	355.0	356.0A	
11	356.0		356.3	354.0	354.4B	354.8A
14	352.5		354.0	352.5	353.5	
15	354.5		357.5	354.0	356.0	
16	357.0		357.0	354.5	355.9B	356.0A
17	354.0		355.5	354.0	355.0B	355.4A
18	355.5		364.5	355.5	364.0	
21	362.5	363.0	363.5	361.0	362.8B	363.2A
22	362.5		362.5	360.0	359.8B	360.2A
23	358.9		358.9	350.5	354.5	
24	354.5		357.0	354.5	355.6B	356.0A
25	356.5		357.0	354.5	354.5	
28	360.0		363.0	360.0	362.0	
29	360.5		360.5	358.0	358.5B	359.0A
30	358.5		359.8	358.0	358.5	
31	368.0		371.5H	365.0	370.0	

February 1987

Jul	Open	High	Low	Close	
1				355.6B	356.0A
2				355.1B	355.5A
3				356.3B	356.7A
4	HOLIDAY				
7				356.3B	356.7A
8				361.8B	362.2A
9				359.9B	360.3A
10				359.3B	359.7A
11				357.9B	358.3A
14				356.8B	357.2A
15				359.3B	359.7A
16				359.1B	359.5A
17				358.2B	358.6A
18				367.1B	367.5A
21				366.3B	366.7A
22				363.3B	363.7A
23				357.8B	358.2A
24				359.1B	359.5A
25				357.8B	358.2A
28	365.0	365.6	365.0	365.4B	365.8A
29	362.5	362.5	362.2L	362.0B	362.4A
30				361.3B	361.7A
31	370.0	373.5H	370.0	373.2B	373.6A

April 1987

Jul	Open	High	Low	Close	
1				359.1B	359.5A
2				358.6B	359.0A
3				360.3B	360.7A
4	HOLIDAY				
7				359.8B	360.2A
8				365.3B	365.7A
9				363.4B	363.8A
10				362.8B	363.2A
11				361.4B	361.8A
14				360.3B	360.7A
15				362.8B	363.2A
16				362.0B	362.4A
17				361.3B	361.7A
18				370.6B	371.0A
21				369.9B	370.3A
22				368.8B	369.2A
23				361.3B	361.7A
24				362.6B	363.0A
25				361.3B	361.7A
28				369.0B	369.4A
29				365.7B	366.1A
30				364.8B	365.2A
31				376.8B	377.2A

June 1987

Jul	Open	High	Low	Close	
1				362.8B	363.2A
2				362.1B	362.5A
3				363.8B	364.2A
4	HOLIDAY				
7				363.3B	363.7A
8				368.8B	369.2A
9				366.9B	367.3A
10				366.3B	366.7A
11				364.9B	365.3A
14				363.8B	364.2A
15				366.3B	366.7A
16				365.5B	365.9A
17				364.5B	364.9A
18				374.3B	374.7A
21				373.3B	373.7A
22				370.3B	370.7A
23				364.8B	365.2A
24				366.1B	366.5A
25				364.8B	365.2A
28				372.6B	373.0A
29				369.5B	369.9A
30				368.3B	368.7A
31				380.3B	380.7A

August 1987

Jul	Open	High	Low	Close	
1				366.8B	367.2A
2				365.8B	366.2A
3				367.8B	368.2A
4	HOLIDAY				
7				366.8B	367.2A
8				372.8B	373.2A
9				370.4B	370.8A
10				369.8B	370.2A
11				368.4B	368.8A
14				367.3B	367.7A
15				369.8B	370.2A
16				369.0B	369.4A
17				368.0B	368.4A
18				377.6B	378.0A
21				376.8B	377.2A
22				373.8B	374.2A
23				368.3B	368.7A
24				369.6B	370.0A
25				368.3B	368.7A
28				376.2B	376.6A
29				373.2B	373.6A
30				371.8B	372.2A
31				383.8B	384.2A

October 1987

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31	389.0	389.0H	389.0L	389.0

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1		115	1**L**	11						127
2		87		39						126
3		19**L**		7**L**						26**L**
4	**HOLIDAY**									
7		69		7						76
8		981**H**	5	63						1,049
9		232	2	56						290
10	1**L**	216	10	119						346
11		141		15						156
14		85	1	9						95
15	6**H**	196		35						237
16		154		73						227
17		61		36						97
18	4	221	3	180						408
21		249	231**H**	512						992
22		56	40	65						161
23		497	3	425						925
24		31	1	76						108
25		78		48						126
28		109		242	1**L**					352
29		31	6	111	1					149
30		121	4	168						293
31		82	18	1,021**H**	3**H**				1**H**	1,125**H**
TOTAL	11	3,831	325	3,318	5	-			1	7,491

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	TOTAL
1		801	10**L**	395**L**	5**L**	6**H**	5**H**	2**H**		1,224
2		817**H**	10	415	5	6	5	2		1,260
3		817	10	420	5	6	5	2		1,265
4	**HOLIDAY**									
7		813	10	420	5	6	5	2		1,261
8		546	15	437	5	6	5	2		1,016
9		489	15	418	5	6	5	2		940
10	1**L**	497	22	416	5	6	5	2		954
11		475	22	413	5	6	5	2		928
14		459	23	413	5	6	5	2		913
15	6**H**	438	23	418	5	6	5	2		903**L**
16		457	23	471	5	6	5	2		969
17		433	23	498	5	6	5	2		972
18	4	481	24	567	5	6	5	2		1,094
21		459	238	861	5	6	5	2		1,576
22		454	238	858	5	6	5	2		1,568
23		394	239	803	5	6	5	2		1,454
24		382	239	798	5	6	5	2		1,437
25		369	239	801	5	6	5	2		1,427
28		320	239	893	5	6	5	2		1,470
29		317	242	873	6	6	5	2		1,451
30		271	242	947	6	6	5	2		1,479
31		182**L**	252**H**	1,213**H**	8**H**	6	5	2	1**H**	1,669**H**

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

August 1986

Aug	Open		High	Low	Close	
1	360.0		363.5	358.0**L**	360.1**B**	360.5**A**
4	360.0	360.5	361.0	358.5	359.8**B**	360.2**A**
5	359.0		362.0	359.0	358.8**B**	359.2**A**
6	362.0		363.0	360.0	360.1**B**	360.5**A**
7	363.0		363.0	362.5	362.3**B**	362.7**A**
8	371.5		376.0	371.5	375.3**B**	375.7**A**
11	392.0		397.0**H**	387.0	391.1**B**	391.5**A**
12	382.0		387.0	382.0	384.8**B**	385.2**A**
13					381.0**B**	381.4**A**
14					386.6**B**	387.0**A**
15	383.5		384.0	382.0	382.7**B**	383.5**A**
18	378.0		378.0	375.5	375.3**B**	375.7**A**
19	375.0		378.0	374.0	373.8**B**	374.2**A**
20					379.6**B**	380.0**A**
21	381.5		386.5	381.5	386.3**B**	386.7**A**
22	386.0		386.0	372.0	373.0**B**	373.5**A**
25	376.5		380.8	376.5	380.8**B**	381.2**A**
26	381.5		382.5	380.0	380.4**B**	380.8**A**
27						
28						
29						

October 1986

Aug	Open		High	Low	Close	
1	365.0		366.5	361.0**L**	364.1**B**	364.5**A**
4	362.5		364.0	362.5	363.2**B**	363.6**A**
5	361.0		366.5	361.0	362.3**B**	362.7**A**
6	366.5		366.5	363.5	364.2**B**	364.6**A**
7	365.5		366.5	365.5	366.0**B**	366.4**A**
8	374.0		380.0	371.0	379.5	
11	393.0	394.5	400.0**H**	390.0	394.6**B**	395.0**A**
12	386.0		391.0	386.0	388.8**B**	389.2**A**
13	394.0		395.0	383.0	388.1**B**	388.5**A**
14	386.0		390.8	386.0	390.6**B**	391.0**A**
15	385.0		388.0	384.0	385.8**B**	386.2**A**
18	381.0		381.0	379.0	379.5	379.0
19	376.5		381.0	376.5	377.8**B**	378.2**A**
20	382.0		382.8	380.0	382.6**B**	383.0**A**
21	386.5		387.0	386.0	386.8**B**	387.2**A**
22	389.0		390.0	375.5	375.3**B**	375.7**A**
25	379.0		384.0	379.0	383.3**B**	383.7**A**
26	384.0		365.0	382.0	382.4**B**	382.8**A**
27	383.0		383.6	382.5	383.6**B**	384.0**A**
28	386.5		390.5	386.5	389.1**B**	389.5**A**
29	387.0		390.3	385.0	390.3**B**	390.7**A**

December 1986

Aug	Open		High	Low	Close	
1	368.0		371.0	363.5**L**	367.5	368.0
4	366.5		368.5	365.5	367.0	
5	365.0		369.5	364.3	366.0	
6	368.5		370.5	366.5	367.8**B**	368.0**A**
7	368.5	369.0	370.5	368.0	369.5**B**	369.8**A**
8	376.5		384.0	374.0	383.0	
11	398.5	399.0	404.5**H**	393.0	398.5	399.0
12	390.0	391.5	394.5	390.0	392.1	392.8
13	398.0	398.5	400.0	386.0	392.0	
14	391.0		395.0	390.0	394.3	
15	394.0		394.0	387.0	389.5	
18	385.0		385.0	381.5	382.5	
19	380.5	380.0	385.0	378.0	381.5	
20	385.5		387.0	383.0	386.3	
21	386.0		391.5	384.5	390.5	
22	392.5	392.0	394.0	377.5	379.0	
25	382.0		388.0	382.0	387.0	
26	386.0		389.0	383.5	386.0	386.3
27	362.5	383.5	387.5	382.5	387.0**B**	387.5**A**
28	390.0		395.0	389.5	392.8	
29	395.5		395.8	387.0	394.0	

February 1987

Aug	Open	High	Low	Close	
1	370.0	371.3	369.0**L**	371.1**B**	371.5**A**
4				370.3**B**	370.7**A**
5				369.3**B**	369.7**A**
6				371.2**B**	371.6**A**
7				372.8**B**	373.2**A**
8				386.5**B**	386.9**A**
11	398.5	405.0**H**	398.5	402.6**B**	403.0**A**
12				395.8**B**	396.2**A**
13				395.3**B**	395.7**A**
14	394.5	397.8	394.0	397.6**B**	398.0**A**
15				392.8**B**	393.2**A**
18				385.8**B**	386.2**A**
19				384.8**B**	385.2**A**
20				389.6**B**	390.0**A**
21				393.8**B**	394.2**A**
22				382.3**B**	382.7**A**
25				390.3**B**	390.7**A**
26	390.5	392.5	388.5	389.4**B**	389.8**A**
27				390.6**B**	391.0**A**
28				396.1**B**	396.5**A**
29	399.0	399.0	392.5	397.3**B**	397.7**A**

April 1987

Aug	Open	High	Low	Close	
1				374.6**B**	375.0**A**
4				373.8**B**	374.2**A**
5				371.8**B**	372.2**A**
6				374.7**B**	375.1**A**
7				375.9**B**	376.3**A**
8	388.0	390.5	388.0	390.2**B**	390.6**A**
11	409.0	409.0**H**	401.0	406.6**B**	407.0**A**
12				399.3**B**	399.7**A**
13				398.6**B**	399.0**A**
14				401.3**B**	401.7**A**
15				396.3**B**	396.7**A**
18				389.3**B**	389.7**A**
19				388.3**B**	388.7**A**
20	392.0	393.5	391.0	393.1**B**	393.5**A**
21				397.3**B**	397.7**A**
22	397.5	398.5	386.2**L**	385.8**B**	386.2**A**
25	393.5	393.8	393.5	393.8**B**	394.2**A**
26				392.9**B**	393.3**A**
27	391.0	394.3	391.0	394.1**B**	394.5**A**
28	398.0	399.6	397.0	399.6**B**	400.0**A**
29	403.0	403.0	396.0	400.8**B**	401.2**A**

June 1987

Aug	Open	High	Low	Close	
1	381.5	382.0	376.0**L**	378.1**B**	378.5**A**
4				377.3**B**	377.7**A**
5				375.3**B**	375.7**A**
6	379.0	379.0	378.4	378.2**B**	378.6**A**
7	380.5	380.5	379.6	379.4**B**	379.8**A**
8				393.9**B**	394.3**A**
11				410.6**B**	411.0**A**
12				402.8**B**	403.2**A**
13	403.0	404.0	402.0	402.1**B**	402.5**A**
14	403.5	405.5**H**	403.5	405.0**B**	405.4**A**
15	401.0	402.0	400.2	400.0**B**	400.4**A**
18				392.3**B**	392.7**A**
19	391.5	395.0	390.5	391.8**B**	392.2**A**
20				396.6**B**	397.0**A**
21				400.8**B**	401.2**A**
22				389.3**B**	389.7**A**
25	394.0	397.3	394.0	397.3**B**	397.7**A**
26				396.4**B**	396.8**A**
27				397.6**B**	398.0**A**
28	399.5	403.3	399.5	403.1**B**	403.5**A**
29				404.3**B**	404.7**A**

August 1987

Aug	Open	High	Low	Close	
1				381.6**B**	382.0**A**
4				380.8**B**	381.2**A**
5	380.0	380.0**H**	379.0**L**	378.8**B**	379.2**A**
6				381.7**B**	382.1**A**
7				382.8**B**	383.2**A**
8				397.6**B**	398.0**A**
11				414.6**B**	415.0**A**
12				406.5**B**	406.9**A**
13				405.7**B**	406.1**A**
14				408.7**B**	409.1**A**
15				403.7**B**	404.1**A**
18				395.8**B**	396.2**A**
19				395.3**B**	395.7**A**
20				400.1**B**	400.5**A**
21				404.3**B**	404.7**A**
22				392.8**B**	393.2**A**
25				400.8**B**	401.2**A**
26				399.9**B**	400.3**A**
27				401.1**B**	401.5**A**
28				406.6**B**	407.0**A**
29				407.8**B**	408.2**A**

October 1987

Aug	Open	High	Low	Close	
1				385.1**B**	385.5**A**
4				384.3**B**	384.7**A**
5	384.5	334.5	382.7**L**	382.3**B**	382.7**A**
6				385.2**B**	385.6**A**
7				386.3**B**	386.7**A**
8				401.3**B**	401.7**A**
11				418.6**B**	419.0**A**
12				410.3**B**	410.7**A**
13				409.4**B**	409.8**A**
14				412.4**B**	412.8**A**
15				406.9**B**	407.3**A**
18				399.3**B**	399.7**A**
19				398.8**B**	399.2**A**
20				403.6**B**	404.0**A**
21				407.8**B**	408.2**A**
22				396.3**B**	396.7**A**
25				404.3**B**	404.7**A**
26				403.4**B**	403.8**A**
27				404.6**B**	405.0**A**
28	408.0	408.0**H**	408.0	408.0	
29				411.3**B**	411.7**A**

December 1987

Aug	Open	High	Low	Close	
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20					
21					
22	409.0	409.0**H**	400.2**L**	399.8**B**	400.2**A**
25				407.8**B**	408.2**A**
26				406.9**B**	407.3**A**
27	407.5	408.3	407.0	408.1**B**	408.5**A**
28				411.3**B**	411.7**A**
29				414.8**B**	415.2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Aug	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	42	16	314	1**L**		1**H**				374
4	12	1**L**	158							171
5	68	3	224				1**H**	1**L**		297
6	40	7	218			1				266
7	7	5	139**L**			1				152
8	6	19	456		2**H**					483
11	51	17	1,049**H**	3**H**	1**L**					1,121**H**
12	7	11	361							379
13		12	413			1				426
14		3	139	2		1				145
15	5	12	308			1				326
18	21	9	301							331
19	10	37**H**	366			1				414
20		5	317		1					323
21	1**L**	2	371							374
22	2	11	612		2				3**H**	630
25	8	4	226		1	1				240
26	77**H**	2	248	1						328
27		2	139		1				1**L**	143**L**
28		4	345		1	1		2**H**		353
29		2	279	2	1					284
TOTAL	357	184	6,983	9	10	9	1	3	4	7,560

Open contracts Reported in contracts

Aug	86Aug	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	TOTAL
1	140	254	1,227	9**H**	6**L**	6**L**	2**H**	1**L**		1,645
4	142	253	1,232	9	6	6	2	1		1,651
5	160**H**	253	1,258	9	6	6	1**L**	2**H**		1,695
6	134	254	1,261	9	6	7	1	2		1,674
7	115	257	1,268	9	6	8	1	2		1,666
8	117	257	1,316	9	6	8	1	2		1,716**H**
11	111	258**H**	1,174	7**L**	6	8	1	2		1,567
12	108	252	1,252	7	6	8	1	2		1,636
13	108	249	1,218	7	6	9	1	2		1,600
14	108	249	1,252	9	6	10	1	2		1,637
15	102	244	1,329	9	6	11	1	2		1,704
18	96	240	1,333	9	6	11	1	2		1,698
19	86	240	1,325	9	6	12	1	2		1,681
20	86	240	1,360**H**	9	6	12	1	2		1,716
21	85	240	1,349	9	6	12	1	2		1,704
22	73	239	1,252	9	7	12	1	2		1,595
25	65	238**L**	1,166	9	7	13**H**	1	2		1,501
26	29	240	1,194	9	7	13	1	2		1,495
27	20**L**	240	1,161**L**	9	6	13	1	2	1**H**	1,453**L**
28		238	1,216	9	7	13	1	1	1	1,486
29		240	1,260	9	8**H**	13	1	1	1	1,533

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

September 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2						
3	405 0		405 0	405 0L	404 8B	405 2A
4					408 8B	409 2A
5					422 8B	423 2A
8	419 0		419 0	410 0	409 8B	410 2A
9					409 5B	409 9A
10					403 8B	404 2A
11					406 3B	406 7A
12					415 3B	415 7A
15					418 0B	418 4A
16					414 8B	415 2A
17					412 8B	413 2A
18					417 1B	417 5A
19	428 0		435 0	428 0	434 8B	435 2A
22	437 0		440 0H	435 0	439 8B	440 2A
23					429 8B	430 2A
24					429 8B	430 2A
25					431 8B	432 2A
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	395 0		411 0	394 5L	409 1B	409 5A
3	410 0		411 0	406 5	407 8B	408 2A
4	408 0		418 0	407 5	411 8B	412 2A
5	420 5		425 5	418 0	423 3B	423 7A
8	418 5		421 5	410 0	412 2B	412 6A
9	413 0		414 5	409 5	410 8B	411 2A
10	420 0		421 0	401 0	405 8B	406 2A
11	406 0		410 0	400 0	408 8B	409 2A
12	422 0		422 0	411 0	417 1B	417 5A
15	414 5		419 6	412 5	419 4B	419 8A
16	421 0		421 0	415 0	416 0B	416 4A
17	414 0		415 5	412 5	415 1B	415 5A
18	418 5		421 5	415 0	419 1B	419 5A
19	430 0		437 5	429 0	437 5	
22	439 0		441 8H	438 5	441 6B	442 0A
23	435 5		438 0	432 0	431 9B	432 3A
24	433 5		433 5	432 3	432 1B	432 5A
25	430 0		434 2	429 5	434 0B	434 4A
26	430 5		433 3	425 5	426 5B	427 5A
29	428 5		428 5	416 0	422 6B	423 0A
30	423 5		426 0	422 0	425 6B	426 0A

December 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	400 0		414 0	397 5L	413 0	413 5
3	413 5	413 0	416 0	408 0	412 0	
4	408 0	408 5	422 5	407 5	416 0	
5	425 0	424 0	430 5	421 0	427 5	
8	423 0	422 0	427 0	412 5	416 5	416 3
9	417 5	418 0	418 5	413 0	415 0	
10	419 0	419 5	427 0	403 0	410 5	
11	409 0		415 0	404 5	413 0	
12	425 0	424 5	432 0	416 0	421 0	421 5
15	417 0		424 0	415 0	423 5	424 0
16	426 0		426 0	417 5	420 0	420 5
17	421 0	421 5	421 5	416 0	419 0	419 5
18	420 5	421 5	426 0	419 0	423 5	
19	435 0		443 0	433 0	442 0	
22	443 0	444 5	446 5H	437 5	446 5	446 0
23	440 0	440 5	442 8	435 0	436 0	436 5
24	440 0		440 0	435 0	436 0	436 3
25	435 0	433 5	439 5	432 5	438 5	
26	437 5		438 0	429 0	431 5	
29	433 8		433 8	422 0	427 0	
30	426 0	426 5	431 5	426 0	430 0	

February 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					416 5B	416 9A
3	414 0		418 0	414 0	415 1B	415 5A
4	411 0		424 0	411 0	419 1B	419 5A
5	427 0		434 0	427 0	430 8B	431 2A
8	428 0	427 0	428 5	417 0	420 2B	420 6A
9	419 5		421 5	418 0	418 8B	419 2A
10	423 0		429 0	407 0L	414 3B	414 7A
11	415 0		418 0	409 0	416 8B	417 2A
12	429 0		429 0	423 0	424 7B	425 1A
15					427 6B	428 0A
16	424 0		427 5	423 9	423 7B	424 1A
17	424 0		424 0	420 0	422 8B	423 2A
18	429 0		430 5	424 0	427 5B	427 9A
19	439 0		447 5	437 5	447 5	
22	447 0		450 5H	443 0	450 0B	450 4A
23	444 5	443 5	446 5	440 4	440 0B	440 4A
24	442 5		443 5	440 5	440 5B	440 6A
25	438 0		442 5	438 0	442 0B	442 4A
26	442 0		442 0	434 0	435 0	
29	438 0		438 0	426 5	430 5	
30	431 5		435 0	431 0	434 0	

April 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	409 5		420 0	409 5	419 6B	420 0A
3	418 5		420 5	417 0	418 1B	418 5A
4	420 0		427 0	418 5	422 3B	422 7A
5					434 3B	434 7A
8	426 5		426 5	421 0	424 2B	424 6A
9					422 3B	422 7A
10	427 0		431 5	409 0L	417 8B	418 2A
11	418 5		421 0	418 5	420 8B	421 2A
12	432 0		435 0	427 0	428 1B	428 5A
15	426 0		431 8	424 5	431 6B	432 0A
16	431 0		431 0	426 0	427 1B	427 5A
17	423 5		426 4	423 0	426 2B	426 6A
18					431 5B	431 9A
19	445 0		449 5	442 5	449 0B	449 4A
22					453 6B	454 0A
23	447 5		450 0H	444 0	443 6B	444 0A
24	445 5		446 0	444 0	444 2B	444 6A
25	444 0		446 0	444 0	445 5B	445 9A
26	445 0		445 0	438 0	438 5B	439 5A
29	440 0		440 5	432 0	433 9B	434 3A
30					436 9B	437 3A

June 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	409 5		424 0	409 5L	422 8B	423 2A
3					421 4B	421 8A
4	421 0		430 0	421 0	425 6B	426 0A
5	438 0		439 0	433 0	437 8B	438 2A
8	428 5		430 5	426 5	428 2B	428 6A
9	425 5		428 0	425 0	426 1B	426 5A
10	435 0		435 0	421 2	420 8B	421 2A
11	417 5		427 0	416 0	424 3B	424 7A
12	435 0		435 0	430 0	431 7B	432 1A
15					435 6B	436 0A
16	434 5		434 5	430 9	430 7B	431 1A
17	431 0		431 0	428 0	429 8B	430 2A
18					435 3B	435 7A
19	447 0		452 9	445 0	452 7B	453 1A
22	455 5		457 8H	450 0	457 6B	458 0A
23	451 0		454 0	447 8	447 4B	447 8A
24					448 2B	448 6A
25					449 2B	449 6A
26	443 5		443 5	443 0	443 0B	444 0A
29					437 6B	438 0A
30	438 5		442 0	438 5	440 6B	441 0A

August 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					426 1B	426 5A
3					424 8B	425 2A
4					429 1B	429 5A
5					441 3B	441 7A
8					432 2B	432 6A
9					430 1B	430 5A
10					425 3B	425 7A
11					426 8B	427 2A
12					435 5B	435 9A
15					439 4B	439 8A
16					434 6B	435 1A
17					433 7B	434 1A
18					439 1B	439 5A
19					456 7B	457 1A
22					461 6B	462 0A
23					451 6B	452 0A
24					452 2B	452 6A
25					453 2B	453 6A
26					446 5B	448 5A
29					441 6B	442 0A
30					444 6B	445 0A

October 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					429 6B	430 0A
3					428 3B	428 7A
4					432 7B	433 1A
5					444 8B	445 2A
8					436 2B	436 6A
9					434 2B	434 6A
10					429 3B	429 7A
11					430 8B	431 2A
12					439 3B	439 7A
15					443 4B	443 8A
16					438 5B	438 9A
17					437 6B	438 0A
18					443 1B	443 5A
19					460 7B	461 1A
22					465 7B	466 1A
23					455 7B	456 1A
24					456 2B	456 6A
25					457 1B	457 5A
26					450 5B	452 5A
29					445 5B	445 9A
30					448 5B	448 9A

December 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					433 1B	433 5A
3					431 8B	432 2A
4	439 5		440 0	436 6	436 4B	436 8A
5	446 0		449 0	445 0	448 3B	448 7A
8	446 5		446 5	440 4	440 2B	440 6A
9					438 4B	438 8A
10	431 0		434 0	431 0L	433 8B	434 2A
11					434 8B	435 2A
12					443 2B	443 6A
15					447 4B	447 8A
16					442 6B	443 0A
17					441 7B	442 0A
18					447 1B	447 5A
19	460 0		465 2H	458 0	465 0B	465 4A
22					469 8B	470 2A
23					460 1B	460 5A
24	464 0		464 0	460 4	460 2B	460 6A
25					461 3B	461 7A
26	453 5		456 0	453 5	455 0B	457 0A
29	450 0		450 0	448 0	449 6B	450 0A
30	451 5		454 5	451 5	452 6B	453 0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

February 1988

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29				
30	457.0	457.0**H**	457.0**L**	456.8**B** 457.2**A**

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	**HOLIDAY**										
2		12	628		1**L**	2					643
3	7**H**	11	445	5	5**H**						473
4		6	622	3	3	3			1**L**		638
5		19	961	2**L**		5			1		988
8	1**L**	30	948	14	5	4			5		1,007
9		7	539	3		2					551
10		8	1,012**H**	4	5	2			2		1,033
11		4	642	4	1	5					656
12		3	547	4	4	3					561
15		34	442		3						479
16		4	689	3	2	1**L**					699
17		16	545	8	1	1					571
18		6	653	11							670
19	1	9	769	11	4	7**H**			8**H**		809
22	2	34	807	3		2					848
23		5	640	11	2	4			1		663
24		1**L**	287**L**	9	1						298**L**
25		1	518	7	3						529
26		212**H**	840	3	1	1			3		1,060**H**
29		14	606	16**H**	3				3		642
30		1	346	12		3			8	1**H**	371
TOTAL	11	437	13,486	133	44	45			32	1	14,189

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	**HOLIDAY**										
2		232	1,488	9**L**	9**L**	14**L**	1**H**	1**H**	1**L**		1,755
3	7**H**	234	1,466**L**	12	11	14	1	1	1		1,747**L**
4		234	1,492	11	12	16	1	1	2		1,769
5		237	1,558	10	12	21	1	1	3		1,843
8	1**L**	253	1,709	17	11	21	1	1	6		2,020
9	1	250	1,779	15	11	21	1	1	6		2,085
10	1	243	1,850	16	10	23	1	1	8		2,153
11	1	242	1,907	18	11	22	1	1	8		2,211
12	1	242	1,847	19	12	20	1	1	8		2,151
15		262	1,920	19	14**H**	20	1	1	8		2,245
16		259	2,101	20	14	21	1	1	8		2,425
17		262	2,140	25	14	21	1	1	8		2,472
18		263	2,148	29	14	21	1	1	8		2,485
19	1	261	2,290	31	12	21	1	1	16**H**		2,634
22	1	285	2,301	29	12	23	1	1	16		2,669**H**
23	1	287**H**	2,255	32	12	25**H**	1	1	16		2,630
24		286	2,263	34	12	25	1	1	16		2,638
25		285	2,246	36	12	25	1	1	16		2,622
26		76	2,410**H**	38	13	25	1	1	15		2,579
29		77	2,370	41	14	25	1	1	15		2,544
30		57**L**	2,258	43**H**	14	23	1	1	9	1**H**	2,407

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

October 1986

Oct	Open		High	Low	Close	
1	424 0		425 8	424 0	425 6**B**	426 0**A**
2	428 5		437 0	428 5	436 5**B**	436 9**A**
3	433 0		433 4	432 5	433 2**B**	433 6**A**
6	437 8		441 0	437 8	438 8**B**	439 2**A**
7	437 0		442 5**H**	437 0	442 5	
8					437 8**B**	438 2**A**
9	428 0		429 0	428 0	428 8**B**	429 2**A**
10					429 8**B**	430 2**A**
13					433 7**B**	434 1**A**
14					426 3**B**	426 7**A**
15					425 3**B**	425 7**A**
16					424 0**B**	424 4**A**
17					418 5**B**	418 9**A**
20					425 8**B**	426 2**A**
21					425 0**B**	425 4**A**
22					426 8**B**	427 2**A**
23					414 6**B**	415 0**A**
24	411 0		411 0	407 2**L**	406 8**B**	407 2**A**
27					408 3**B**	408 7**A**
28					410 8**B**	411 2**A**
29						
30						
31						

December 1986

Oct	Open		High	Low	Close	
1	431 0		431 0	426 0	430 0	
2	432 5		443 5	432 5	441 0	
3	442 9		444 5	434 5	437 5	437 8
6	440 5	441 0	446 0	439 5	443 0	
7	441 5	442 0	445 8	437 5	445 0	445 4
8	443 0		447 0**H**	439 5	442 0	
9	441 0		441 4	428 0	432 5	432 8
10	432 5		437 0	432 2	434 0	434 3
13	435 0	436 0	437 5	434 7	437 5	
14	435 0	435 5	435 8	428 0	429 5	
15	425 5	425 0	429 3	423 0	429 0	
16	429 5	429 0	430 0	427 0	427 0	427 5
17	422 0	420 0	426 0	419 5	421 5	422 0
20	422 0		431 5	422 0	428 7	
21	428 5	429 0	430 5	426 5	428 0	
22	430 0		431 8	424 5	429 8	
23	428 0		428 5	416 0	417 3	417 5
24	412 5	413 0	415 5	409 0	409 8	
27	412 0	412 5	414 0	408 0	411 0	
28	412 5	413 0	416 5	411 5	413 5	
29	406 0		409 5	405 0	407 5	
30	406 0	406 5	411 3	405 0	410 8	411 0
31	401 0		407 0	400 0**L**	405 5	

February 1987

Oct	Open		High	Low	Close	
1	434 0		434 0	431 5	433 7**B**	434 1**A**
2	435 5		448 0	435 5	444 5	
3	448 0		448 0	439 0	441 3**B**	441 7**A**
6	444 5		449 5	444 5	447 7**B**	448 1**A**
7	445 5		449 5	443 0	448 8**B**	449 2**A**
8	448 0		450 0**H**	443 5	445 5**B**	445 9**A**
9	445 5		445 5	432 0	436 1**B**	436 5**A**
10	438 0		440 5	437 5	437 5	
13	441 0		441 1	440 5	440 9**B**	441 3**A**
14	439 0		439 5	432 0	432 9**B**	433 3**A**
15	429 0		433 0	427 5	433 0	
16	433 0		434 0	431 5	431 5	
17	423 0		429 5	423 0	426 5	
20	427 5		434 0	427 0	432 7**B**	433 1**A**
21	434 5		434 5	430 5	431 4**B**	431 8**A**
22	434 3		435 5	429 0	433 3	
23	431 0		432 0	419 5	422 0	
24	417 0		419 0	413 0	413 2**B**	413 6**A**
27	416 0		417 5	412 0	414 3**B**	414 7**A**
28	417 0		420 0	416 0	417 5	
29	410 5		412 5	409 0	411 0	
30	412 0		415 0	410 0	415 0	
31	404 5	405 2	410 0	404 0**L**	409 0	

April 1987

Oct	Open		High	Low	Close	
1	437 0		437 9	435 0	437 7**B**	438 1**A**
2	439 0		450 5	439 0	449 0**B**	449 4**A**
3	448 0		449 0	443 0	445 3**B**	445 7**A**
6					451 7**B**	452 1**A**
7	449 0		452 3**H**	448 0	452 1**B**	452 5**A**
8	450 0		452 0	447 2	446 8**B**	447 2**A**
9					439 6**B**	440 0**A**
10					441 5**B**	441 9**A**
13					444 2**B**	444 6**A**
14	438 0		439 5	436 5	436 3**B**	436 7**A**
15	433 0		436 0	432 0	435 8**B**	436 2**A**
16	434 5		434 5	433 3	433 1**B**	433 5**A**
17	429 0		432 5	428 6	428 4**B**	428 8**A**
20	436 0		438 0	435 0	436 8**B**	437 2**A**
21	437 5		437 5	434 5	434 8**B**	435 2**A**
22	438 0		438 0	432 5	436 6**B**	437 0**A**
23	433 5		433 5	424 5	424 3**B**	424 7**A**
24	420 5		422 0	416 8	416 6**B**	417 0**A**
27					417 8**B**	418 2**A**
28	421 5		421 5	420 7	420 3**B**	420 7**A**
29	414 0		414 5	413 0	414 3**B**	414 7**A**
30	415 5		418 5	413 5	418 5	
31	408 0	407 5	413 5	407 5**L**	412 3**B**	412 7**A**

June 1987

Oct	Open		High	Low	Close	
1					441 7**B**	442 1**A**
2	448 0		453 5	448 0	453 0**B**	453 4**A**
3	451 5		453 0	446 5	449 3**B**	449 7**A**
6	453 0		456 0**H**	453 0	455 7**B**	456 1**A**
7					455 7**B**	456 1**A**
8	453 0		455 5	452 7	452 5**B**	452 9**A**
9	451 0		451 0	441 5	443 1**B**	443 5**A**
10	444 0		447 0	444 0	445 0**B**	445 4**A**
13					447 9**B**	448 3**A**
14	443 8		443 8	440 0	440 1**B**	440 5**A**
15	435 0		440 0	435 0	439 5**B**	439 9**A**
16					437 0**B**	437 4**A**
17	434 5		436 5	432 2	432 0**B**	432 4**A**
20	441 0		442 0	438 5	441 0**B**	441 4**A**
21	440 0		441 0	438 0	438 4**B**	438 8**A**
22	440 0		441 0	436 5	440 2**B**	440 6**A**
23	429 0		429 0	427 5	427 9**B**	428 3**A**
24	424 5		425 5	419 5	420 2**B**	420 6**A**
27	422 0		422 5	420 0	421 3**B**	421 7**A**
28	425 0		425 0	424 0	423 8**B**	424 2**A**
29	417 5		420 0	417 5	417 8**B**	418 2**A**
30	419 5		421 4	417 5	421 2**B**	421 6**A**
31	413 0		416 5	413 0**L**	415 8**B**	416 2**A**

August 1987

Oct	Open		High	Low	Close	
1					445 7**B**	446 1**A**
2					457 0**B**	457 4**A**
3	451 5		451 5	451 5	451 5	
6	457 0		459 9**H**	457 0	459 7**B**	460 1**A**
7					459 6**B**	460 0**A**
8					456 2**B**	456 6**A**
9	445 5		448 0	445 5	447 8**B**	448 2**A**
10					449 0**B**	449 4**A**
13					451 8**B**	452 2**A**
14					444 0**B**	444 4**A**
15					443 4**B**	443 8**A**
16					440 9**B**	441 3**A**
17					435 8**B**	436 2**A**
20					445 0**B**	445 4**A**
21					442 3**B**	442 7**A**
22					444 1**B**	444 5**A**
23					431 8**B**	432 2**A**
24	425 0		425 0	424 3	424 1**B**	424 5**A**
27	425 0		425 0	424 0	424 8**B**	425 2**A**
28					427 3**B**	427 7**A**
29	423 0		423 0	421 5**L**	421 3**B**	421 7**A**
30					424 8**B**	425 2**A**
31					419 3**B**	419 7**A**

October 1987

Oct	Open		High	Low	Close	
1					449 8**B**	450 2**A**
2					461 0**B**	461 4**A**
3	463 0		463 0	455 6	455 4**B**	455 8**A**
6					463 8**B**	464 2**A**
7	459 5		463 4**H**	459 5	463 2**B**	463 6**A**
8					460 5**B**	460 9**A**
9					451 8**B**	452 2**A**
10					453 0**B**	453 4**A**
13					455 7**B**	456 1**A**
14					447 9**B**	448 3**A**
15					447 3**B**	447 7**A**
16					445 3**B**	445 7**A**
17	438 0		441 5	438 0**L**	439 6**B**	440 0**A**
20					449 0**B**	449 4**A**
21					446 2**B**	446 6**A**
22					448 0**B**	448 4**A**
23					435 8**B**	436 2**A**
24					428 0**B**	428 4**A**
27					428 3**B**	428 7**A**
28					430 8**B**	431 2**A**
29					424 8**B**	425 2**A**
30					428 3**B**	428 7**A**
31					421 8**B**	422 2**A**

December 1987

Oct	Open		High	Low	Close	
1					453 8**B**	454 2**A**
2					465 1**B**	465 5**A**
3					459 5**B**	459 9**A**
6	467 0		468 2**H**	466 5	468 0**B**	468 4**A**
7	467 0		468 0	467 0	467 5**B**	467 9**A**
8					464 5**B**	464 9**A**
9	459 0		460 0	453 0	455 8**B**	456 2**A**
10	456 0		456 0	456 0	456 0	
13					459 7**B**	460 1**A**
14					451 5**B**	451 9**A**
15					451 3**B**	451 7**A**
16	451 5		451 5	449 4	449 2**B**	449 6**A**
17					444 0**B**	444 4**A**
20					453 0**B**	453 4**A**
21					450 3**B**	450 7**A**
22	451 0		452 3	449 0	452 1**B**	452 5**A**
23					442 3**B**	442 7**A**
24	437 5		438 5	432 5	432 1**B**	432 5**A**
27	434 0		434 0	432 5	432 3**B**	432 7**A**
28					434 8**B**	435 2**A**
29	430 0		431 0	429 0	428 8**B**	429 2**A**
30	432 5		433 0	428 5	432 2**B**	432 6**A**
31	423 0		426 5	423 0**L**	425 8**B**	426 2**A**

February 1988

Oct	Open		High	Low	Close	
1					457 8**B**	458 2**A**
2					469 2**B**	469 6**A**
3					463 6**B**	464 0**A**
6					472 0**B**	472 4**A**
7					472 0**B**	472 4**A**
8					469 0**B**	469 4**A**
9					460 1**B**	460 5**A**
10	465 0		465 0**H**	460 0	459 8**B**	460 2**A**
13					464 1**B**	464 5**A**
14					456 3**B**	456 7**A**
15					454 8**B**	455 2**A**
16					453 4**B**	453 8**A**
17					448 0**B**	448 4**A**
20					457 0**B**	457 4**A**
21					454 8**B**	455 2**A**
22					456 6**B**	457 0**A**
23					445 3**B**	445 7**A**
24					436 8**B**	437 2**A**
27					436 8**B**	437 2**A**
28					439 3**B**	439 7**A**
29					433 3**B**	433 7**A**
30	436 0		436 9	431 0**L**	436 7**B**	437 1**A**
31					429 8**B**	430 2**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Oct	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	13**H**	267	6	1**L**						287
2	2	767	13	2	2					786
3	2	573	14	1	4	1**L**	1**H**			596
6	6	498	3		8**H**	1		2		518
7	11	849	10	3			1	1**L**		875
8		533	12	1	1**L**					547
9	1**L**	826	35		5	1		3		871
10		351	21		3			1	2**L**	378
13		168**L**	2**L**							170**L**
14		745	17	13**H**	6					781
15		1,351**H**	23	3	4					1,381**H**
16		381	21	1				10**H**		413
17		550	19	2	1		1			573
20		962	36	11	1					1,010
21		600	22	5	5					632
22		420	18	9	2			2		451
23		898	26	7	2					933
24	2	887	46	13	7	1		7		963
27		362	16		5	1		3		387
28		266	32	2	3					303
29		798	54**H**	9	1	2**H**		2		866
30		510	43	7	1			1	9**H**	571
31		585	43	2	1			4		635
TOTAL	37	14,147	532	92	62	7	3	36	11	14,927

Open contracts Reported in contracts

Oct	86Oct	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	24**H**	2,293	46**L**	14**L**	23**L**	1**L**	1**L**	9**L**	1**L**	2,412
2	11	2,462	49	16	25	1	1	9	1	2,575
3	10	2,369	52	16	23	1	2	9	1	2,483
6	9	2,468	51	16	25	1	2	10	1	2,583
7	8	2,596	55	16	25	1	3**H**	11	1	2,716
8	6	2,632**H**	56	16	26	1	3	11	1	2,752**H**
9	6	2,514	72	16	26		3	10	1	2,648
10	3	2,489	75	16	26		3	9	3**H**	2,624
13	2**L**	2,482	76	16	26		3	9	3	2,617
14	2	2,5[illegible]7	83	24	28		3	9	3	2,669
15	2	2,101	77	25	30		3	9	3	2,250
16	2	2,042	84	26	30		3	11	3	2,201
17	2	1,965	80	26	30		2	11	3	2,119
20	2	1,968	88	32	30		2	11	3	2,136
21	2	1,872	94	35	32		2	11	3	2,051
22	2	1,883	100	36	32		2	11	3	2,069
23	2	1,636	99	38	31		2	11	3	1,822
24	2	1,432	90	39	31	1	2	15	3	1,615
27	2	1,371	98	39	34	2**H**	2	13	3	1,564**L**
28	2	1,369	110	38	36	2	2	13	3	1,575
29		1,432	135	40	37**H**	2	2	13	3	1,664
30		1,441	156	45**H**	37	2	2	14	3	1,700
31		1,311**L**	167**H**	45	36	2	2	18**H**	3	1,584

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

November 1986

Nov	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12	407.0		407.0**H**	407.0	406.8**B**	407.2**A**
13					407.6**B**	408.0**A**
14					396.0**B**	397.0**A**
17	390.0		390.0	388.6**L**	388.4**B**	388.8**A**
18					393.8**B**	394.2**A**
19					387.8**B**	388.8**A**
20					390.3**B**	390.7**A**
21					377.0**B**	379.0**A**
24					381.0**N**	
25						
26						
27	**HOLIDAY**					
28						

December 1986

Nov	Open		High	Low	Close	
3	404.5		409.5	404.5	406.5	
4	410.0	410.5	413.0	409.8	410.8	
5	409.5		410.0	406.5	408.5	408.0
6	407.5		413.5	407.5	412.8	
7	410.5		413.0	410.5	410.5	
10	412.5		414.0**H**	404.0	407.0	
11	408.5	408.8	409.8	405.5	409.8	
12	408.8		410.0	406.5	409.5	
13	409.0	409.5	410.8	407.3	409.8	
14	410.5		411.5	398.0	398.0	
17	395.0	396.0	396.0	387.0	389.5	389.8
18	390.0		394.6	389.8	394.5	
19	393.5	394.0	395.0	386.0	388.8	389.0
20	388.5		392.3	387.0	391.0	
21	391.0		392.0	375.0**L**	378.8	379.0
24	379.5	380.0	383.0	379.3	381.3	
25	381.5	380.8	385.5	379.0	385.0	
26	382.0		384.0	379.8	382.0	382.3
27	**HOLIDAY**					
28	390.5	391.0	391.0	388.0	389.5**B**	390.0**A**

February 1987

Nov	Open		High	Low	Close	
3	409.0		412.5	409.0	409.8**B**	410.2**A**
4	414.0		416.5	413.5	414.1**B**	414.5**A**
5	413.5		413.5	410.0	411.5**B**	411.9**A**
6	411.0		416.5	411.0	415.8**B**	416.2**A**
7	415.0	415.5	416.5	413.7	413.5**B**	413.9**A**
10	418.0		418.0**H**	408.5	410.5	
11	412.0	412.5	413.0	409.5	413.0	
12	413.0	412.5	413.5	410.0	412.5**B**	412.9**A**
13	413.0		414.0	411.5	413.3**B**	413.7**A**
14	414.5		414.5	400.0	401.0	
17	400.0		400.0	390.5	392.7**B**	393.1**A**
18	393.0		399.0	393.0	398.5**B**	398.9**A**
19	398.5		399.0	390.5	392.8	
20	392.5		396.5	392.0	395.5	
21	395.5		396.0	379.0**L**	382.5	383.0
24	384.5		387.5	383.5	384.8**B**	385.2**A**
25	384.0	384.5	390.5	383.0	389.1**B**	389.5**A**
26	386.0	387.0	389.0	384.5	387.0	
27	**HOLIDAY**					
28	395.0	395.5	395.5	392.5	394.2	394.5

April 1987

Nov	Open		High	Low	Close	
3	415.0		415.5	413.2	412.8**B**	413.2**A**
4	417.5		419.5	417.5	417.6**B**	418.0**A**
5	414.5		416.0	413.5	415.0**B**	415.4**A**
6					418.8**B**	419.2**A**
7	417.0		419.5	416.7	416.5**B**	416.9**A**
10	420.0		420.0**H**	410.0	413.0**B**	413.4**A**
11	415.5		416.0	413.0	415.8**B**	416.2**A**
12	415.0		416.5	415.0	415.5**B**	415.9**A**
13	417.5		417.5	414.5	416.1**B**	416.5**A**
14	417.5		417.5	404.5	404.3**B**	404.7**A**
17	402.0		402.0	394.5	396.5	
18	398.5		401.5	398.0	401.3**B**	401.7**A**
19	401.0		401.0	393.0	395.7**B**	396.1**A**
20	396.0		400.0	395.0	398.5	
21	391.0		391.5	384.0**L**	385.5**B**	386.5**A**
24	387.0		390.0	386.5	387.5	
25	388.5		393.0	388.5	392.8**B**	393.2**A**
26	389.5		391.5	389.0	390.0**B**	390.4**A**
27	**HOLIDAY**					
28	400.0		400.0	397.0	397.8**B**	398.2**A**

June 1987

Nov	Open		High	Low	Close	
3	418.5		419.5	417.2	416.8**B**	417.2**A**
4	421.5		422.5	420.3	420.9**B**	421.3**A**
5	418.0		418.7	417.0	418.5**B**	418.9**A**
6	420.0		422.5	420.0	422.2**B**	422.6**A**
7	420.5		421.5	419.9	419.7**B**	420.1**A**
10	422.0		423.0**H**	416.0	416.2**B**	416.6**A**
11	417.5		420.0	417.0	419.0**B**	419.4**A**
12	418.7		419.5	418.5	419.0**B**	419.5**A**
13	419.5		420.0	418.0	419.4**B**	419.8**A**
14	419.5		419.5	407.8	407.6**B**	408.0**A**
17	405.0		405.0	398.0	398.9**B**	399.3**A**
18	400.0		405.0	400.0	404.8**B**	405.2**A**
19	404.5	403.5	404.5	397.0	399.2**B**	399.6**A**
20	399.0		402.5	399.0	401.3**B**	401.7**A**
21	399.3		399.3	387.5**L**	389.0**B**	390.0**A**
24	391.0		393.0	391.0	391.6**B**	392.0**A**
25	391.0	390.0	396.5	390.0	395.8**B**	396.2**A**
26	394.0		394.5	391.0	393.3**B**	393.7**A**
27	**HOLIDAY**					
28	401.5		402.0	400.0	401.1**B**	401.5**A**

August 1987

Nov	Open		High	Low	Close	
3					420.3**B**	420.7**A**
4					424.6**B**	425.0**A**
5					422.0**B**	422.4**A**
6					425.4**B**	425.8**A**
7					423.1**B**	423.5**A**
10					419.6**B**	420.0**A**
11					422.4**B**	422.8**A**
12					422.1**B**	422.5**A**
13					422.9**B**	423.3**A**
14					411.1**B**	411.5**A**
17					402.4**B**	402.8**A**
18					408.8**B**	409.2**A**
19					402.5**B**	402.9**A**
20					404.6**B**	405.0**A**
21					392.0**B**	393.0**A**
24					394.6**B**	395.0**A**
25					399.3**B**	399.7**A**
26					396.8**B**	397.2**A**
27	**HOLIDAY**					
28					404.3**B**	404.7**A**

October 1987

Nov	Open		High	Low	Close	
3					423.8**B**	424.2**A**
4					428.1**B**	428.5**A**
5					425.5**B**	425.9**A**
6					428.8**B**	429.2**A**
7					428.0**B**	428.5**A**
10					423.0**B**	423.4**A**
11					425.8**B**	426.2**A**
12					425.5**B**	425.9**A**
13					426.6**B**	427.0**A**
14					414.8**B**	415.2**A**
17					405.9**B**	406.3**A**
18					412.5**B**	412.9**A**
19	412.0		412.0**H**	405.0	406.0**B**	406.4**A**
20					408.1**B**	408.5**A**
21	395.0		397.5	395.0**L**	395.5**B**	397.5**A**
24					397.6**B**	398.0**A**
25					402.3**B**	402.7**A**
26					400.3**B**	400.7**A**
27	**HOLIDAY**					
28					407.1**B**	407.8**A**

December 1987

Nov	Open		High	Low	Close	
3	430.5		430.5	428.2	427.8**B**	428.2**A**
4					432.1**B**	432.5**A**
5	429.5		429.7	429.0	429.5**B**	429.9**A**
6	429.5		433.0	429.5	432.4**B**	432.8**A**
7	434.0		434.0**H**	430.3	430.1**B**	430.5**A**
10					426.6**B**	427.0**A**
11					429.4**B**	429.8**A**
12					429.1**B**	429.5**A**
13					430.1**B**	430.5**A**
14	431.0		431.5	418.0	418.3**B**	418.7**A**
17	415.0		415.0	409.5	409.4**B**	409.8**A**
18	410.5		416.5	410.5	416.3**B**	416.7**A**
19					409.7**B**	410.1**A**
20	413.5		414.0	412.0	411.8**B**	412.2**A**
21	401.0		401.0	398.5**L**	399.0**B**	400.0**A**
24	399.6		402.0	399.6	401.6**B**	402.0**A**
25	402.0		405.0	402.0	404.8**B**	405.2**A**
26	406.0		406.0	403.0	403.8**B**	404.2**A**
27	**HOLIDAY**					
28	408.5		410.8	408.5	410.8**B**	411.2**A**

February 1988

Nov	Open		High	Low	Close	
3	433.5		435.0	432.7	432.3**B**	432.7**A**
4					436.6**B**	437.0**A**
5	437.0		437.0	433.0	434.0**B**	434.4**A**
6					436.5**B**	436.9**A**
7					434.2**B**	434.6**A**
10	440.0		440.0**H**	430.8	430.6**B**	431.0**A**
11	434.5		434.5	433.0	433.5**B**	433.7**A**
12					433.1**B**	433.5**A**
13	435.0		435.0	434.5	434.6**B**	435.0**A**
14					422.8**B**	423.2**A**
17					413.4**B**	413.8**A**
18					420.3**B**	420.7**A**
19					413.7**B**	414.1**A**
20					415.8**B**	416.2**A**
21	403.5		404.0	402.0**L**	403.0**B**	405.0**A**
24	405.0		406.0	405.0	405.6**B**	406.0**A**
25					408.3**B**	408.7**A**
26					407.3**B**	407.7**A**
27	**HOLIDAY**					
28	414.0		416.5	414.0	414.5**B**	414.9**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Nov	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
3		393	14	18	2			8	1**L**	436
4		421	47	3	14					485
5		355	56	4	2			11**H**	2	430
6		412	20		1**L**			1**L**		434
7		407	11**L**	7	4			1		430
10		553	87	7	2				2	651
11		307	47	8	6				1	369
12	1**L**	299	27	1**L**	6					334
13		209	20	4	5				1	239**L**
14		617	78	39	5			5		744
17	3**H**	700**H**	168	28	14			2		915**H**
18		433	114	32	6			9		594
19		476	122	7	22		3**H**			630
20		408	80	12	12			2		514
21		630	196	23	18		2**L**	2	2	873
24		293	96	45**H**	14			3	1	452
25		399	172	15	19			4		609
26		524	266	31	24**H**			6		851
27	**HOLIDAY**									
28		177**L**	432**H**	42	8			2	4**H**	665
TOTAL	4	8,013	2,053	326	184		5	56	14	10,655

Open contracts Reported in contracts

Nov	86Nov	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
3		1,305	170**L**	50**L**	36**L**	2**H**	2**L**	25	3**L**	1,593
4		1,275	190	52	41	2	2	25	3	1,590
5		1,274	208	54	41	2	2	25	5	1,611
6		1,243	215	54	42	2	2	26	5	1,589
7		1,390**H**	214	51	43	2	2	27	5	1,734**H**
10		1,260	254	50	43	2	2	27	7	1,645
11		1,213	268	52	43	2	2	27	8**H**	1,615
12	1**L**	1,203	279	52	42	2	2	27	8	1,616
13	1	1,211	284	54	47	2	2	27	7	1,635
14		1,080	286	66	47	2	2	25	7	1,515
17	3**H**	1,002	290	72	50	2	2	25	7	1,453
18		939	285	89	53	2	2	22**L**	7	1,399
19		833	296	91	64	2	5**H**	22	7	1,320
20		851	313	93	66	2	5	24	7	1,361
21		855	347	96	67	2	5	26	7	1,405
24		755	390	121	69	2	5	25	6	1,373
25		659	450	120	80	2	5	29	6	1,351
26		472	533	124	98	2	5	33**H**	6	1,273**L**
27	**HOLIDAY**									
28		346**L**	653**H**	137**H**	100**H**	2	5	32	6	1,281

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Futures prices Open, high, low, and close $ per troy ounce

December 1986

Dec	Open		High	Low	Close	
1	400 0		400 0**H**	388 5	392 8**B**	393 2**A**
2	391 0		392 0	386 5	389 0**B**	389 5**A**
3	385 5		395 0	385 0	390 8**B**	391 2**A**
4	389 0		389 5	383 5**L**	387 0**B**	387 5**A**
5	388 0		390 0	387 0	389 0	
8	390 3		390 3	387 5	389 3**B**	389 7**A**
9	390 0		390 0	385 0	386 8**B**	387 2**A**
10	391 0		391 0	389 2	388 8**B**	389 2**A**
11	386 5		391 0	386 5	390 8**B**	391 2**A**
12	390 5		393 0	389 0	392 8**B**	393 2**A**
15	394 5		395 5	394 0	395 1**B**	395 5**A**
16	394 8		394 8	390 5	392 6**B**	393 0**A**
17	392 5		392 5	391 0	392 0**B**	392 4**A**
18					394 6**B**	395 0**A**
19	394 8		394 8	392 0	392 6**B**	393 1**A**
22	397 0		397 0	392 5	392 5**B**	394 0**A**
23	390 0		390 0	389 5	389 1**B**	389 5**A**
24	391 0		391 0	389 0	389 8**B**	390 2**A**
25	**HOLIDAY**					
26	391 0		391 0	389 0	388 8**B**	389 2**A**
29						
30						
31						

February 1987

Dec	Open		High	Low	Close	
1	401 5	403 0	403 9	392 5	398 3	398 5
2	395 0	396 0	396 3	390 5	393 0	393 3
3	390 0		398 3	389 0	396 3	
4	395 5		396 0	387 0**L**	391 0	
5	392 0		394 0	391 0	393 5	393 3
8	393 3	393 5	394 3	390 0	393 0	
9	392 0	392 5	393 0	388 0	390 5	
10	390 0		396 8	390 0	392 5	
11	391 5	391 0	394 3	390 0	394 0	
12	393 5		396 5	392 0	396 0	
15	398 5	400 0	400 0	397 0	398 3	
16	398 0		398 5	393 5	395 8	
17	397 5		397 5	393 0	395 0**B**	395 5**A**
18	395 5	395 3	398 0	393 8	397 8	
19	397 5		398 3	394 0	395 8	396 0
22	400 0		400 9	394 5	396 3	396 5
23	396 5		396 5	390 0	391 8	
24	393 0		393 5	392 0	392 5	
25	**HOLIDAY**					
26	392 5		393 0	392 0	392 1**B**	392 3**A**
29	393 5		394 5	391 0	391 8	391 5
30	392 0		392 5	391 0	391 8	
31	392 0		408 0**H**	392 0	406 0	407 0

April 1987

Dec	Open		High	Low	Close	
1	407 0		407 0	396 0	402 0	
2	398 5		399 5	393 5	396 3**B**	396 7**A**
3	392 0		401 5	392 0	399 3**B**	399 7**A**
4	398 0		399 0	391 0**L**	394 3**B**	394 7**A**
5	396 5		397 5	395 0	396 7**B**	397 1**A**
8	396 5		397 5	393 5	396 3**B**	396 7**A**
9	396 0		396 0	391 5	393 8**B**	394 2**A**
10	394 0		401 5	394 0	397 0	
11	394 5		398 5	394 0	398 0	
12	397 5		400 5	396 5	400 0	
15	404 5		404 5	401 5	402 1**B**	402 5**A**
16	402 0		402 0	398 0	399 6**B**	400 0**A**
17	401 5		401 5	398 0	399 0**B**	399 4**A**
18	398 5		401 6	397 5	401 6**B**	402 0**A**
19	400 5		402 0	398 0	399 0	
22	404 0		404 0	398 5	400 2**B**	400 6**A**
23	400 5		400 5	393 0	395 6**B**	396 0**A**
24	396 0		397 5	396 0	396 3**B**	396 7**A**
25	**HOLIDAY**					
26					396 3**N**	
29	398 0		398 5	394 5	395 1**B**	395 5**A**
30	395 5	394 5	396 0	394 5	395 1**B**	395 5**A**
31	397 5		412 0**H**	397 5	411 0	

June 1987

Dec	Open		High	Low	Close	
1	410 0		410 0	398 0	405 0**B**	405 4**A**
2	398 5		400 0	398 5	399 6**B**	400 0**A**
3	397 0		404 5	397 0	402 6**B**	
4	402 0		402 0	393 0**L**	397 8**B**	398 2**A**
5	398 5		400 5	398 5	400 2**B**	400 6**A**
8	401 0		401 0	397 5	399 8**B**	400 2**A**
9	399 0		399 0	395 5	397 3**B**	397 7**A**
10	398 0		403 0	398 0	399 3**B**	399 7**A**
11	399 0		401 0	397 5	400 8**B**	401 2**A**
12	400 5		403 5	400 5	402 8**B**	403 2**A**
15	408 0		408 0	404 5	405 6**B**	406 0**A**
16	406 0		406 0	401 0	402 1**B**	402 5**A**
17	403 0		404 0	401 5	402 0**B**	402 4**A**
18					404 6**B**	405 0**A**
19	405 0		405 0	401 5	402 5	
22	407 0		407 0	401 5	403 2**B**	403 6**A**
23	403 0		403 0	397 0	398 6**B**	399 0**A**
24	398 5		400 0	398 5	399 3**B**	399 7**A**
25	**HOLIDAY**					
26					399 3**N**	
29	401 0		401 0	398 5	398 8**B**	399 2**A**
30	399 0		399 5	398 5	398 5**B**	399 9**A**
31	401 5		415 5**H**	401 5	413 8**B**	414 2**A**

August 1987

Dec	Open		High	Low	Close	
1					408 3**B**	408 7**A**
2					403 0**N**	
3	402 0		407 5**H**	402 0**L**	405 8**B**	
4					401 3**B**	401 7**A**
5					403 2**B**	403 6**A**
8					403 0**N**	
9					400 5**N**	
10					402 5**N**	
11					404 5**N**	
12					406 0**N**	
15					408 7**B**	409 1**A**
16					405 8**N**	
17					405 7**N**	
18					408 1**B**	408 5**A**
19					406 2**B**	406 6**A**
22					406 9**N**	
23					402 3**N**	
24					403 8**N**	
25	**HOLIDAY**					
26					403 5**N**	
29					402 5**B**	402 9**A**
30					402 1**N**	
31					417 5**N**	

October 1987

Dec	Open		High	Low	Close	
1					411 4**B**	411 8**A**
2					406 5**N**	
3					409 0**N**	
4					404 8**B**	405 2**A**
5					406 2**B**	406 6**A**
8					406 0**N**	
9					403 5**N**	
10					405 5**N**	
11					407 5**N**	
12					409 0**N**	
15					411 8**B**	412 2**A**
16					409 3**N**	
17					408 7**N**	
18					411 1**B**	411 5**A**
19					409 2**B**	409 6**A**
22					409 9**N**	
23					405 3**N**	
24					406 0**N**	
25	**HOLIDAY**					
26					406 5**N**	
29					406 2**N**	
30					405 3**N**	
31					420 8**N**	

December 1987

Dec	Open		High	Low	Close	
1	420 0		420 0	412 0	414 8**B**	415 2**A**
2	410 8		410 8	410 0	409 8**B**	410 2**A**
3					412 3**N**	
4	407 5		408 5	407 0**L**	408 3**B**	408 7**A**
5					410 2**B**	410 6**A**
8					410 0**N**	
9					406 5**N**	
10	413 5		413 5	409 5	409 3**B**	409 7**A**
11	408 0		410 8	408 0	410 8**B**	411 2**A**
12					413 0**N**	
15	415 0		415 3	415 0	415 3**B**	415 7**A**
16					412 8**N**	
17					412 2**N**	
18	415 5		416 5	415 0	414 6**B**	415 0**A**
19					412 7**B**	413 1**A**
22					413 4**N**	
23					408 8**N**	
24					409 5**N**	
25	**HOLIDAY**					
26					410 5**N**	
29					409 7**N**	
30	408 0		410 5	408 0	408 7**B**	409 1**A**
31	413 5		426 0**H**	413 5	424 3**B**	424 7**A**

February 1988

Dec	Open		High	Low	Close	
1					418 3**B**	418 7**A**
2					413 5**N**	
3					415 8**N**	
4					411 8**B**	412 2**A**
5					414 2**B**	414 6**A**
8					414 0**N**	
9					410 5**N**	
10					413 5**N**	
11					414 5**N**	
12					417 0**N**	
15					419 3**B**	419 7**A**
16					416 3**N**	
17					416 2**N**	
18					418 6**B**	419 0**A**
19					416 7**B**	417 1**A**
22					417 4**N**	
23					412 8**N**	
24					413 5**N**	
25	**HOLIDAY**					
26					414 0**N**	
29					413 4**N**	
30					412 6**N**	
31					427 5**N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

KILO GOLD FUTURES

Volume of sales Reported in contracts

Dec	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	111**H**	603	40	14			7**H**	2**H**	777
2	53	603	17	1**L**			1**L**		675
3	24	454	19	13	1**H**				511
4	22	561	20	3			2		608
5	24	294	16	1					335
8	7	559	9	4					579
9	17	447	34	4					502
10	84	649	32	5			1		771
11	12	351	36	2			1		402
12	13	439	25	9					486
15	55	833	98	13			1		1,000
16	2	403	18	5					428
17	2	249	6**L**	6					263
18		718	44				1		763
19	1**L**	307	37	4					349
22	6	335	21	2					364
23	1	880	101	17					999
24	2	94	7	18					121
25	**HOLIDAY**								
26	4	7**L**							11**L**
29		208	20	4					232
30		140	22	3			3		168
31		1,339**H**	155**H**	24**H**			2		1,520**H**
TOTAL	440	10,473	777	152	1		19	2	11,864

Open contracts Reported in contracts

Dec	86Dec	87Feb	87Apr	87Jun	87Aug	87Oct	87Dec	88Feb	TOTAL
1	290**H**	646**L**	148	106	2**L**	5**H**	35**L**	8**H**	1,240**L**
2	228	764	145**L**	105	2	5	36	8	1,293
3	218	770	150	104**L**	3**H**	5	36	8	1,294
4	196	778	153	104	3	5	35	8	1,282
5	192	793	158	105	3	5	35	8	1,299
8	182	797	160	106	3	5	35	8	1,296
9	176	876	150	109	3	5	35	8	1,362
10	122	953	163	111	3	5	36	8	1,401
11	113	903	184	110	3	5	36	8	1,362
12	81	891	187	116	3	5	36	8	1,327
15	51	856	230	124**H**	3	5	35	8	1,312
16	12	848	232	122	3	5	35	8	1,265
17	12	825	229	123	3	5	35	8	1,240
18	12	949	237	123	3	5	36	8	1,373
19	10	957	236	121	3	5	36	8	1,376
22	13	984	244**H**	120	3	5	39**H**	8	1,416
23	7	1,011	227	115	3	5	39	8	1,415
24	3**L**	1,044	229	119	3	5	39	8	1,450
25	**HOLIDAY**								
26	4	1,046	229	119	3	5	39	8	1,453
29		1,028	235	119	3	5	39	8	1,437
30		1,056	225	118	3	5	37	8	1,452
31		1,119**H**	228	113	3	5	37	8	1,513**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

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Statistical 1986 Annual

Futures DATA

Grains

Options on agricultural futures

Chicago Board of Trade

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Contract Highlights
Open, High, Low, Close Prices
Volume of Sales
Open Contracts

Introduction

The 1986 Statistical Annual has been published in three volumes. Two volumes contain volume, open interest, and price data for financial futures/options and agricultural futures/options. The third book contains market commentaries, cash prices, and other fundamental trade data. In past years, the Statistical Annual was published in one or two volumes, and the trade data was placed in the appropriate book.

Highlights

	Wheat futures **Chicago Board of Trade**
Basic trading unit	5,000 bushels
Deliverable grade	No. 2 Soft Red Winter, No. 2 Hard Red Winter, No. 2 Dark Northern Spring, No. 1 Northern Spring, and substitutions at differentials established by the Exchange
Delivery points and differentials	Chicago at par and Toledo at a 2 cent per bushel discount
Delivery instrument	Registered warehouse receipts issued by warehouses approved by the Exchange
Price quotation	Cents and quarter cents per bushel
Minimum fluctuation	¼ cent per bushel ($12.50 per contract)
Daily price limit	20 cents per bushel ($1,000 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbol	W

WHEAT

Futures prices Open, high, low, and close $ per bushel

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	3.41	3.40½	3.42½**H**	3.38¾	3.39½	3.39¾
3	3.36½	3.37½	3.37½	3.30	3.30½	3.30
6	3.31	3.29¾	3.33½	3.28	3.31½	3.32
7	3.34	3.35	3.35½	3.33	3.34½	3.34
8	3.34	3.33½	3.34¾	3.31¾	3.33¼	3.32¾
9	3.32½	3.33	3.36	3.31	3.35	3.35½
10	3.35¼	3.34½	3.37	3.34½	3.37	3.36½
13	3.36	3.35½	3.36¼	3.22	3.26	3.24
14	3.25	3.23½	3.27	3.18	3.24½	3.24¾
15	3.26½	3.27	3.28¼	3.22	3.22½	3.24½
16	3.25½	3.25	3.29	3.23¼	3.27	3.27½
17	3.26¾	3.27¼	3.28¾	3.24	3.27½	3.27¼
20	3.26	3.25¼	3.26½	3.23¼	3.24¾	3.25¼
21	3.24½	3.24	3.24½	3.17	3.18	3.17½
22	3.18	3.17½	3.22½	3.15¾	3.21¾	3.22½
23	3.23½	3.24	3.26	3.22½	3.25¾	3.26
24	3.27	3.26	3.27	3.17½	3.18¼	3.17½
27	3.15	3.16½	3.23¾	3.15 **L**	3.22	
28	3.22¼	3.22½	3.26	3.22¼	3.25½	3.25
29	3.26½	3.26¾	3.27	3.20½	3.24	3.24½
30	3.27	3.25½	3.29	3.25	3.28¾	3.29
31	3.28	3.28½	3.28¾	3.24½	3.27	3.27½

May 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	3.20		3.20½**H**	3.15½	3.16	3.15½
3	3.13	3.12	3.13	3.08½	3.09	3.08½
6	3.07½	3.07¾	3.11½	3.07	3.10	3.09½
7	3.13		3.13	3.11¼	3.11¾	
8	3.11¼	3.11½	3.12¼	3.09½	3.10¼	
9	3.10	3.09½	3.11	3.08	3.09¾	3.10½
10	3.10	3.09¾	3.11¼	3.09½	3.09¾	3.10
13	3.11		3.11	2.98	2.99½	3.00
14	2.96	2.95¾	3.02	2.95¾	2.99	
15	3.00	3.00½	3.02½	2.97½	2.97½	2.98
16	2.98½	2.99	2.99¾	2.96	2.97½	
17	2.96½		2.96½	2.93	2.94½	2.95
20	2.90½		2.93	2.90	2.90	2.90¼
21	2.90		2.91½	2.85¾	2.86	2.86½
22	2.86½	2.86¼	2.91	2.84½	2.90	2.90½
23	2.90	2.89½	2.93	2.89¼	2.92	2.92¾
24	2.92	2.91¾	2.92	2.82½	2.84½	2.84
27	2.83½	2.83¾	2.87½	2.83½	2.85½	2.85
28	2.86	2.85¾	2.88	2.84	2.86½	
29	2.86	2.86½	2.86½	2.81 **L**	2.83½	2.84
30	2.83½	2.83¾	2.87½	2.83½	2.86¾	2.87
31	2.87		2.89	2.83¾	2.88	2.88½

July 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.86	2.85	2.86 **H**	2.81¾	2.82¼	2.81¾
3	2.80½	2.80	2.80½	2.76½	2.77½	2.78
6	2.77¼	2.78	2.79¼	2.76½	2.78½	2.78
7	2.82	2.81	2.82¼	2.80¼	2.81¼	2.80½
8	2.80	2.79¾	2.80¾	2.79	2.79¼	2.79
9	2.80	2.79¾	2.81	2.78	2.80	
10	2.80		2.81¾	2.79	2.79	
13	2.80	2.79½	2.80½	2.72	2.74	2.73
14	2.71	2.70½	2.75¼	2.68	2.71	2.70½
15	2.74	2.73½	2.74	2.68½	2.68½	2.69
16	2.70½	2.70	2.71½	2.68½	2.68¾	2.68½
17	2.67½	2.67	2.69¾	2.67	2.68¾	
20	2.67½	2.67	2.69	2.66¾	2.68¾	2.69
21	2.69	2.69½	2.69½	2.67	2.67½	2.67
22	2.68		2.74	2.66½	2.74	2.73
23	2.75	2.74½	2.75	2.71¼	2.74½	2.74
24	2.74½	2.74¾	2.74¾	2.69	2.70¼	2.69
27	2.69	2.68½	2.72	2.68½	2.69½	2.69
28	2.69	2.69½	2.71½	2.66 **L**	2.68½	
29	2.67¾		2.69	2.66½	2.68	2.67½
30	2.68½	2.68	2.71	2.68	2.69½	2.70
31	2.69		2.71¾	2.67½	2.71	2.70¾

September 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.86		2.86 **H**	2.81½	2.81½	
3	2.79½		2.80	2.76¼	2.76¾	2.76½
6	2.77		2.78½	2.75¾	2.77¼	
7	2.80	2.80¼	2.81¼	2.79¾	2.80	
8	2.79		2.80	2.78½	2.79	2.78½
9	2.79		2.80½	2.77½	2.79½	2.79
10	2.79½		2.81½	2.78	2.78	
13	2.79		2.79¾	2.73	2.73	
14	2.71½	2.70	2.75¾	2.69¼	2.70¼	2.70
15	2.73		2.73¾	2.69	2.69½	2.69
16	2.71¼		2.71½	2.68½	2.68½	
17	2.68		2.70	2.68	2.69	2.68¾
20	2.67½		2.69¾	2.67¼**L**	2.68¾	2.69
21	2.70		2.70½	2.68¼	2.68¼	2.68½
22	2.70		2.74¼	2.68	2.73	
23	2.74¾		2.75¼	2.71¾	2.74½	
24	2.75		2.75¼	2.71	2.71	
27	2.70	2.70¼	2.73	2.70	2.71	2.70
28	2.72		2.73½	2.69	2.70½	
29	2.70½		2.71	2.68¼	2.69	
30	2.70		2.72¼	2.69½	2.71	2.70½
31	2.70¾		2.73	2.69	2.72	2.71½

December 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.95		2.95 **H**	2.93	2.93	
3	2.91		2.91	2.86¼	2.87¼	2.87
6	2.87¼		2.89	2.86	2.88½	
7	2.90½		2.92¾	2.89¾	2.90	
8	2.89½	2.89¾	2.90	2.88¾	2.89	
9	2.89¼	2.89½	2.89½	2.88	2.89½	
10	2.89		2.91	2.88	2.88¼	
13	2.89½		2.90	2.83	2.84½	
14	2.81		2.84½	2.80	2.81¾	
15	2.82½		2.84½	2.80½	2.81	
16	2.82¼	2.82	2.82½	2.79	2.79½	2.80
17	2.78	2.78½	2.80¼	2.78	2.79¾	
20	2.78		2.79½	2.77 **L**	2.79	
21	2.79¼		2.79¾	2.77¾	2.78¾	
22	2.78½		2.82¾	2.78	2.82¾	2.82½
23	2.83		2.84¼	2.81	2.84¼	
24	2.84	2.84¼	2.84¼	2.81	2.82	
27	2.81½		2.82½	2.80	2.82	
28	2.82		2.82¾	2.80	2.82	
29	2.82		2.82½	2.80	2.81	
30	2.82		2.83½	2.81½	2.83¼	
31	2.83	2.83¼	2.84¾	2.81½	2.84¾	

March 1987

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16	2.86		2.86 **H**	2.84½	2.85	
17					2.84¾**N**	
20					2.84 **N**	
21	2.83½		2.83½	2.83¼	2.83¼	
22	2.86		2.86	2.83 **L**	2.86	
23					2.87 **N**	
24					2.85¼**N**	
27					2.85¼**N**	
28					2.85¼**N**	
29					2.84¼**N**	
30					2.86½**N**	
31					2.87¾**N**	

Volume of sales Units of 1,000 bushels

Jan	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
1	**HOLIDAY**						
2	19,600	5,265	6,730**L**	485	380		32,460
3	58,215**H**	7,590	10,930	965	760		78,460**H**
6	32,625	5,480	6,910	460	135**L**		45,610
7	23,020	4,160	8,180	945	305		36,610
8	14,360	1,810**L**	6,875	560	430		24,035**L**
9	19,530	4,550	8,140	280**L**	315		32,815
10	17,070	3,695	9,995	670	1,470		32,900
13	42,480	8,850	19,680**H**	3,410**H**	895		75,315
14	41,440	7,925	19,085	2,235	690		71,375
15	26,380	4,870	13,125	1,705	575		46,655
16	27,235	7,160	9,980	1,000	440	10**L**	45,825
17	19,415	4,990	9,060	600	540		34,605
20	10,725**L**	6,600	7,110	685	310		25,430
21	29,310	8,880	9,905	1,115	1,520	50	50,780
22	32,380	12,155**H**	16,670	2,870	2,105	145**H**	66,325
23	22,120	6,525	9,380	805	440		39,270
24	26,950	11,285	13,065	1,125	605		53,030
27	21,180	5,035	7,240	1,115	375		34,945
28	21,565	5,695	14,175	1,310	2,645**H**		45,390
29	18,710	10,955	8,420	555	530		39,170
30	29,950	8,900	11,090	1,700	1,060		52,700
31	14,855	9,325	11,045	1,590	1,990		38,805
TOTAL	569,115	151,700	236,790	26,185	18,515	205	1,002,510

Open contracts Units of 1,000 bushels

Jan	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
1	**HOLIDAY**						
2	81,635	20,310	43,455	7,450	2,575**L**		155,425
3	80,370	19,980**L**	41,475	7,060**L**	2,755		151,640
6	78,645	20,845	41,310**L**	7,225	2,800		150,825**L**
7	81,300	21,175	42,850	7,520	2,920		155,765
8	81,045	21,830	43,960	7,860	3,115		157,810
9	79,150	23,165	44,040	7,990	3,230		157,575
10	77,240	22,855	45,470	8,215	4,195		157,975
13	82,425	24,300	47,615	10,440	4,370		169,150
14	86,040	22,865	48,085	11,255	4,480		172,725
15	87,070**H**	22,295	50,095**H**	11,885	4,300		175,645**H**
16	86,355	22,555	49,775	12,315	4,495	10**L**	175,505
17	85,795	22,120	48,555	12,495	4,520	10	173,495
20	85,395	22,200	48,555	12,530	4,555	10	173,245
21	80,460	21,835	46,710	13,025	5,520	50	167,600
22	79,260	24,075	45,540	12,760	6,375	195**H**	168,205
23	81,170	23,755	46,335	13,015	6,410	195	170,880
24	78,840	24,760	45,925	13,105	6,520	195	169,345
27	76,205	24,105	45,895	13,465	6,635	195	166,500
28	74,835	24,545	47,715	13,860	7,305	195	168,455
29	75,800	26,000	47,065	13,870**H**	7,505	195	170,435
30	74,010	27,230**H**	45,150	13,605	8,220	195	168,410
31	72,580**L**	25,850	45,660	13,840	9,225**H**	195	167,350

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

March 1986

Feb	Open		High	Low	Close	
3	3.26	3.25½	3.26	3.21	3.22	3.22¼
4	3.20¼	3.20	3.24½	3.20 L	3.24	3.24¼
5	3.24½	3.25	3.28	3.22¾	3.26¼	3.26½
6	3.26	3.25½	3.27¾	3.21½	3.22¾	3.22½
7	3.21½	3.21¼	3.25¾	3.20¾	3.25	3.24½
10	3.24¾		3.26½	3.22½	3.26	3.26¼
11	3.26½	3.27	3.34½	3.24¼	3.33½	3.34
12	3.34½	3.34	3.36	3.31¾	3.32	3.31¾
13	3.34	3.33¼	3.35½	3.31¾	3.35½	3.35¼
14	3.35		3.35½	3.29½	3.30¼	3.30¾
17	**HOLIDAY**					
18	3.30	3.29¾	3.36¼	3.29¾	3.36¼	3.35½
19	3.36½	3.36¼	3.37½	3.25½	3.26½	3.25½
20	3.28	3.28½	3.33	3.28	3.31½	3.32
21	3.32½		3.35	3.29½	3.33½	3.34
24	3.33½	3.33¾	3.35	3.30	3.35	3.34½
25	3.36½		3.37	3.32	3.33¼	
26	3.33½		3.35	3.32	3.34½	3.34¾
27	3.34½	3.35½	3.39	3.34½	3.37¼	3.37½
28	3.38		3.39½H	3.35½	3.36½	3.37½

May 1986

Feb	Open		High	Low	Close	
3	2.85½	2.86	2.86½	2.84	2.84½	2.84¾
4	2.84¼		2.86	2.83	2.86	2.85¾
5	2.85¾		2.90	2.85	2.89¾	2.90
6	2.90½	2.90	2.91¼	2.87¼	2.88¼	
7	2.87½	2.87¾	2.90½	2.87	2.89½	2.89¼
10	2.89		2.90	2.87	2.89½	
11	2.88½		2.93½	2.87½	2.92	
12	2.93½	2.94	2.94 H	2.89½	2.89½	2.89¾
13	2.90½		2.90½	2.86½	2.87¼	2.87
14	2.87		2.87½	2.82½	2.82½	2.83
17	**HOLIDAY**					
18	2.83½		2.84½	2.82¼	2.84¼	2.84
19	2.84¾		2.85¾	2.75½	2.76	2.75½
20	2.74½	2.74	2.77½	2.74 L	2.75	
21	2.74½	2.75	2.80¾	2.74½	2.78½	2.77½
24	2.77	2.78	2.79½	2.76½	2.77½	2.77¾
25	2.79	2.79½	2.81	2.78½	2.78½	2.78¾
26	2.78	2.78¼	2.87	2.78	2.84	2.84½
27	2.85½	2.86	2.88½	2.84¼	2.87	2.86½
28	2.85		2.89	2.84¼	2.86	2.86½

July 1986

Feb	Open		High	Low	Close	
3	2.69½	2.70	2.70	2.66¾	2.68	2.67½
4	2.66	2.65½	2.68½	2.65½	2.68¼	2.68
5	2.68½	2.69	2.71½	2.67	2.70½	2.70¼
6	2.71	2.71½	2.72¾H	2.69¼	2.69¾	2.69½
7	2.69	2.68½	2.70	2.68	2.68½	2.68¼
10	2.68½	2.68	2.70	2.67	2.69	2.68½
11	2.68½	2.68¼	2.71½	2.67	2.69	2.68½
12	2.69	2.68¾	2.69¼	2.66	2.66½	2.66¼
13	2.66	2.65½	2.66½	2.61	2.61	2.61½
14	2.60¼	2.60½	2.62¼	2.57½	2.57½	2.57¾
17	**HOLIDAY**					
18	2.57¼	2.57	2.59½	2.56¼	2.59½	2.59
19	2.59½	2.59¼	2.59¾	2.56	2.56½	2.56
20	2.56	2.55½	2.56½	2.54½	2.54¾	2.54½
21	2.54½	2.54¾	2.56¾	2.54½	2.55½	2.55¼
24	2.53½		2.56	2.53½	2.54¼	2.54
25	2.54½	2.54¼	2.56	2.52½	2.52½	
26	2.52	2.51½	2.57½	2.51 L	2.53	2.53¼
27	2.54¼	2.54¾	2.56¼	2.53	2.55¼	
28	2.54¾	2.54	2.56½	2.53½	2.54½	2.55

September 1986

Feb	Open		High	Low	Close	
3	2.71½		2.71½	2.69	2.69½	
4	2.68½	2.68¼	2.70½	2.68¼	2.70	2.69¾
5	2.71¼		2.73	2.69¼	2.71	
6	2.73		2.73¾H	2.70½	2.71	
7	2.71		2.71½	2.69½	2.69½	
10	2.70	2.69¾	2.71½	2.69	2.70	
11	2.70		2.72¾	2.69¼	2.70¾	2.71½
12	2.71		2.71¼	2.69	2.69¼	
13	2.68½		2.69	2.63½	2.63½	2.64
14	2.62½		2.65	2.59¾	2.60	
17	**HOLIDAY**					
18	2.60	2.61¼	2.62¾	2.60	2.62½	2.62
19	2.63	2.62¾	2.63	2.59½	2.59½	
20	2.59½	2.59¼	2.60	2.58½	2.58½	
21	2.59	2.59¼	2.60½	2.58¾	2.59	
24	2.58½	2.58¼	2.59½	2.57¾	2.57¾	
25	2.58¼	2.58	2.59	2.56¼	2.56½	
26	2.56		2.59	2.55¼L	2.56½	
27	2.58¼	2.58	2.59½	2.57	2.58	2.57¾
28	2.58		2.59½	2.57	2.57	

December 1986

Feb	Open		High	Low	Close	
3	2.83¼		2.83¼	2.81½	2.82¼	
4	2.81½		2.83	2.80¼	2.83	
5	2.83½		2.84½	2.81½	2.84½	
6	2.85		2.86 H	2.83	2.84	2.84½
7	2.83½		2.84	2.82¼	2.83	
10	2.82½	2.82	2.83½	2.81½	2.82¼	
11	2.81		2.83½	2.80½	2.83	
12	2.83½		2.83½	2.81½	2.81¾	
13	2.80¼		2.80¾	2.76¼	2.77	
14	2.76		2.77	2.71¼	2.72¼	2.72
17	**HOLIDAY**					
18	2.71¾	2.71½	2.74¼	2.71	2.74¼	2.74
19	2.74	2.73¾	2.74½	2.71½	2.71½	
20	2.71½	2.71¼	2.71½	2.69¼	2.70	
21	2.69½	2.69¾	2.71½	2.68¾	2.70	
24	2.70		2.70	2.68	2.69	
25	2.69½		2.69¾	2.66¾	2.67¼	
26	2.66¾	2.66½	2.69½	2.66¼L	2.68	
27	2.68½	2.68¼	2.70	2.68	2.69½	2.69
28	2.69¾		2.71	2.67½	2.68½	

March 1987

Feb	Open		High	Low	Close	
3	2.87		2.87 H	2.86½	2.86½	
4					2.86½N	
5					2.87½N	
6					2.87½N	
7					2.86 N	
10					2.85½N	
11					2.86 N	
12					2.84¾N	
13	2.84		2.84	2.80½	2.81	
14	2.80		2.80	2.76	2.76	
17	**HOLIDAY**					
18					2.77½N	
19					2.76 N	
20	2.74½		2.74½	2.74½	2.74½	
21	2.76		2.76	2.75	2.75	
24					2.73½N	
25					2.71¾N	
26	2.72¾		2.74	2.71½L	2.72	
27					2.73¼N	
28					2.72½N	

Volume of sales Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
3	14,855	3,560	5,240	1,110	415	5L	25,185
4	13,025	4,850	5,435	800	385		24,495
5	17,250	6,605	7,580	730	725		32,890
6	15,500	6,980	6,600	660	620		30,360
7	13,065	4,835	6,215	695	380L		25,190
10	8,705	2,835L	3,795L	570	395		16,300L
11	51,030H	7,550	10,395	1,380	1,890		72,245H
12	24,440	8,780	10,500	690	700		45,110
13	16,350	8,575	21,150H	2,205	2,015	235H	50,530
14	20,875	10,190	15,520	1,510	1,870	5	49,970
17	**HOLIDAY**						
18	19,515	10,170	12,090	2,795H	2,285		46,855
19	32,585	18,620H	15,420	2,020	2,065		70,710
20	10,265	9,670	11,630	1,285	1,045	60	33,955
21	11,070	8,850	15,330	1,540	1,200	55	38,045
24	5,930	7,775	8,965	1,575	805		25,050
25	9,655	8,650	12,645	2,580	815		34,345
26	12,230	16,445	20,555	2,330	2,200	225	53,985
27	8,815	13,620	10,455	1,390	635		34,915
28	4,840L	8,970	9,245	405L	2,635H		26,095
TOTAL	310,000	167,530	208,765	26,270	23,080	585	736,230

Open contracts Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
3	71,910H	25,595	45,755	14,455	9,330L	195L	167,240
4	71,630	25,415L	45,145	14,570	9,695	195	166,650
5	71,085	26,485	44,835	14,540	10,220	195	167,360
6	69,520	27,305	43,270L	14,715	10,500	195	165,505
7	69,460	28,035	44,785	14,400	10,615	195	167,490H
10	68,380	28,470	45,025	14,595	10,665	195	167,330
11	62,160	28,345	45,260	14,370	11,460	195	161,790
12	54,165	28,190	46,355	14,160	11,425	195	154,490
13	52,775	29,250	49,815	13,820	11,840	280	157,780
14	50,075	29,985	51,375	13,765L	12,505	280	157,985
17	**HOLIDAY**						
18	47,955	28,155	52,945	14,420	12,880	280	156,635
19	40,315	30,130	54,750	15,135	13,450	280	154,060L
20	37,945	32,500	55,990	15,730	13,670	340	156,165
21	35,200	32,000	57,705	15,845	13,920	340	155,010
24	33,845	31,885	60,880	16,445	14,045	340	157,440
25	32,620	30,305	62,735	17,125	14,375	340	157,500
26	31,130	31,590	66,770	17,300H	15,200	510H	162,500
27	29,840	32,855	67,310H	17,080	15,415	510	163,010
28	28,415L	34,160H	66,875	17,015	15,800H	510	162,775

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

March 1986

Mar	Open		High	Low	Close	
3	3.37	3.36	3.40	3.35¾L	3.40	3.39½
4	3.41		3.45	3.39½	3.41	3.41½
5	3.40½		3.42½	3.40	3.41	
6	3.42		3.46½	3.42	3.44½	
7	3.46		3.50¾	3.44½	3.47½	3.48
10	3.49½		3.51	3.47½	3.51	
11	3.51		3.52	3.46½	3.47	
12	3.47½		3.50½	3.45	3.48	
13	3.48		3.48	3.42½	3.47¾	
14	3.48¾		3.52	3.46¾	3.50¼	
17	3.51½		3.53	3.48¾	3.49	3.48¾
18	3.49¼	3.49½	3.59¼	3.49¼	3.57¾	3.58
19	3.59		3.71 H	3.57	3.70½	3.69½A
20						
21						
24						
25						
26						
27						
28	HOLIDAY					
31						

May 1986

Mar	Open		High	Low	Close	
3	2.86	2.86¼	2.96½	2.85¼L	2.94½	2.96½
4	2.96	2.95	2.98½	2.92	2.92	2.93
5	2.91½	2.91	2.92½	2.89½	2.91¾	2.91½
6	2.92½	2.92	2.99½	2.92	2.98	2.97
7	2.99½	3.00	3.04	2.97½	3.00½	3.01½
10	3.01¾	3.01¼	3.02¾	2.98½	3.02½	3.02
11	3.02	3.01½	3.03	2.96	2.96	2.96½
12	2.97	2.96½	2.99½	2.93½	2.97	2.96½
13	2.96½	2.96	2.96½	2.91	2.96	2.96½
14	2.97	2.96½	3.03	2.96	3.00½	3.01½
17	3.02½	3.02	3.02½	2.97½	2.98	2.97½
18	2.98½	2.98	3.01¾	2.98	3.00	3.00¼
19	3.00		3.05½	2.98	3.03¼	3.03½
20	3.04½	3.05	3.11¾	3.04½	3.10½	3.10
21	3.11½	3.11¾	3.12 H	3.07½	3.10	3.09½
24	3.09	3.08½	3.09	3.04	3.05¾	3.06
25	3.07	3.07½	3.12	3.07	3.12	3.11½
26	3.11½	3.10¾	3.11½	3.04½	3.09	3.08
27	3.09	3.08½	3.09	3.02½	3.03¼	3.03½
28	HOLIDAY					
31	3.01	3.00	3.06	2.98½	3.04	3.04½

July 1986

Mar	Open		High	Low	Close	
3	2.54¾	2.54½	2.59	2.54¼	2.58½	2.59
4	2.59½	2.59¾	2.62 H	2.54	2.55	2.54
5	2.53½	2.54	2.54½	2.51¼	2.51½	
6	2.51½	2.51¾	2.55½	2.51½	2.52¼	2.52
7	2.52¼	2.52½	2.57	2.51¾	2.56½	2.56¼
10	2.57	2.57½	2.59	2.55	2.58¾	2.59
11	2.58½	2.59	2.60	2.55¼	2.55¾	2.56
12	2.55¾	2.55½	2.58	2.53	2.55¾	2.55½
13	2.56	2.56¼	2.56½	2.53½	2.56½	
14	2.57½		2.59½	2.56½	2.58¼	2.58½
17	2.59¾	2.60	2.61	2.56	2.56¼	2.56½
18	2.56	2.56½	2.59¼	2.56	2.59	2.58¾
19	2.57¼	2.57½	2.58¼	2.54	2.56¾	2.57
20	2.58		2.58¾	2.55¼	2.57¼	2.57½
21	2.57¼	2.57	2.58	2.51	2.53	2.51
24	2.50	2.49	2.51	2.47½	2.47½	2.47¾
25	2.48	2.48½	2.51	2.48	2.49¾	2.50
26	2.50	2.51	2.53	2.46½L	2.51½	2.50½
27	2.53	2.54	2.54	2.51	2.52	2.51½
28	HOLIDAY					
31	2.51½	2.51	2.57	2.50½	2.54	2.53

September 1986

Mar	Open		High	Low	Close	
3	2.58½		2.61¼	2.57½	2.61¼	
4	2.62	2.62½	2.64¼H	2.59	2.59	2.59½
5	2.56½	2.56¾	2.58	2.54	2.54	
6	2.54¾	2.55	2.58	2.54½	2.54½	
7	2.55		2.59	2.54½	2.56½	2.57
10	2.58½		2.60¼	2.57	2.59¾	2.59½
11	2.60½		2.61½	2.57	2.57½	2.57
12	2.57½	2.57¼	2.60	2.56¼	2.57¾	
13	2.58¼		2.58¾	2.56	2.58¾	
14	2.59¾		2.60¾	2.58¾	2.59½	
17	2.61	2.60¾	2.62½	2.58	2.58	
18	2.59		2.60¼	2.59	2.59¾	
19	2.59		2.59½	2.56¼	2.57	
20	2.59½	2.60	2.60	2.56¾	2.58	
21	2.58½		2.59¼	2.55	2.55	
24	2.53	2.51	2.53½	2.49¼	2.49¼	2.49½
25	2.49½		2.52¼	2.49¼	2.52	
26	2.52		2.53½	2.49 L	2.52¼	2.52
27	2.53		2.54½	2.52½	2.53½	
28	HOLIDAY					
31	2.53½		2.58	2.52¾	2.53	

December 1986

Mar	Open		High	Low	Close	
3	2.68		2.73	2.68	2.72¾	2.73
4	2.73¼	2.73	2.75 H	2.69	2.69	
5	2.68		2.68	2.65	2.65½	
6	2.66		2.67¾	2.65½	2.67	2.67½
7	2.66¾		2.70	2.65½	2.68	2.66½
10	2.66		2.71	2.66	2.71	
11	2.71		2.72½	2.68	2.68	2.68½
12	2.68¼		2.71	2.68	2.69½	
13	2.69	2.69¼	2.69¾	2.67¼	2.69¾	
14	2.70		2.71	2.68½	2.69½	
17	2.70½	2.71	2.72½	2.67¾	2.67¾	
18	2.69	2.69¼	2.70	2.69	2.69	
19	2.67½		2.69	2.65¾	2.66½	
20	2.69	2.68¾	2.69¼	2.65½	2.67¼	
21	2.68¼	2.69	2.69	2.64½	2.65	
24	2.63		2.63	2.58½	2.58½	
25	2.59½	2.59¼	2.61¾	2.58 L	2.60¼	
26	2.61½		2.62¾	2.58	2.62½	
27	2.63		2.64	2.62¼	2.63	2.63¼
28	HOLIDAY					
31	2.62½		2.67	2.62	2.62½	

March 1987

Mar	Open		High	Low	Close	
3					2.75¾N	
4					2.74 N	
5	2.70		2.70½	2.69½	2.70	
6	2.72½		2.72½	2.72	2.72	
7	2.72¼	2.72	2.72¼	2.72	2.72	
10					2.75 N	
11	2.76½		2.76½H	2.72	2.72	
12	2.75		2.75	2.73	2.73½	
13	2.72½		2.75	2.72½	2.75	
14	2.74¼		2.74½	2.73½	2.73½	
17	2.75	2.74¾	2.75½	2.71¾	2.71¾	
18	2.74½		2.74½	2.73	2.73	
19	2.71½		2.72½	2.70½	2.70½	
20	2.73		2.73	2.69½	2.70½	
21	2.70		2.70	2.67½	2.67½	
24	2.65		2.65	2.61¾	2.61¾	
25	2.64		2.64¾	2.61 L	2.62½	
26	2.63		2.65	2.61	2.64	
27	2.66		2.66	2.64¾	2.64¾	
28	HOLIDAY					
31	2.63½		2.68	2.63½	2.65	

Volume of sales Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
3	3,900	17,980	12,975	445L	1,340		36,640
4	8,490H	21,750	18,450	2,630	2,045		53,365
5	2,785	12,620	16,670	2,280	1,580	75	36,010
6	4,715	14,155	12,960	1,685	5,180H	10L	38,705
7	6,505	26,505	15,240	995	2,055	20	51,320
10	2,430	12,675	13,850	2,350	3,605		34,910
11	3,170	17,505	14,055	5,310H	2,340	40	42,420
12	2,465	17,085	9,780	2,635	1,400	110	33,475
13	1,880L	15,350	8,115	580	1,135L	35	27,095L
14	3,205	19,365	13,355	1,820	2,175	40	39,960
17	2,415	13,065	15,550	3,050	1,405	820H	36,305
18	5,925	11,280L	7,265L	1,155	1,270	220	27,115
19	5,650	31,555H	16,485	2,175	1,520	225	57,610H
20		25,640	14,130	1,345	1,545	80	42,740
21		14,225	20,950	3,380	1,670	135	40,360
24		13,205	25,835H	4,440	2,825	135	46,440
25		13,275	12,225	3,450	3,530	445	32,925
26		17,195	18,760	2,480	4,035	305	42,775
27		15,970	11,935	4,020	4,740	535	37,200
28	HOLIDAY						
31		18,925	22,710	2,805	3,340	155	47,935
TOTAL	53,535	349,325	301,295	49,030	48,735	3,385	805,305

Open contracts Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
3	26,605H	32,480L	65,795L	16,860L	16,245L	510L	158,495
4	22,385	33,465	67,375	17,615	16,895	510	158,245
5	21,120	34,655	68,260	18,180	17,415	545	160,175
6	19,375	35,310	68,640	18,285	17,475	545	159,630
7	16,900	34,815	69,945	18,565	17,470	545	158,240L
10	15,535	37,165	71,135	19,085	18,305	545	161,770
11	13,730	38,390	71,350	20,130	18,425	580	162,605
12	12,605	39,475	70,990	20,725	18,610	590	162,995
13	11,755	41,015	70,760	20,905	18,825	595	163,855
14	10,180	40,165	71,440	21,465	19,625	620	163,495
17	8,560	39,580	71,715	21,595	19,885	1,145	162,480
18	4,610	38,915	71,495	21,765	20,650	1,365	158,800
19	235	41,125H	73,505	21,780	21,165	1,440	159,250
20	160	39,950	73,295	22,125	21,585	1,480	158,595
21	160	39,300	75,090	22,750	21,850	1,520	160,670
24	155	38,330	78,780	24,375	22,200	1,620	165,460
25	100L	38,655	81,125H	25,550	22,575	1,725	169,730H
26	100	38,240	79,345	25,250	24,290	1,890	169,115
27		36,055	77,885	26,090	24,960	2,105	167,095
28	HOLIDAY						
31		34,785	75,065	26,580H	25,545H	2,145H	164,120

H = high L = low A = asked B = bid N = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

May 1986

Apr	Open		High	Low	Close	
1	3.03¼	3.03¾	3.07¾	3.03¼	3.05½	3.05¾
2	3.05½	3.05¾	3.07	3.03½	3.05½	3.05
3	3.04	3.03½	3.09¾	3.03¼	3.05¼	
4	3.05½		3.11¼	3.05	3.10½	3.10¼
7	3.09½	3.10	3.13¼	3.00	3.01	3.00
8	3.01½	3.02	3.03¾	2.92½	2.94½	2.92½
9	2.93½	2.94	2.96	2.91¼	2.95¾	2.96
10	2.95¾	2.95½	2.98	2.85	2.86¼	2.87
11	2.86		2.89½	2.84¼	2.86	2.86½
14	2.85	2.85¼	2.90½	2.85	2.89¼	2.90
15	2.89½		2.91½	2.79½	2.80½	2.80
16	2.82		2.82	2.76¼	2.80	2.81
17	2.80		2.86	2.79½	2.84½	2.85
18	2.87	2.88	2.89	2.82¼	2.83½	
21	2.83		2.83½	2.75½L	2.79½	2.79
22	2.79	2.79¼	2.83½	2.76¼	2.77½	2.77
23	2.80½		2.84	2.77½	2.83	2.83¼
24	2.84	2.84½	2.87¼	2.82¾	2.87	
25	2.88	2.88½	2.89½	2.86½	2.88¾	2.89
28	2.88½		2.98	2.87¼	2.95	2.96
29	2.95½	2.96	3.15½	2.94½	3.08	
30	3.16		3.28 H	3.12	3.28 B	

July 1986

Apr	Open		High	Low	Close	
1	2.53		2.54¼	2.51¼	2.53	2.53½
2	2.52	2.52¾	2.54	2.51½	2.53½	2.53¾
3	2.52½	2.51½	2.53	2.49½	2.50	2.50½
4	2.49	2.49¾	2.52	2.48	2.51¾	2.51¼
7	2.50½		2.53	2.50½	2.51	2.50½
8	2.53	2.53¼	2.55	2.52¼	2.53½	2.52½
9	2.53½	2.53	2.53½	2.49	2.51	2.50½
10	2.50	2.50½	2.51	2.46	2.46	2.46½
11	2.45½	2.45	2.47	2.41 L	2.41	2.42
14	2.43½	2.44	2.46	2.43¼	2.45¼	2.44¾
15	2.45¾	2.46	2.46¼	2.41½	2.43	2.43¼
16	2.45	2.44½	2.45	2.41	2.43½	2.44
17	2.42	2.41½	2.44¾	2.41½	2.44¼	2.43¾
18	2.45	2.45½	2.47	2.42¾	2.44¼	2.44½
21	2.45½	2.45¾	2.46½	2.41¾	2.46¼	2.46
22	2.47¼	2.47½	2.50	2.45½	2.48½	2.49
23	2.50	2.49¾	2.52	2.47¾	2.51½	2.52
24	2.51	2.51½	2.55½	2.50¾	2.52¼	2.52¾
25	2.52¾	2.52¼	2.55	2.51	2.53½	2.54
28	2.52½		2.61	2.52½	2.60½	2.61
29	2.65	2.62½	2.80¾	2.61	2.74	2.73
30	2.79	2.77	2.93½H	2.76	2.93½	2.93½B

September 1986

Apr	Open		High	Low	Close	
1	2.54		2.55½	2.53	2.54	
2	2.53½		2.54½	2.52¾	2.54¼	2.54½
3	2.53¾		2.54½	2.51	2.51½	
4	2.50½	2.50¾	2.53½	2.49¼	2.52	
7	2.51½		2.53½	2.51½	2.53	2.52½
8	2.54		2.55¾	2.54	2.54½	
9	2.53½	2.54	2.54¼	2.51¾	2.52½	
10	2.52		2.53	2.48½	2.49½	2.48½
11	2.48		2.49¼	2.42 L	2.42	
14	2.45½		2.47¼	2.45	2.46¼	2.46¾
15	2.46¾	2.47	2.47½	2.43	2.44	2.44½
16	2.45½	2.46	2.46	2.43	2.44½	
17	2.44		2.46	2.43¾	2.45	2.45½
18	2.46		2.47½	2.44¾	2.46	
21	2.46		2.48	2.44	2.47¼	
22	2.48		2.50½	2.47¼	2.49½	2.50
23	2.50½		2.52½	2.49¼	2.52	2.52½
24	2.51	2.51½	2.55½	2.51	2.53¼	2.53¾
25	2.53¾		2.55¾	2.52¼	2.54½	
28	2.52½		2.62	2.52½	2.61½	2.62
29	2.62	2.61	2.81¾	2.61	2.74	2.73
30	2.77	2.79	2.93½H	2.76½	2.93½B	

December 1986

Apr	Open		High	Low	Close	
1	2.63½		2.63½	2.61¼	2.61½	
2	2.61½		2.63½	2.61¼	2.62½	2.63¼
3	2.62½		2.63	2.60	2.60¼	2.60½
4	2.59½		2.62	2.58¾	2.61½	2.61¼
7	2.59½		2.61¾	2.59½	2.60¾	2.61
8	2.62½		2.64¼	2.62½	2.63½	2.62½
9	2.62½	2.63	2.63	2.59¾	2.60½	
10	2.60½	2.60¾	2.60¾	2.56	2.56	
11	2.56		2.57	2.53	2.53	
14	2.53½		2.55¼	2.53	2.54¼	
15	2.53½	2.54	2.54¾	2.51 L	2.52	
16	2.53		2.53¼	2.51¼	2.52¾	
17	2.51¾		2.54	2.51¾	2.52½	
18	2.53¾		2.54¼	2.52¼	2.53	2.53½
21	2.54		2.54¾	2.51	2.53¾	
22	2.54¾	2.55½	2.57	2.54½	2.56¾	
23	2.57¼	2.57½	2.58	2.56	2.57½	
24	2.57½		2.62½	2.57½	2.60½	2.60¾
25	2.61	2.60½	2.62	2.59¼	2.61¼	2.61
28	2.60¼	2.60½	2.68	2.60¼	2.67¾	2.68
29	2.68½	2.68	2.88	2.67¾	2.80	
30	2.85	2.85½	3.00 H	2.83½	3.00 B	

March 1987

Apr	Open		High	Low	Close	
1	2.64		2.64¼	2.63½	2.63½	
2	2.63		2.65½	2.63	2.64	
3	2.64½		2.64½	2.62½	2.62½	
4	2.61¾	2.62	2.63½	2.61½	2.63	
7	2.63¼		2.63½	2.62½	2.62½	
8	2.65	2.64½	2.65½	2.63½	2.63½	
9	2.64		2.64	2.61	2.61¾	
10	2.61½		2.61¾	2.57	2.57	
11	2.56½	2.56¼	2.58¼	2.54½	2.54½	
14	2.54½	2.54¾	2.55¼	2.53½	2.55	
15	2.55½		2.55½	2.52	2.53	
16	2.53½		2.54	2.52	2.53¾	
17	2.52½		2.54½	2.52½	2.53	
18	2.53½	2.54½	2.54½	2.52½	2.53	
21	2.53¾		2.54½	2.51 L	2.52¾	
22	2.54½		2.56	2.52¾	2.54	
23	2.55		2.55½	2.54	2.55½	
24	2.55¾		2.60¼	2.55¾	2.59	
25	2.58¼		2.59½	2.58	2.59	2.58½
28	2.58½		2.65	2.58½	2.65	
29	2.68		2.85	2.65	2.78½	2.78
30	2.82½		2.98¼H	2.82	2.98¼B	

May 1987

Apr	Open	High	Low	Close
1				
2				
3	2.62	2.62	2.60	2.60
4				2.60 N
7				2.59 N
8				2.60 N
9				2.59½N
10				2.57 N
11	2.55½	2.55½	2.50½	2.50½
14	2.50	2.50	2.48½	2.48½
15	2.50½	2.50½	2.46	2.46
16				2.46 N
17	2.44	2.47	2.44 L	2.46
18				2.46 N
21	2.46	2.46	2.44¾	2.45 B
22				2.45 N
23	2.47½	2.47½	2.46	2.46
24				2.49 N
25	2.50½	2.51	2.48½	2.48½
28	2.51½	2.52	2.51½	2.52
29	2.57	2.72	2.54	2.63
30	2.69½	2.83 H	2.69½	2.83 B

Volume of sales Units of 1,000 bushels

Apr	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	10,015	11,385	2,430	1,665	195		25,690
2	9,680	9,640L	2,405	2,710	300		24,735
3	14,485	17,335	2,305	1,915	350	220H	36,610
4	9,250	11,080	1,875L	1,480L	70		23,755L
7	23,925	10,855	3,000	2,725	45L		40,550
8	32,895H	24,325	7,035	8,650	990		73,895
9	16,110	20,735	5,170	2,215	375		44,605
10	20,545	21,415	3,825	1,580	315		47,680
11	14,360	22,265	5,130	4,030	130	150	46,065
14	5,950	15,665	3,210	1,920	595	10	27,350
15	9,960	15,650	3,785	2,455	605	5L	32,460
16	8,495	13,415	2,700	2,420	420		27,450
17	5,670	15,750	2,350	2,065	250	15	26,100
18	5,255	20,325	2,105	2,330	725		30,740
21	5,170	14,645	2,775	2,690	745	65	26,090
22	6,725	23,425	3,735	2,720	770		37,375
23	3,730	31,465	6,710	2,305	685	40	44,935
24	4,310	23,400	4,055	3,650	500		35,915
25	3,425L	14,555	2,085	3,045	705	30	23,845
28	8,350	46,135	6,150	3,940	950	10	65,535
29	11,045	114,745H	23,115H	16,955H	1,540H	55	167,455H
30	4,055	61,375	10,710	7,685	545	85	84,455
TOTAL	233,405	559,585	106,660	81,150	11,905	685	993,290

Open contracts Units of 1,000 bushels

Apr	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	34,600	73,100L	27,645L	26,050L	2,195L		163,590L
2	34,425	74,420	28,585	26,605	2,440		166,475
3	34,600	76,760	28,855	26,280	2,475	220L	169,190
4	34,845	75,980	29,410	26,320	2,465	220	169,240
7	36,170H	77,925	30,835	27,090	2,490	220	174,730
8	29,175	79,655	33,085	26,705	3,030	220	171,870
9	26,120	80,770	33,135	27,210	3,070	220	170,525
10	26,545	83,955	34,535	27,420	3,335	220	176,010
11	26,135	85,815	35,885	27,770	3,430	365	179,400
14	26,560	87,745	36,150	27,800	3,605	375	182,235
15	25,055	88,040	36,175	28,410	3,950	380	182,010
16	21,865	87,850	36,075	28,345	4,090	380	178,605
17	21,760	89,095	36,575	28,100	4,235	370	180,135
18	22,325	89,805	37,035	28,740	4,555	370	182,830
21	21,205	90,490	36,125	28,750	4,315	435	181,320
22	20,390	89,570	36,075	28,945	4,250	435	179,665
23	19,825	91,550	36,615	28,330	4,495	475	181,290
24	19,780	87,995	36,955	28,995	4,690	475	178,890
25	18,995	84,485	36,525	28,365	4,915	495H	173,780
28	17,235	81,145	36,550	28,255	4,945	485	168,615
29	12,805	93,920	41,100H	31,235	5,100	490	184,650H
30	11,190L	97,340H	37,500	31,840H	5,140H	495	183,505

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

May 1986

May	Open		High	Low	Close	
1	3.23		3.23	3.08	3.12	
2	3.06		3.12	3.00 L	3.10	3.12
5	3.11		3.19¾	3.11	3.16	3.15
6	3.15½		3.34	3.15½	3.33	3.34
7	3.30		3.36	3.29	3.34½	3.35
8	3.50		3.54¾	3.45	3.49	
9	3.55		3.60 H	3.46	3.51	3.50
12	3.42		3.47	3.39	3.42½	
13	3.43		3.47½	3.38	3.45	
14	3.44		3.44	3.34	3.36	
15	3.36		3.43	3.32	3.33¾	
16	3.34		3.40	3.32	3.33	
19	3.34		3.38	3.30	3.38	3.37¾
20	3.40		3.58	3.38	3.58	3.58 B
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

July 1986

May	Open		High	Low	Close	
1	2.93½	2.91½	2.93½	2.73½	2.80	2.79
2	2.74	2.69	2.74	2.65	2.67	2.65
5	2.67½	2.68	2.72¼	2.67½	2.70	2.70½
6	2.71	2.71½	2.79	2.68½	2.77½	2.76½
7	2.77	2.76½	2.78	2.71	2.73	2.73½
8	2.77	2.80	2.93¼	2.77	2.92	2.90
9	2.92	2.90½	2.98 H	2.86	2.88½	2.89
12	2.84½	2.82	2.84½	2.75	2.79	2.78
13	2.81	2.83	2.92	2.81	2.87½	2.88
14	2.87	2.85½	2.89	2.81½	2.82¾	2.83½
15	2.83	2.82	2.85	2.68½	2.69½	2.70½
16	2.69	2.68	2.69½	2.63	2.65	2.63½
19	2.62	2.60½	2.65	2.59½	2.62	2.62½
20	2.63½	2.63	2.65½	2.56	2.58	2.59
21	2.58	2.58½	2.62	2.57	2.61	2.62
22	2.60	2.59½	2.60	2.54¼	2.57½	2.57
23	2.56	2.55½	2.57½	2.54½	2.55½	2.56
26	HOLIDAY					
27	2.56		2.58¼	2.54½	2.55¾	2.55¼
28	2.56	2.55¼	2.56¼	2.51½	2.52	2.52½
29	2.51	2.50	2.51	2.46½	2.47	2.46¾
30	2.47	2.46	2.50	2.46 L	2.48¾	2.48¼

September 1986

May	Open		High	Low	Close	
1	2.93½	2.91	2.93½	2.73½	2.80	2.79
2	2.73	2.66	2.73½	2.66	2.67	
5	2.68½	2.69	2.72½	2.68½	2.70¾	2.71
6	2.72	2.71½	2.79½	2.70¼	2.79	2.79½
7	2.80	2.78	2.80	2.72½	2.74	
8	2.79	2.78	2.94	2.78	2.93	2.91
9	2.94	2.93	2.99 H	2.87	2.91½	2.91
12	2.88	2.83	2.88	2.77	2.80	2.79½
13	2.83	2.85	2.91½	2.83	2.88	2.89
14	2.88		2.89½	2.82¼	2.84½	2.85
15	2.83	2.83½	2.85½	2.70½	2.72	
16	2.70½		2.71½	2.64	2.65½	2.65
19	2.61	2.62	2.66	2.61	2.62½	2.63
20	2.62¾	2.63	2.66	2.57½	2.58½	2.59
21	2.59	2.58¾	2.64	2.58	2.63	2.64
22	2.61½	2.61	2.61½	2.56½	2.59½	2.59¼
23	2.58½	2.58	2.59¼	2.56½	2.57¼	2.57¾
26	HOLIDAY					
27	2.58	2.57½	2.59½	2.55¾	2.56½	2.57
28	2.56½		2.57½	2.54	2.54	
29	2.53	2.52	2.53	2.48½	2.49	2.48½
30	2.48		2.51½	2.48 L	2.50	2.50¼

December 1986

May	Open		High	Low	Close	
1	2.96	2.96½	2.99	2.80	2.87	
2	2.78	2.77	2.80	2.74	2.74½	2.75
5	2.77	2.76½	2.80	2.75	2.78	
6	2.78½	2.79	2.87¼	2.77¼	2.86¼	2.86½
7	2.88½		2.88½	2.81½	2.83	
8	2.88½	2.91	3.03	2.88½	3.03	
9	3.00	3.02	3.09 H	2.97½	3.01	3.02
12	2.93		2.96	2.85½	2.89½	2.89
13	2.92	2.94½	2.99	2.92	2.98	2.98½
14	2.97½	2.96½	2.98¼	2.91	2.93	
15	2.91½	2.91	2.94¼	2.78½	2.81	
16	2.79		2.79½	2.74½	2.75	
19	2.69		2.74½	2.69	2.71	
20	2.72½	2.73	2.74	2.67	2.68½	
21	2.67½	2.67	2.72½	2.67	2.72	2.71½
22	2.71		2.71	2.65½	2.68	
23	2.66		2.68¼	2.65	2.66¾	2.67
26	HOLIDAY					
27	2.66		2.68¼	2.64½	2.64¾	2.65
28	2.65	2.66½	2.66½	2.62	2.62½	2.63
29	2.61½	2.60	2.61½	2.57¼	2.57½	2.57¼
30	2.57	2.56	2.59½	2.56 L	2.59	2.58½

M[illegible] 1987

May	Open		High	Low	Close	
1	2.94½		2.96	2.80	2.87	2.86
2	2.76		2.80½	2.73	2.75	
5	2.75½		2.80	2.75½	2.78	
6	2.79		2.86½	2.77¾	2.86½	
7	2.88½	2.89	2.89	2.81½	2.83	
8	3.03		3.03	2.98	3.03	
9	3.04		3.08 H	2.99	3.00¾	3.01
12	2.95		2.95	2.86	2.89	
13	2.93		2.98	2.93	2.97½	
14	2.94½		2.97½	2.91	2.93	
15	2.91		2.94	2.79½	2.81	
16	2.79½		2.80	2.74½	2.75½	
19	2.69		2.74¼	2.69 -	2.72	
20	2.72½		2.74¼	2.68	2.69½	
21	2.68		2.73½	2.68	2.73	
22	2.70¼		2.70¼	2.67¼	2.69¼	
23	2.67		2.69	2.67	2.67¾	
26	HOLIDAY					
27	2.67½		2.68½	2.65¼	2.65¼	
28	2.66½	2.67	2.67	2.63	2.63	
29	2.61½	2.62	2.62	2.57½	2.57½	
30	2.57		2.60	2.57 L	2.58½	

May 1987

May	Open		High	Low	Close	
1	2.80		2.82	2.67	2.72	
2	2.69		2.72	2.65	2.65	
5	2.68	2.69	2.71½	2.67	2.67	
6	2.70		2.77	2.68	2.76 B	
7	2.76		2.78	2.74½	2.74¾	
8	2.87		2.94¾	2.87	2.94¾B	
9	3.00		3.00 H	2.91	2.91	
12	2.89		2.89	2.77½	2.79 B	
13	2.83		2.90	2.83	2.87½	
14	2.87		2.88	2.83	2.83¼	
15	2.83	2.82½	2.83	2.71	2.72	
16	2.72		2.72	2.65	2.67	
19	2.62		2.66	2.62	2.64 B	
20	2.67		2.68	2.60	2.61	
21	2.60½		2.65	2.60½	2.65	
22	2.62		2.62	2.60	2.61½	
23	2.61		2.62	2.60½	2.61¾	
26	HOLIDAY					
27	2.62		2.62	2.57½	2.57½	
28	2.58		2.58¼	2.55¼	2.55¼	
29	2.55		2.55	2.50½	2.50½	
30	2.50	2.50¼	2.51	2.48 L	2.49	

July 1987

May	Open		High	Low	Close	
1						
2						
5						
6						
7						
8						
9						
12						
13						
14						
15						
16						
19						
20						
21	2.48		2.50 H	2.48	2.50	
22	2.48		2.48	2.47	2.48	
23	2.48		2.48¾	2.48	2.48	
26	HOLIDAY					
27	2.48		2.48	2.45	2.45	
28	2.45		2.46	2.43	2.43	
29	2.43		2.43	2.39	2.39	
30	2.39		2.40	2.36 L	2.37 B	

H = high L = low A = asked B = bid N = nominal

WHEAT

Volume of sales Units of 1,000 bushels

May	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	4,245**H**	90,085**H**	14,230**H**	12,995**H**	1,240	535**H**		123,330**H**
2	2,605	58,390	9,955	9,060	800	155		80,965
5	1,305	26,355	4,165	2,445**L**	400	190		34,860
6	2,360	38,275	4,945	5,015	965	180		51,740
7	1,510	32,180	7,600	3,620	725	80		45,715
8	2,280	61,705	9,735	11,735	1,005	55		86,515
9	1,710	46,725	10,880	8,755	1,040	80		69,190
12	595**L**	37,690	6,455	7,715	1,790**H**	100		54,345
13	1,870	39,770	7,765	6,195	555	125		56,280
14	915	26,955	5,385	3,925	400	40		37,620
15	3,360	85,525	14,075	10,305	1,050	70		114,385
16	1,930	46,315	9,625	5,360	615	315		64,160
19	725	31,175	6,405	6,550	585	65		45,505
20	1,960	54,090	8,900	4,890	365	200		70,405
21		26,450	6,570	4,165	680	115	15**L**	37,995
22		30,620	6,860	4,590	420	15**L**	30	42,535
23		20,635	3,305**L**	3,725	320**L**	50	250**H**	28,285**L**
26	**HOLIDAY**							
27		18,795**L**	6,790	5,655	980	135	45	32,400
28		25,990	8,850	5,690	810	300	25	41,665
29		44,605	10,910	8,320	530	100	150	64,615
30		26,015	5,405	5,995	880	255	175	38,725
TOTAL	27,370	868,345	168,810	136,705	16,155	3,160	690	1,221,235

Open contracts Units of 1,000 bushels

May	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	9,500**H**	99,595	37,085**L**	32,620	5,520	505**L**		184,825
2	9,200	99,120	37,885	31,655	5,370**L**	570		183,800
5	8,895	101,430	38,165	31,545	5,425	655		186,115
6	8,850	107,275	38,110	31,425	5,630	515		191,605**H**
7	8,225	103,115	39,895	30,670	5,480	565		187,950
8	6,600	107,990	38,035	29,810	5,570	550		188,555
9	5,880	105,645	38,415	30,355	5,800	560		186,655
12	5,635	103,690	37,675	29,755**L**	6,380	640		183,775
13	4,450	109,280**H**	38,885	31,275	6,165	665		190,720
14	4,365	107,860	39,300	31,985	6,140	700		190,350
15	3,410	98,575	40,475	31,475	6,360	705		181,000
16	2,420	97,560	40,690	32,185	6,345	670		179,870
19	1,915	95,180	40,135	32,055	6,435	680		176,400
20	70	92,450	41,255	32,270	6,280	630		172,955
21	70	89,205	41,050	32,080	6,210	690	15**L**	169,320
22	70	84,485	41,660	31,510	6,130	700	30	164,585
23	60	83,805	42,480	31,615	6,275	705	245	165,185
26	**HOLIDAY**							
27	30	83,760	42,365	32,645	6,975	805	275	166,855
28	20**L**	83,425	43,540	33,755	7,055	1,030	300	169,125
29		76,095**L**	45,660	33,535	6,990	1,065	385	163,730**L**
30		77,080	45,665**H**	35,045**H**	7,410**H**	1,235**H**	545**H**	166,980

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

July 1986

Jun	Open		High	Low	Close	
2	2.49½	2.50	2.55½	2.49	2.53½	2.53¾
3	2.55	2.56	2.56	2.49	2.49	2.49½
4	2.49½	2.49¾	2.53¾	2.47½	2.52¾	2.52½
5	2.53½	2.54	2.56	2.50¼	2.55½	2.56
6	2.56	2.55½	2.57	2.53	2.54¾	2.54
9	2.51	2.50½	2.53	2.48½	2.50	2.50½
10	2.50	2.49½	2.53½	2.49½	2.52	2.51¾
11	2.55	2.54	2.56½	2.52	2.53	2.52
12	2.51	2.50½	2.51	2.46¼	2.47½	2.47¾
13	2.47½	2.47	2.48	2.45½	2.46	2.45½
16	2.45½	2.45	2.46	2.43	2.43¼	2.43
17	2.43	2.42¾	2.48	2.41½L	2.43	2.42½
18	2.43	2.43½	2.45¾	2.43	2.44	2.43½
19	2.44	2.44¼	2.49½	2.44	2.47	2.46½
20	2.47	2.46¾	2.48½	2.45½	2.46	2.45½
23	2.44½	2.45	2.51	2.44½	2.49½	2.49¼
24	2.51	2.52	2.56¾	2.50½	2.52½	2.53
25	2.52½	2.52¼	2.54¼	2.51½	2.53¾	2.53¼
26	2.53½	2.54	2.59 H	2.53½	2.56½	
27	2.56	2.55½	2.57	2.54½	2.56¼	2.56
30	2.55¾	2.55½	2.56¼	2.51	2.51½	2.52

September 1986

Jun	Open		High	Low	Close	
2	2.51		2.56½	2.51	2.55¼	2.55
3	2.57		2.57	2.51	2.51¼	
4	2.51½		2.55	2.49½	2.54	2.53¾
5	2.55½	2.55	2.56½	2.52	2.56	2.56¼
6	2.57	2.56¾	2.57½H	2.54¼	2.56½	
9	2.55	2.53	2.55	2.50½	2.52	
10	2.51	2.51½	2.54½	2.51	2.52¼	
11	2.55		2.55¼	2.51	2.52¼	2.52
12	2.48½	2.49½	2.49¾	2.45	2.47	
13	2.45	2.45½	2.47	2.44¾	2.45	
16	2.44½	2.45	2.45¾	2.43	2.43	2.43¼
17	2.43¼	2.43	2.48	2.42 L	2.43½	2.43¾
18	2.43¾		2.46½	2.43¾	2.45	2.44½
19	2.45½	2.45	2.49¼	2.45	2.48	2.47½
20	2.48½	2.48	2.48¾	2.46¼	2.46¼	2.46½
23	2.47	2.46	2.51	2.45½	2.49¼	2.50
24	2.50	2.50½	2.56¼	2.50	2.51	2.51½
25	2.51½		2.53¼	2.49¾	2.51	2.50¾
26	2.50½	2.51	2.55½	2.50½	2.51¾	2.52
27	2.52	2.52½	2.54¼	2.51¼	2.51½	2.52
30	2.51½	2.51	2.51½	2.45	2.45½	2.46½

December 1986

Jun	Open		High	Low	Close	
2	2.59		2.63¾	2.59	2.62½	
3	2.66	2.65½	2.66 H	2.58¾	2.58¾	
4	2.59½	2.59	2.62½	2.57	2.60½	
5	2.62½		2.63½	2.59½	2.63	2.63½
6	2.65		2.65	2.62¼	2.63½	
9	2.61	2.60	2.62½	2.58½	2.60½	
10	2.59½		2.62	2.59¼	2.59¾	2.60
11	2.62½	2.62	2.62½	2.58½	2.59	
12	2.56½	2.57	2.57½	2.52½	2.55	2.55½
13	2.53½		2.54½	2.52½	2.52½	2.52¾
16	2.52½	2.52	2.52¾	2.50¼	2.51	2.51¼
17	2.51	2.50½	2.55½	2.50 L	2.51¾	
18	2.52¼	2.52	2.54	2.51½	2.52½	2.53
19	2.53½	2.53	2.56½	2.53	2.55	
20	2.56		2.56½	2.53¼	2.53¼	2.54
23	2.53½	2.53¼	2.57¾	2.53	2.56	
24	2.56	2.57	2.62	2.56	2.57½	2.57
25	2.57	2.58	2.58¾	2.54	2.55¾	2.55½
26	2.56	2.56¼	2.57¾	2.55½	2.55¾	2.56
27	2.56	2.56¼	2.58½	2.56	2.58	2.57
30	2.56½	2.56	2.56½	2.51	2.51½	2.51

March 1987

Jun	Open		High	Low	Close	
2	2.59		2.63¼	2.59	2.62	
3	2.64½	2.64¾	2.64¾H	2.58½	2.58½	
4	2.59		2.61	2.57	2.60	
5	2.62½		2.63¼	2.59	2.63	
6	2.64		2.64½	2.62	2.62½	
9	2.61		2.62	2.58¾	2.59¼	
10	2.59½		2.61¾	2.58	2.58	
11	2.62		2.62	2.57½	2.58	
12	2.57½		2.57½	2.52½	2.55	2.55½
13	2.54		2.54¾	2.51	2.51	
16	2.50½	2.51	2.52	2.50	2.50	
17	2.49¾		2.55	2.49½	2.51	2.51¼
18	2.51½		2.53¾	2.51¼	2.52	
19	2.52¾	2.53	2.55½	2.52½	2.54½	2.54
20	2.55¼	2.55	2.55½	2.52¼	2.52½	2.52¼
23	2.52¾		2.56½	2.52¼	2.55½	
24	2.57		2.61½	2.55½	2.56	2.55½
25	2.58		2.58	2.52½	2.54¼	
26	2.54		2.55½	2.53¾	2.54½	2.55
27	2.54¾		2.56	2.54½	2.55½	2.55
30	2.54½		2.54½	2.49 L	2.49½	2.49

May 1987

Jun	Open		High	Low	Close	
2	2.52		2.53	2.50	2.51¾	
3	2.53½	2.54	2.54	2.48½	2.48½	
4	2.50		2.51	2.48½	2.49½	
5	2.50½		2.52	2.49¼	2.51½	2.52
6	2.54		2.55¼H	2.52	2.52½	
9	2.51		2.52	2.49	2.49	
10	2.50		2.51¼	2.48	2.48	
11	2.50		2.50½	2.47½	2.47½	2.48
12	2.47		2.47	2.40½	2.43½	
13	2.42		2.43½	2.41½	2.41½	
16	2.41¾		2.43	2.41¼	2.41½	2.41¼
17	2.41		2.47½	2.41	2.42	
18	2.42½		2.44	2.42	2.42	
19	2.43½		2.46	2.42¾	2.45	2.44½
20	2.45½		2.46	2.42½	2.42½	
23	2.43½		2.46	2.42	2.44	
24	2.47		2.50½	2.45½	2.45½	2.46
25	2.47½		2.48	2.42½	2.43½	
26	2.44½		2.45	2.43¾	2.44	
27	2.45½		2.45¾	2.44½	2.44½	
30	2.44		2.44	2.39 L	2.39	

July 1987

Jun	Open		High	Low	Close	
2	2.40		2.40½	2.39	2.40	
3	2.40		2.40	2.38	2.38½	
4	2.38		2.38	2.37	2.37½B	
5	2.41		2.41 H	2.36½	2.37 B	
6	2.38		2.39	2.37½	2.38½	
9	2.39½		2.39½	2.36¼	2.36¼	
10	2.39		2.39	2.37¼	2.38	
11	2.40		2.40	2.36½	2.36½	
12	2.36½		2.36½	2.32½	2.32½	
13	2.32		2.32½	2.31¾	2.32	
16	2.32		2.32	2.31	2.31	
17	2.31¾		2.34	2.30¾	2.30¾	
18	2.32		2.33½	2.31	2.31	
19	2.32		2.33½	2.30¾	2.32	
20	2.32½	2,32¾	2.33	2.29½	2.29½	
23	2.29½		2.32¾	2.29 L	2.31	2.32
24	2.34		2.38½	2.32¼	2.32¼	
25	2.35		2.35	2.29¾	2.30½	
26	2.31½		2.32½	2.31	2.31	
27	2.32	2.31½	2.33½	2.31½	2.32	
30	2.32		2.32¼	2.29½	2.29½	

Volume of sales Units of 1,000 bushels

Jun	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
2	26,600	5,540L	6,165	1,830	160	130	40,425
3	25,455	8,210	4,820	550	405	15L	39,455
4	24,735	8,060	4,550	590	185	130	38,250
5	28,405	5,665	4,985	795	110L	60	40,020
6	23,025	6,005	5,020	175L	675	275	35,175
9	32,355	9,615	5,155	405	340	180	48,050
10	23,875	7,995	6,735	370	135	35	39,145
11	29,935	12,705	12,690	815	210	250	56,605
12	23,645	14,010	10,520	1,330	1,360	240	51,105
13	16,890	9,110	4,785	715	185	140	31,825
16	26,180	12,675	8,215	685	370	210	48,335
17	29,245	11,795	8,490	1,570	280	245	51,625
18	14,725L	7,435	6,980	1,265	275	270	30,950
19	27,155	13,625	7,975	2,440	1,375	590	53,160
20	17,755	7,165	4,430L	950	285	330	30,915L
23	30,480	17,260	10,080	940	600	735H	60,095
24	51,545H	33,315H	19,790H	2,060	885	195	107,790H
25	30,120	24,690	11,750	4,420H	995	375	72,350
26	33,945	23,830	11,870	2,040	485	185	72,355
27	21,525	15,705	6,905	1,960	605	130	46,830
30	15,655	24,490	15,255	2,920	1,625H	195	60,140
TOTAL	553,250	278,900	177,165	28,825	11,545	4,915	1,054,600

Open contracts Units of 1,000 bushels

Jun	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
2	78,555	47,175L	34,575L	6,995L	1,265L	675L	169,240L
3	78,520	48,465	34,705	7,325	1,415	680	171,110
4	80,985H	51,365	35,055	7,315	1,425	795	176,940
5	79,360	52,795	35,385	7,510	1,495	820	177,365
6	77,500	53,660	36,675	7,610	2,105	810	178,360
9	76,675	54,845	36,010	7,765	2,235	885	178,415
10	79,075	55,370	37,500	7,985	2,275	895	183,100
11	78,220	56,560	39,435	8,165	2,430	1,120	185,930
12	76,575	57,260	42,380	9,200	2,605	1,290	189,310
13	77,820	55,460	42,760	9,485	2,660	1,390	189,575
16	75,210	51,925	44,510	9,625	2,775	1,530	185,575
17	75,830	53,450	44,540	10,055	2,875	1,600	188,350
18	76,525	54,295	45,305	10,470	3,085	1,810	191,490
19	75,170	53,660	46,815	10,525	4,185	2,025	192,380
20	76,310	54,445	47,990	10,820	4,370	2,215	196,150
23	77,315	57,475	50,935	11,030	4,835	2,610	204,200H
24	66,490	59,880	53,580	11,210	5,040	2,730	198,930
25	56,485	61,830	56,515	13,145	5,695	3,075	196,745
26	48,625	64,435	59,775	13,470	6,010	3,195	195,510
27	43,110	65,245	59,560	14,155	6,295	3,290	191,655
30	38,310L	66,045H	60,835H	14,715H	7,530H	3,450H	190,885

H = high L = low A = asked B = bid N = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

July 1986

Jul	Open		High	Low	Close	
1	2.50½	2.49	2.50½	2.45½	2.46½	
2	2.46	2.45½	2.48¾	2.44 L	2.45½	2.46
3	2.47		2.50	2.47	2.50	
4	HOLIDAY					
7	2.48	2.49	2.49	2.45¼	2.45½	2.45¼
8	2.46½		2.52½	2.46	2.48½	2.48¼
9	2.51		2.53	2.50¼	2.52½	2.52¾
10	2.53		2.58	2.51½	2.57½	2.58
11	2.59		2.65	2.58	2.63½	
14	2.63½		2.71	2.62½	2.69¾	2.69½
15	2.70½		2.74½	2.65	2.66½	
16	2.66½		2.76 H	2.63	2.74½	2.73½
17	2.71		2.75	2.71	2.71½	
18	2.69		2.73	2.61½	2.61½	
21	2.62		2.67	2.62	2.65	
22	2.65½		2.65½	2.52	2.59	2.57
23						
24						
25						
28						
29						
30						
31						

September 1986

Jul	Open		High	Low	Close	
1	2.45½	2.44½	2.45½	2.40	2.40¼	2.40½
2	2.41	2.40	2.44	2.39 L	2.41½	
3	2.41½	2.43	2.46	2.41½	2.45¼	2.45
4	HOLIDAY					
7	2.44½	2.43¾	2.44½	2.42	2.42¼	2.42
8	2.42	2.41¾	2.47½	2.41¾	2.44¼	2.44
9	2.45¼	2.45½	2.47½	2.45¼	2.46½	2.47
10	2.46¾	2.47½	2.56½	2.45½	2.55	2.51
11	2.53	2.56	2.59¼	2.52	2.57½	2.58
14	2.59	2.58½	2.61½	2.57¼	2.59¼	2.59¾
15	2.60	2.59¾	2.61	2.55¾	2.56	2.55¾
16	2.56½	2.57	2.66¾H	2.55	2.64½	2.65
17	2.62½	2.63	2.65	2.59¼	2.59¾	2.59½
18	2.58¼	2.58	2.62	2.53½	2.54¾	2.54½
21	2.54¾	2.55	2.58	2.54¾	2.55½	2.55
22	2.54½	2.54	2.60	2.50¾	2.57½	2.58
23	2.60	2.63	2.63	2.58¼	2.60	2.60½
24	2.60¼	2.60½	2.60½	2.54½	2.56	2.56½
25	2.54½	2.55	2.58½	2.53	2.56¾	2.56¼
28	2.57½	2.57	2.62	2.55¼	2.60	2.60½
29	2.59½	2.59¼	2.62	2.58	2.61¾	2.61¼
30	2.61	2.61¼	2.64¾	2.59¾	2.61½	2.60
31	2.57½	2.56½	2.58	2.55	2.57¼	2.57½

December 1986

Jul	Open		High	Low	Close	
1	2.48	2.47	2.49	2.45	2.45¼	
2	2.46	2.45½	2.48½	2.44 L	2.46½	2.46¼
3	2.47½	2.48	2.50	2.46½	2.49¼	2.48¾
4	HOLIDAY					
7	2.48	2.47	2.48½	2.45	2.45½	2.45
8	2.44½	2.45	2.54	2.44½	2.47	2.47½
9	2.48	2.48½	2.50	2.48	2.49¾	2.50
10	2.49½	2.50	2.56	2.47	2.55	2.56
11	2.55	2.54½	2.60½	2.53	2.58	2.58½
14	2.58½	2.58	2.61½	2.57¾	2.58¾	2.59
15	2.60	2.59½	2.60¾	2.56½	2.57½	2.57¼
16	2.58	2.58¼	2.69 H	2.56½	2.68½	2.68
17	2.67	2.66½	2.68½	2.62½	2.62¾	2.63
18	2.62	2.61	2.65½	2.57	2.58	2.58¾
21	2.59	2.59½	2.62	2.59	2.59½	2.59¾
22	2.58	2.58½	2.65	2.56½	2.62	2.62½
23	2.65	2.67	2.67	2.63	2.65½	2.65
24	2.66	2.65¾	2.66	2.59¾	2.61½	
25	2.59½	2.59	2.63½	2.58½	2.60½	2.60¾
28	2.61½		2.65½	2.60	2.63	2.63½
29	2.62½		2.64½	2.61	2.64	2.64½
30	2.65	2.64	2.68½	2.63½	2.65	2.64
31	2.61	2.60	2.62¼	2.59¼	2.60½	2.62

March 1987

Jul	Open		High	Low	Close	
1	2.46½	2.46	2.48	2.43½L	2.44	2.43½
2	2.44¼		2.47	2.43½	2.44½	
3	2.45½		2.48	2.44¾	2.47	
4	HOLIDAY					
7	2.46¼	2.46	2.46½	2.43½	2.43½	2.43¾
8	2.43½		2.48	2.43½	2.44½	
9	2.46		2.47¼	2.45¼	2.45¼	
10	2.45¼		2.48	2.43½	2.48	
11	2.49½	2.50	2.55¼	2.48¾	2.52¾	
14	2.52¾	2.53	2.56½	2.52¾	2.53½	2.53¼
15	2.55	2.54¾	2.55½	2.53½	2.55	
16	2.55		2.64	2.54½	2.63½	2.63¼
17	2.62		2.65 H	2.59½	2.60	
18	2.58½		2.61¾	2.55	2.56½	
21	2.56		2.59¾	2.56	2.57½	
22	2.57		2.63	2.55¼	2.60	2.60½
23	2.61		2.64	2.61	2.63½	2.64
24	2.63¾		2.63¾	2.58	2.59½	
25	2.57		2.61	2.56½	2.58½	
28	2.58½		2.62¾	2.57½	2.60½	
29	2.60		2.61¾	2.59¼	2.61	
30	2.61		2.65	2.61	2.62½	
31	2.61		2.61	2.57	2.60	

May 1987

Jul	Open		High	Low	Close	
1	2.38½		2.39½	2.34½	2.34½	
2	2.34		2.36½	2.33½	2.34½	
3	2.35½		2.37½	2.34¾	2.37	
4	HOLIDAY					
7	2.36		2.36½	2.33½	2.34	2.33½
8	2.34	2.34½	2.39½	2.34	2.35	2.35¼
9	2.38½	2.39	2.39	2.35½	2.36	2.35½
10	2.36½		2.38	2.33¼L	2.38	
11	2.40		2.44	2.38½	2.41	
14	2.42½		2.44½	2.40	2.40	
15	2.42½		2.43	2.40½	2.40½	2.41
16	2.41		2.49	2.41	2.48½	
17	2.47		2.50 H	2.44	2.44	
18	2.43	2.42½	2.47½	2.41	2.41	
21	2.43		2.45	2.42	2.42	2.42½
22	2.42½		2.46	2.42	2.43½	2.44
23	2.48	2.49	2.49	2.46½	2.47¾	
24	2.48	2.48½	2.48¾	2.44¾	2.44¾	
25	2.44	2.44½	2.47½	2.43½	2.45½	
28	2.46½		2.48	2.46	2.47	
29	2.47		2.47½	2.45¾	2.47	
30	2.48		2.50	2.47½	2.47½	
31	2.47½		2.47½	2.45	2.45½	2.45

July 1987

Jul	Open		High	Low	Close	
1	2.29½		2.30	2.26¼	2.26½	
2	2.26		2.28½	2.25¾	2.26½	2.27
3	2.28		2.28½	2.25½	2.26½	
4	HOLIDAY					
7	2.26		2.26	2.23½	2.23½	
8	2.25		2.28½	2.24¼	2.24¼	
9	2.26		2.27	2.24½	2.24¾	
10	2.25½		2.25½	2.23¼L	2.25½	
11	2.27½	2.28	2.33½	2.26	2.29½	2.30
14	2.31		2.33½	2.30	2.30	
15	2.32		2.33½	2.30½	2.31	
16	2.31		2.38	2.31	2.37¾	
17	2.36½	2.37	2.38¾	2.33½	2.33½	
18	2.34		2.37	2.32½	2.32½	
21	2.32¼		2.35	2.32¼	2.34 A	
22	2.34		2.38	2.33½	2.37	
23	2.38½	2.39	2.39	2.37¼	2.38	
24	2.39		2.39	2.36	2.36	
25	2.35		2.38¾	2.35	2.36	
28	2.37½		2.39	2.36½	2.36¾	
29	2.36¼		2.38	2.36	2.36¾	
30	2.38		2.39½H	2.37½	2.38	
31	2.36½		2.37½	2.35	2.35	

Volume of sales Units of 1,000 bushels

Jul	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	13,995H	45,055	26,535	4,350	1,545	765	92,245
2	10,295	17,040	9,400	2,180	880	505	40,300
3	9,430	16,440	7,015L	1,810	1,180	265	36,140
4	HOLIDAY						
7	9,040	24,855	12,030	3,140	440	540	50,045
8	8,910	19,975	20,010	3,515	485	505	53,400
9	5,260	16,910	10,525	2,000	1,015	530	36,240
10	8,335	38,675	17,640	2,795	950	580	68,975
11	9,895	56,110H	36,715H	5,665H	1,095	1,405H	110,885H
14	7,905	37,955	17,805	2,605	2,195	730	69,195
15	7,845	31,940	20,645	4,810	3,265H	270	68,775
16	2,525	39,660	28,005	3,155	840	700	74,885
17	2,175	26,055	22,335	4,375	1,800	1,035	57,775
18	1,775	31,590	22,795	5,055	850	250	62,315
21	860L	15,030L	7,615	2,650	775	345	27,275L
22	2,095	31,820	14,610	2,610	800	350	52,285
23		20,535	14,490	2,855	1,685	485	40,050
24		19,205	13,000	3,285	1,675	485	37,650
25		18,250	14,505	1,845	1,090	505	36,195
28		15,280	11,095	1,760	670	320	29,125
29		16,745	13,245	3,065	375L	95L	33,525
30		19,465	20,725	1,530L	1,860	225	43,805
31		20,160	18,530	1,850	1,060	485	42,085
TOTAL	100,340	578,750	379,270	66,905	26,530	11,375	1,163,170

Open contracts Units of 1,000 bushels

Jul	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	33,870H	63,160	65,335	15,975L	8,325L	4,025L	190,690H
2	30,825	62,110	63,930	16,130	8,425	4,225	185,645
3	29,575	61,135L	64,245	16,275	8,640	4,310	184,180
4	HOLIDAY						
7	28,670	64,400	66,905	17,260	8,840	4,550	190,625
8	25,615	63,420	64,330	17,080	9,040	4,695	184,180
9	23,600	63,130	65,435	17,760	9,330	4,880	184,135
10	19,645	65,320	65,935	18,495	9,445	5,095	183,935
11	15,230	63,825	60,270	17,220	9,805	5,000	171,350
14	11,130	67,490	59,930L	17,390	10,105	5,055	171,100
15	6,055	66,290	61,215	16,625	10,500	5,190	165,875L
16	4,850	68,255	65,735	17,235	10,350	4,870	171,295
17	3,145	67,975	66,255	17,905	10,290	4,865	170,435
18	1,990	65,920	68,695	17,825	10,465	4,960	169,855
21	1,465	67,535	68,975	17,990	10,460	4,880	171,305
22	335	71,020H	68,975	18,585	10,700	4,945	174,560
23	335	69,850	69,220	18,790	10,250	4,970	173,415
24	170L	65,825	69,620	20,050	10,895	5,300	171,860
25	170	64,015	71,835	20,440	11,370	5,510	173,340
28	170	65,665	73,615	20,500	11,390	5,660	177,000
29	170	65,465	76,660H	21,245	11,560H	5,695	180,795
30		66,230	75,140	21,540	10,745	5,730H	179,385
31		64,075	75,105	21,930H	11,165	5,685	177,960

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

September 1986

Aug	Open		High	Low	Close	
1	2.57	2.56½	2.65½	2.52¼	2.63½	2.62½
4	2.62	2.63	2.67 H	2.60½	2.62½	2.63
5	2.60	2.59	2.60	2.57¼	2.57½	2.57¼
6	2.57½	2.57	2.61	2.56	2.60½	2.61
7	2.61¾	2.61¼	2.63	2.60¾	2.61½	2.62
8	2.61½	2.61	2.61½	2.58	2.58¼	2.58½
11	2.57	2.56¾	2.58½	2.56½	2.56½	
12	2.55½	2.55¼	2.56¼	2.53	2.53½	2.53
13	2.51½	2.52	2.55	2.50	2.54¼	2.54
14	2.55½		2.58½	2.54½	2.58½	
15	2.58½		2.59	2.55½	2.57¾	2.57½
18	2.56½		2.58¾	2.55	2.58½	2.58
19	2.58	2.57½	2.58	2.53½	2.53¾	2.53½
20	2.52	2.52¼	2.53½	2.51	2.51¼	2.51
21	2.50½	2.50¼	2.51¾	2.49¾	2.51¼	2.51½
22	2.52½		2.53	2.50½	2.51½	
25	2.51½		2.52½	2.48¾	2.50¾	
26	2.49½		2.50	2.47	2.47	2.47¼
27	2.47½	2.48	2.50¼	2.45 L	2.48¾	
28	2.49¾	2.50	2.55	2.49¾	2.53¾	2.54
29	2.53¼		2.58½	2.53¼	2.58¼	2.58½

December 1986

Aug	Open		High	Low	Close	
1	2.60		2.68	2.54	2.66	2.65
4	2.62	2.62½	2.68½H	2.61½	2.64	2.63¾
5	2.61½	2.62	2.62	2.59¼	2.59¼	2.60
6	2.58	2.58½	2.63	2.58	2.62	2.62¼
7	2.62	2.62¼	2.64	2.62	2.62½	2.62¾
8	2.62	2.62½	2.64¼	2.60¾	2.61½	2.61
11	2.60¼	2.59¾	2.62	2.58	2.59	2.58
12	2.58	2.57¼	2.58¾	2.56¼	2.56½	2.56¼
13	2.54½	2.54	2.57¾	2.52¾L	2.57	2.56½
14	2.58½	2.57¾	2.60¼	2.56¾	2.60	
15	2.59½	2.60	2.61	2.57½	2.59¾	2.60
18	2.59½	2.59	2.61	2.57½	2.60	2.60¼
19	2.59½	2.59¼	2.61	2.56	2.56	2.56½
20	2.55½		2.56¾	2.55	2.55	2.55¼
21	2.55	2.54¾	2.56	2.53¾	2.55¼	2.55
22	2.55¾	2.56	2.57¼	2.55½	2.56½	2.56¾
25	2.55½	2.55	2.58½	2.54½	2.56¾	2.57
26	2.55½	2.55	2.55¾	2.54	2.54¼	2.54¾
27	2.54½	2.55	2.56½	2.52¾	2.55½	
28	2.56¼	2.56½	2.59	2.55½	2.57¼	2.57
29	2.58	2.58¼	2.61½	2.58	2.61	2.61¼

March 1987

Aug	Open		High	Low	Close	
1	2.59		2.66	2.53	2.63½	
4	2.62		2.66½H	2.60¾	2.62½	
5	2.59		2.60½	2.58	2.59	
6	2.58	2.57½	2.61	2.56¼	2.59½	
7	2.60½		2.61¾	2.59¾	2.59¾	2.60
8	2.60		2.62	2.59	2.60	
11	2.59½		2.60½	2.58	2.58¾	
12	2.57¼		2.58	2.54½	2.55	2.54½
13	2.52¾		2.56½	2.52¼L	2.56	2.55
14	2.56¾		2.58¾	2.55½	2.58½	2.58¾
15	2.58¼		2.59	2.56	2.57¼	
18	2.56½		2.58½	2.55½	2.57¾	
19	2.57½		2.58¼	2.54½	2.55	
20	2.53½		2.54¾	2.53	2.53½	2.53
21	2.53½		2.54¼	2.52½	2.53½	2.53
22	2.54		2.56	2.53¾	2.56	2.55¾
25	2.55		2.56¾	2.53½	2.55½	2.55¾
26	2.54½	2.55	2.55	2.53	2.54	
27	2.55¼	2.55	2.55¾	2.52½	2.54¼	
28	2.55		2.57½	2.54	2.55¼	2.55
29	2.56		2.58¾	2.56	2.57¾	2.57½

May 1987

Aug	Open		High	Low	Close	
1	2.45	2.44½	2.52	2.41½L	2.49	
4	2.47½		2.53 H	2.47½	2.48¾	
5	2.47		2.47	2.45	2.46¼	
6	2.45	2.44½	2.49	2.44½	2.47½	
7	2.48½		2.49	2.46	2.46	
8	2.47½		2.47½	2.46	2.46¾	2.46
11	2.45½	2.45¾	2.47¼	2.45	2.45¼	
12	2.44	2.44¾	2.46¼	2.43	2.44	2.43
13	2.41¾		2.44½	2.41¾	2.44	
14	2.45½		2.46	2.44	2.44	2.45
15	2.45		2.46	2.43	2.43½	
18	2.42¾	2.43	2.45	2.42¼	2.44	
19	2.44½		2.45	2.42	2.42	
20	2.41½		2.43	2.41½	2.42¼	2.42
21	2.41½		2.43½	2.41½	2.42	
22	2.42¼		2.45¼	2.42	2.45¼	2.44¾
25	2.44¼		2.46	2.42¾	2.44½	
26	2.44		2.46½	2.42¾	2.44½	
27	2.44½		2.45¾	2.43¼	2.45¼	2.45
28	2.45		2.47½	2.44	2.45¾	
29	2.46¾		2.48¼	2.46	2.46	2.47

July 1987

Aug	Open		High	Low	Close	
1	2.35		2.40½	2.33½L	2.39	2.38
4	2.37½		2.42	2.37½	2.38½	
5	2.37¾		2.37¾	2.36	2.36	
6	2.36		2.38¾	2.34¼	2.38½	
7	2.39		2.39½	2.37	2.38½	
8	2.38	2.37½	2.39	2.37	2.38½	
11	2.38		2.39	2.36½	2.37¾	
12	2.37		2.38¾	2.36½	2.36¾	
13	2.36		2.37¾	2.35½	2.37	
14	2.37¼	2.37½	2.40	2.37¼	2.37¼	
15	2.38		2.38	2.35	2.36	
18	2.36		2.38	2.35¼	2.36½	
19	2.36½		2.36½	2.35¼	2.35¼	
20	2.35		2.36¼	2.35	2.35½	
21	2.37		2.37¼	2.35½	2.35¾	2.35½
22	2.36¼		2.39	2.36¼	2.38½	2.39
25	2.37		2.39½	2.36½	2.37½	
26	2.37½		2.39½	2.37	2.38½	
27	2.38½		2.40	2.38	2.39¾	
28	2.39½		2.41½	2.38	2.40½	2.40¼
29	2.41		2.42½H	2.40	2.40	2.40¼

September 1987

Aug	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11						
12						
13	2.37½		2.38½	2.37½L	2.37½	
14					2.38½N	
15					2.37½N	
18	2.39		2.39	2.38	2.38	
19					2.37 N	
20					2.36½N	
21					2.36½N	
22					2.38¾N	
25	2.42½		2.42½H	2.39	2.39	
26					2.38½N	
27					2.39¾N	
28					2.40½N	
29					2.40¼N	

Volume of sales Units of 1,000 bushels

Aug	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	37,085H	54,070H	6,870	3,675H	1,155		102,855H
4	16,395	24,990	4,400	1,530	230		47,545
5	13,440	19,280	1,820	435	140L		35,115
6	11,800	13,685	2,710	485	1,155		29,835
7	9,135	10,150	500L	525	370		20,680
8	9,840	9,130L	1,660	675	725		22,030
11	9,670	15,215	1,685	1,095	795		28,460
12	18,255	19,640	3,130	900	840		42,765
13	20,440	34,640	4,905	450	395	5L	60,835
14	8,680	16,780	1,505	715	440		28,120
15	4,140L	15,135	4,915	950	615		25,755
18	5,715	9,640	1,920	360L	250	15	17,900L
19	8,315	16,625	1,755	1,245	690		28,630
20	7,605	13,505	2,450	540	695		24,795
21	10,070	15,980	3,765	595	450		30,860
22	8,130	15,675	3,510	520	325		28,160
25	8,795	18,835	3,160	375	400	100H	31,665
26	8,750	16,570	3,560	1,750	1,380		32,010
27	13,625	23,950	3,680	1,290	1,015		43,560
28	16,155	27,915	8,015H	1,835	1,975H		55,895
29	7,675	24,610	5,450	575	435		38,745
TOTAL	253,715	416,020	71,365	20,520	14,475	120	776,215

Open contracts Units of 1,000 bushels

Aug	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	59,615H	75,580L	23,575	12,020L	5,900		176,690
4	56,725	77,925	23,125L	12,020	5,825L		175,620
5	55,285	79,575	23,145	12,110	5,870		175,985
6	55,160	81,490	23,570	12,175	6,340		178,735H
7	54,285	81,155	23,340	12,300	6,270		177,350
8	51,970	81,850	23,705	12,615	6,320		176,460
11	51,680	83,255	24,200	12,795	6,490		178,420
12	49,380	84,160	24,805	13,110	6,710		178,165
13	42,075	83,525	26,885	13,060	6,845	5L	172,395
14	40,120	85,100	27,165	13,350	6,920	5	172,660
15	39,500	86,745	28,190	13,740	7,175	5	175,355
18	37,985	88,300	28,350	13,920	7,275	15	175,845
19	36,315	89,315	28,525	14,410	7,365	15	175,945
20	33,905	88,630	28,980	14,630	7,705	15	173,865
21	32,390	87,310	29,750	14,455	8,030	15	171,950
22	31,090	89,390	30,825	14,630	8,115	15	174,065
25	28,505	89,540	31,070	14,450	8,040	115H	171,720
26	26,455	89,045	32,880	14,570	8,680	115	171,745
27	22,610	87,955	33,405	14,480	9,125	115	167,690
28	16,650	89,735	34,735	14,990H	9,740H	115	165,965
29	13,635L	91,560H	35,750H	14,980	9,635	115	165,675L

H = high L = low A = asked B = bid N = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.58		2.59	2.53¾	2.54¼	2.54½
3	2.53¼		2.60½	2.53	2.59¾	
4	2.59¾		2.62¼	2.59	2.60¾	2.60¼
5	2.60½		2.63	2.60	2.60½	
8	2.60½		2.60½	2.56¾	2.58	
9	2.57½		2.58	2.54½	2.56½	2.56
10	2.56	2.55½	2.56	2.51½	2.51½	2.52
11	2.51		2.55¼	2.51 **L**	2.53½	
12	2.55½	2.56	2.59	2.55	2.58	2.57½
15	2.56		2.59	2.56	2.58½	
16	2.59		2.63½**H**	2.59	2.62	
17	2.61½		2.61½	2.57	2.59½	
18	2.59		2.59	2.55½	2.56¼	
19	2.56½	2.56¼	2.58	2.53	2.53	
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.60½	2.59½	2.61	2.57½	2.57¾	2.57½
3	2.57¾	2.57¼	2.64½	2.57¼	2.64	2.64½
4	2.65	2.64½	2.66	2.63½	2.65	2.65½
5	2.65½	2.65	2.66	2.63	2.64½	2.64¾
8	2.64¾	2.64	2.64¾	2.61¼	2.62½	2.62¾
9	2.62½	2.61¾	2.62¾	2.59	2.60¾	2.60½
10	2.59¾	2.59½	2.59¾	2.56	2.56	2.56¼
11	2.55¼	2.55	2.58¼	2.54½**L**	2.56¼	2.56
12	2.56	2.56½	2.60	2.56	2.59½	2.60
15	2.57½	2.56½	2.59½	2.56	2.58¼	2.58
16	2.57¾	2.58	2.61	2.57¾	2.59¾	2.59½
17	2.61	2.60¼	2.61½	2.58	2.60¼	2.59¾
18	2.59½	2.59¾	2.60	2.57¾	2.58¼	2.58½
19	2.58¾	2.58½	2.62½	2.58	2.61¾	2.62
22	2.62½		2.63	2.57	2.57½	2.57
23	2.57		2.63	2.57	2.62½	2.61¾
24	2.63½	2.64	2.65	2.59	2.60¾	2.61
25	2.59¾	2.59¼	2.61	2.58½	2.60½	2.60¾
26	2.60¼	2.60½	2.64	2.60¼	2.63¾	2.64
29	2.64½	2.65	2.68	2.64½	2.67½	2.67¾
30	2.70	2.69½	2.70½**H**	2.65	2.65½	2.65

March 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.57		2.57¾	2.55	2.55¼	2.55
3	2.55		2.61	2.55	2.60¾	2.61
4	2.61		2.62	2.59¾	2.62	
5	2.62		2.62¾	2.60¼	2.61	2.61½
8	2.60½		2.60½	2.58	2.60	
9	2.59		2.59½	2.56	2.57	2.57¼
10	2.56½	2.56	2.56½	2.53	2.53	2.53¼
11	2.50	2.51	2.54¼	2.50 **L**	2.51½	2.51
12	2.53	2.52½	2.55½	2.52	2.55	2.55½
15	2.53½	2.53	2.54	2.51½	2.52½	2.52¾
16	2.52½	2.52¼	2.55	2.52¼	2.53½	2.54
17	2.54½	2.54¼	2.55½	2.53	2.55½	2.55
18	2.54½		2.54¾	2.52½	2.53¼	2.53½
19	2.53¾	2.53½	2.56¾	2.53	2.56¾	
22	2.56½		2.57¾	2.53½	2.53½	
23	2.53		2.58	2.53	2.57¼	
24	2.58½		2.59¾	2.55	2.57½	
25	2.56½	2.55½	2.56½	2.54¾	2.56½	2.55½
26	2.56½		2.59	2.56½	2.59	
29	2.59½		2.62¼	2.59½	2.61½	2.62
30	2.62½		2.64 **H**	2.57	2.58	2.57

May 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.46		2.47	2.45	2.45½	2.45
3	2.45½		2.49½	2.45½	2.48½	
4	2.48½		2.49¾	2.48	2.49	
5	2.49		2.50½**H**	2.48½	2.49	2.49¼
8	2.48¾		2.48¾	2.47½	2.47¾	
9	2.47½		2.48	2.45½	2.46¼	
10	2.45	2.44½	2.45¼	2.41½	2.42	
11	2.40½		2.42½	2.39	2.39	2.39½
12	2.40½	2.40¼	2.42¼	2.40	2.41	
15	2.39½		2.39¾	2.38	2.38	2.38¼
16	2.37½	2.37	2.40½	2.37 **L**	2.39	
17	2.40		2.41	2.39¼	2.40	
18	2.40		2.40½	2.38¾	2.39½	
19	2.40	2.39¾	2.41	2.38½	2.41	
22	2.41½		2.43½	2.40½	2.40½	
23	2.41		2.44	2.40	2.43	
24	2.44¼		2.45¾	2.43	2.43	
25	2.43	2.42½	2.43	2.42	2.43	
26	2.44½		2.45¼	2.43½	2.44½	
29	2.45		2.48¾	2.45	2.46¾	2.46½
30	2.49½	2.49¾	2.50	2.44	2.44	2.44½

July 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	2.40		2.41	2.39¼	2.39½	2.39¼
3	2.40		2.43¾**H**	2.39½	2.42	
4	2.42		2.42½	2.41	2.42	
5	2.43		2.43	2.41½	2.43	
8	2.42		2.42½	2.41½	2.41¾	
9	2.42		2.42	2.39½	2.40¼	
10	2.39½		2.39½	2.35	2.35	
11	2.33½		2.34¾	2.32	2.32	
12	2.33		2.35½	2.32½	2.34¼	2.33¾
15	2.33		2.35	2.30½	2.30½	
16	2.30½	2.30	2.32	2.30 **L**	2.31¼	
17	2.32		2.33	2.31	2.32	
18	2.32		2.32½	2.30¾	2.31	
19	2.31½		2.32	2.30¼	2.32	
22	2.32		2.33¾	2.31	2.31½	
23	2.33½		2.34¾	2.31¾	2.34	2.34½
24	2.35¾		2.36½	2.35	2.35	
25	2.34½		2.35	2.33¾	2.35	
26	2.35¼		2.37½	2.35¼	2.36½	
29	2.38		2.40¼	2.37½	2.38½	
30	2.40		2.41	2.35½	2.35½	

September 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2					2.39½**N**	
3					2.42 **N**	
4					2.42 **N**	
5					2.43 **N**	
8					2.41¾**N**	
9					2.40¼**B**	
10					2.35 **N**	
11					2.32 **N**	
12					2.34 **N**	
15					2.30½**N**	
16					2.31¼**N**	
17	2.34½		2.34½	2.33 **L**	2.33½**B**	
18					2.31 **N**	
19	2.34¼		2.34¼	2.33	2.33	
22					2.34 **B**	
23	2.37		2.37½	2.34½	2.37½**B**	
24	2.40		2.40 **H**	2.39	2.39	
25	2.37		2.37½	2.37	2.37½**B**	
26					2.39½**N**	
29					2.40½**B**	
30					2.37 **N**	

Volume of sales Units of 1,000 bushels

Sep	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	**HOLIDAY**						
2	7,370**H**	21,140	6,060	695	1,145		36,410
3	5,005	44,815**H**	4,765	500	615		55,700**H**
4	4,025	33,845	5,095	2,345	2,325		47,635
5	3,945	22,035	2,065**L**	345**L**	360**L**		28,750
8	1,240	19,915	2,260	775	700		24,890
9	1,535	23,035	2,545	1,920	1,975		31,010
10	2,360	32,495	4,900	2,175	2,340		44,270
11	1,390	27,245	8,070**H**	1,610	1,420		39,735
12	1,715	19,805	4,525	2,055	1,635		29,735
15	1,345	15,075	3,920	1,530	905		22,775
16	1,490	16,890	3,800	3,030**H**	2,925**H**		28,135
17	875	18,010	4,610	1,960	1,415	20**H**	26,890
18	495**L**	14,850	4,070	1,390	995		21,800
19	560	14,120	2,685	1,660	2,200	10	21,235
22		28,165	5,030	1,710	1,240		36,165
23		24,585	4,560	2,045	995	15	32,200
24		30,500	5,645	2,150	1,635	20	39,950
25		19,020	4,195	1,295	1,330	5**L**	25,845
26		13,345**L**	2,260	1,885	1,660		19,150**L**
29		35,425	7,510	815	1,030		44,840
30		40,540	6,360	2,370	2,345		51,615
TOTAL	33,350	514,875	94,930	34,260	31,250	70	708,735

Open contracts Units of 1,000 bushels

Sep	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	**HOLIDAY**						
2	10,630**H**	93,630	36,940	15,280	10,145**L**	115**L**	166,740
3	9,935	99,310	36,880**L**	14,960**L**	10,150	115	171,350
4	8,775	100,445	37,640	15,320	10,230	115	172,525
5	7,610	100,850	37,300	15,340	10,330	115	171,545
8	7,085	102,640	37,400	15,295	10,360	115	172,895
9	6,570	101,175	38,015	16,095	10,805	115	172,775
10	4,470	97,875	37,275	16,625	11,580	115	167,940
11	3,735	96,240	37,560	16,735	12,180	115	166,565**L**
12	3,260	96,110	38,845	17,125	12,720	115	168,175
15	2,580	96,575	39,550	17,240	13,060	115	169,120
16	1,935	96,515	40,340	18,700	14,245	115	171,850
17	1,475	93,640	40,325	19,205	14,515	135	169,295
18	610	93,710	41,340	19,300	14,685	135	169,780
19	255**L**	93,120	41,060	19,980	15,040	145	169,600
22		93,950	41,740	20,025	15,430	145	171,290
23		92,750**L**	42,290	20,790	15,805	160	171,795
24		95,255	42,605	20,810**H**	16,745	180	175,595
25		98,385	43,210	20,615	17,575	190**H**	179,975
26		99,310	43,885**H**	20,755	18,225	190	182,365
29		103,070	43,130	20,705	18,355	190	185,450
30		108,330**H**	43,655	20,695	18,695**H**	190	191,565**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

December 1986

Oct	Open		High	Low	Close	
1	2.65¼	2.65½	2.70	2.64¼	2.68¾	2.70
2	2.69½	2.69	2.74½	2.68½	2.73¾	2.73½
3	2.72½	2.72	2.74¼	2.66½	2.68	2.68¼
6	2.66½	2.65½	2.67	2.62½L	2.64	2.63¾
7	2.63	2.62½	2.68½	2.62½	2.66	2.65½
8	2.66	2.65½	2.68¼	2.64½	2.67	2.67¼
9	2.68½	2.69½	2.73¾	2.68½	2.73¼	2.73½
10	2.73	2.72¾	2.74¼	2.71¼	2.72¾	2.73
13	2.71½	2.71	2.78½	2.71	2.77¾	2.78¼
14	2.78	2.78¼	2.80	2.76	2.79¾	2.80
15	2.78½	2.79	2.79	2.75½	2.76¾	2.77
16	2.75½	2.74½	2.76	2.72½	2.74½	2.75½
17	2.75½	2.75¾	2.77¼	2.74	2.76½	2.77
20	2.78	2.78½	2.84	2.78	2.83¼	2.83
21	2.84½		2.89¾	2.82½	2.89½	2.89¾
22	2.89½	2.90	2.90½	2.87	2.89½	2.90¼
23	2.89	2.88¼	2.89¼	2.85½	2.86¼	2.87
24	2.86½	2.86¾	2.88¼	2.84	2.88¼	2.87¾
27	2.88½	2.88¼	2.94¾H	2.85¾	2.94½	2.94
28	2.94	2.93	2.94¾	2.87	2.87	2.88
29	2.86	2.85½	2.86	2.82	2.82¾	2.83¼
30	2.83¼	2.83½	2.91½	2.82½	2.90½	2.90¾
31	2.89¾	2.90	2.90½	2.86	2.86¾	2.87

March 1987

Oct	Open		High	Low	Close	
1	2.58		2.63½	2.57¾	2.63½	2.63
2	2.62¼	2.62	2.67½	2.62	2.66½	
3	2.65½		2.67½	2.60½	2.62	2.61½
6	2.60	2.60¼	2.60½	2.57½L	2.59	
7	2.58		2.62¼	2.58	2.59¾	2.60
8	2.60	2.60½	2.62	2.59	2.61½	2.62
9	2.63		2.67	2.62¾	2.66	2.65¾
10	2.66		2.66¼	2.63¾	2.64¾	2.65
13	2.62		2.69	2.62	2.68	2.67½
14	2.68½	2.68	2.70	2.66½	2.69½	2.70
15	2.69		2.69	2.66¼	2.67½	2.67¾
16	2.65		2.66¾	2.64¼	2.66	2.66¼
17	2.66¼	2.66	2.67¾	2.64¾	2.66½	2.67
20	2.67½		2.72¼	2.67½	2.71	2.72
21	2.72	2.71½	2.75½	2.70	2.75	2.75½
22	2.75½	2.76	2.76½	2.73¼	2.74¾	2.75
23	2.74½	2.74	2.74¾	2.71½	2.73	2.73½
24	2.72		2.74½	2.70½	2.74	2.74½
27	2.74¼	2.74	2.79½H	2.72½	2.78½	2.79
28	2.79	2.78¾	2.79½	2.73	2.74	2.73
29	2.71¼	2.71½	2.72	2.69	2.70	2.70½
30	2.71		2.78	2.69½	2.75½	
31	2.75		2.76	2.70½	2.72	2.72½

May 1987

Oct	Open		High	Low	Close	
1	2.44½		2.49¼	2.44 L	2.49¼	
2	2.48¾		2.54	2.48½	2.51½	
3	2.51½		2.52¼	2.48½	2.48½	2.48¾
6	2.48		2.48½	2.46	2.46	
7	2.46		2.49	2.46	2.47½	2.47¼
8	2.47		2.49	2.46¾	2.49	2.48½
9	2.50½		2.53	2.50	2.51¼	2.51½
10	2.52		2.52	2.50	2.51	2.50¾
13	2.50		2.54¼	2.49½	2.52	2.53
14	2.52		2.55	2.51½	2.54¼	
15	2.53¾		2.53¾	2.52½	2.53½	
16	2.51½		2.52¼	2.50¾	2.51¼	2.51
17	2.52	2.51½	2.52¾	2.50¾	2.51½	2.52½
20	2.52¾		2.56¾	2.52½	2.56	2.56½
21	2.56		2.60	2.55¼	2.59½	2.59
22	2.59		2.59¾	2.57½	2.57½	
23	2.57½		2.58	2.56	2.57	
24	2.56		2.57¾	2.55	2.57½	2.57¼
27	2.58		2.61½H	2.56¾	2.60½	2.60¾
28	2.60¾		2.61	2.57½	2.57½	
29	2.56		2.57½	2.55¼	2.56¼	2.55½
30	2.56		2.60	2.55¾	2.59	
31	2.59		2.59½	2.55	2.55½	

July 1987

Oct	Open		High	Low	Close	
1	2.36		2.41	2.36 L	2.41	2.40
2	2.40		2.44	2.39½	2.42¼	
3	2.42½	2.42¼	2.43	2.39¼	2.39½	2.39¾
6	2.38½		2.39½	2.36½	2.36¾	
7	2.37		2.38¾	2.36¾	2.37½	2.38
8	2.38		2.39	2.37	2.39	
9	2.39¾		2.42¼	2.39½	2.40	
10	2.40½		2.41¾	2.38½	2.41¼	2.41½
13	2.40½	2.40	2.43½	2.40	2.42½	2.43
14	2.42½		2.43	2.40¾	2.42¾	
15	2.42½	2.42¾	2.43	2.41¼	2.41¾	2.42
16	2.41		2.41½	2.40	2.40¼	2.40½
17	2.41		2.41½	2.39½	2.40¼	2.40½
20	2.40¾		2.43¾	2.40¾	2.43¼	
21	2.43½	2.43¼	2.45¾	2.42	2.45¾	
22	2.45½	2.45¾	2.46¼	2.43¾	2.44	
23	2.44		2.44½	2.42	2.42¼	2.42½
24	2.42		2.43½	2.41½	2.43½	
27	2.43¾	2.44	2.46½	2.42¼	2.46½	
28	2.46¼		2.46¾H	2.43	2.43	
29	2.42		2.44	2.42	2.42½	2.42¼
30	2.43	2.43½	2.46¼	2.43	2.45¾	
31	2.44½		2.46½	2.43½	2.44	2.43½

September 1987

Oct	Open		High	Low	Close
1					2.41½N
2					2.43 N
3					2.40¾N
6					2.38 B
7	2.38½		2.39¼	2.38½L	2.39¼B
8	2.40		2.41	2.39	2.39 B
9	2.41		2.43½	2.40½	2.40½
10	2.44		2.44	2.41	2.41
13					2.42¾N
14	2.44		2.44	2.41¾	2.43 B
15	2.42¾		2.43	2.41¾	2.41¾
16	2.41¾	2.41½	2.41¾	2.40½	2.41 B
17					2.41 B
20					2.43¼B
21	2.47½		2.47½	2.43¼	2.45¾
22	2.45¾		2.45¾	2.44¼	2.44¼
23	2.44		2.44	2.42¼	2.42½
24	2.43¼		2.43¼	2.41½	2.43
27	2.45		2.46½	2.42¾	2.46½
28	2.49		2.49 H	2.46	2.46
29	2.46½		2.46½	2.45	2.45
30					2.47 N
31	2.48		2.48	2.45	2.45

December 1987

Oct	Open	High	Low	Close
1				
2	2.56	2.56 H	2.53	2.53
3				2.50 N
6				2.47 N
7				2.48 N
8				2.50 B
9				2.51½N
10	2.51½	2.51½	2.50½	2.50½
13				2.50 B
14				2.50 B
15	2.50	2.50	2.48¾	2.48¾
16	2.50½	2.50½	2.47½L	2.47½
17				2.47 B
20				2.48 B
21	2.51	2.51½	2.51	2.51½
22	2.53½	2.53½	2.51	2.51
23	2.51½	2.51½	2.49½	2.49½
24	2.50	2.50	2.49½	2.49½
27	2.50	2.53	2.49¼	2.53
28	2.55	2.55	2.51	2.51
29				2.51 B
30				2.53 N
31	2.53	2.53	2.51½	2.51½

Volume of sales Units of 1,000 bushels

Oct	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	19,565	3,090L	1,385	1,515			25,555
2	50,600H	10,070	3,735	4,425H		10L	68,840H
3	32,795	7,905	1,395	1,605			43,700
6	30,870	6,005	1,935	2,130			40,940
7	17,650	4,550	2,935	1,750	20		26,905
8	16,185	3,170	950L	1,440	10		21,755
9	28,230	13,905H	2,055	3,040	10		47,240
10	16,065	4,440	1,235	1,940	10	10	23,700
13	24,455	9,140	3,100	2,750			39,445
14	24,900	9,620	4,660H	2,915	45		42,140
15	19,465	6,150	2,335	3,155	5L	10	31,120
16	17,770	5,925	1,285	2,045	15	30	27,070
17	12,280L	3,275	2,025	1,025L			18,605L
20	21,810	6,105	3,030	3,190			34,135
21	34,530	10,760	3,525	2,870	155H	50H	51,890
22	24,230	6,850	2,000	1,900	40	15	35,035
23	18,765	7,960	2,130	1,645	10	45	30,555
24	19,445	5,110	1,170	1,180	45	10	26,960
27	24,500	9,600	1,725	2,385	20	30	38,260
28	26,975	6,895	2,875	2,555	35	15	39,350
29	29,570	8,285	3,035	2,340	55		43,285
30	23,380	8,430	2,815	1,815			36,440
31	18,225	6,055	1,810	1,520	35	25	27,670
TOTAL	552,260	163,295	53,145	51,135	510	250	820,595

Open contracts Units of 1,000 bushels

Oct	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	110,235	44,305	20,930L	19,110H	190L		194,770
2	120,015H	43,225	21,140	18,135	190	5L	202,710H
3	117,095	42,990	21,155	17,915	190	5	199,350
6	111,025	42,400L	21,380	17,170	190	5	192,170
7	109,965	43,085	20,945	17,270	195	5	191,465
8	106,340	42,890	21,040	17,090	205	5	187,570
9	106,305	43,815	20,990	16,195	205	5	187,515
10	105,830	45,210	21,330	16,250	205	10	188,835
13	106,075	45,390H	21,555	15,860L	205	10	189,095
14	105,360	44,435	21,705	15,930	245	10	187,685
15	104,295	45,115	22,085	16,705	240	20	188,460
16	100,795	44,550	22,105	17,010	255	50	184,765
17	100,370	44,405	22,935	17,240	255	50	185,255
20	101,105	43,755	22,830	16,870	255	50	184,865
21	98,920	44,695	22,735	17,130	385	50	183,915
22	95,045	44,645	22,555	16,970	415	65	179,695
23	93,425	44,815	22,700	16,920	425	75	178,360
24	91,575	44,745	22,955	16,720	420	85	176,500
27	90,645	45,235	23,065H	16,210	425	115	175,695
28	87,505	44,450	22,920	16,185	460	130	171,650
29	82,510	43,200	22,980	16,185	510	130	165,515
30	84,115	43,310	22,790	16,545	510	130	167,400
31	81,220L	44,180	22,625	16,675	540H	150H	165,390L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

December 1986

Nov	Open		High	Low	Close	
3	2.85½	2.85	2.91¾	2.85	2.89½	2.89
4	2.90	2.90¼	2.92¾	2.90	2.90¾	
5	2.89½	2.89¼	2.93½H	2.88¼	2.93	2.93½
6	2.91¾	2.91½	2.92½	2.86	2.86½	2.86¼
7	2.86	2.85½	2.88¾	2.84¾	2.88¾	2.88¼
10	2.88		2.91	2.82½	2.82¾	2.82½
11	2.80½	2.79	2.81¼	2.77 L	2.78	2.77
12	2.78	2.78½	2.83¼	2.77½	2.82¼	2.83
13	2.83	2.82½	2.83½	2.80	2.82½	2.82
14	2.82		2.82¾	2.80½	2.81¾	2.82
17	2.81	2.81½	2.87	2.80½	2.86½	
18	2.84	2.84½	2.86¾	2.83	2.86¼	2.86¾
19	2.87	2.87¼	2.87¼	2.84	2.85¾	2.85½
20	2.85¾	2.86	2.86½	2.82¼	2.82½	2.82¾
21	2.82½		2.82¾	2.77½	2.78½	2.79
24	2.79	2.79¾	2.81½	2.79	2.79¾	2.80
25	2.81	2.81½	2.81¾	2.77½	2.80	2.80½
26	2.81	2.81½	2.87	2.79	2.86½	2.87
27	**HOLIDAY**					
28	2.87	2.87½	2.92	2.87	2.92	

March 1987

Nov	Open		High	Low	Close	
3	2.71½		2.73¾	2.70½	2.71	2.70½
4	2.72	2.71¾	2.73½	2.71¼	2.72½	2.73
5	2.71¼	2.71	2.74¾	2.70¾	2.74½	2.74
6	2.74	2.73¼	2.74	2.70¾	2.71	
7	2.70		2.73½	2.69½	2.73¼	2.73½
10	2.72	2.71½	2.75	2.70	2.70¼	2.70
11	2.68	2.68½	2.69½	2.66	2.66¼	2.66
12	2.66	2.65½	2.69¾	2.65½L	2.69¾	2.69¼
13	2.69¼	2.69½	2.69¾	2.67¼	2.68½	2.68¼
14	2.68½	2.68	2.70	2.67¾	2.69	
17	2.69¼	2.69	2.74	2.69	2.72¾	2.73
18	2.71½	2.71¼	2.74	2.70¼	2.73¾	2.74
19	2.74½	2.74	2.74½	2.71¾	2.72½	
20	2.73	2.74	2.74	2.71½	2.71¾	2.71½
21	2.71½	2.71¼	2.72	2.70¼	2.71¼	2.71¾
24	2.72¼		2.74	2.71	2.73½	2.74
25	2.74½	2.74	2.74¾	2.72	2.73½	2.74
26	2.74½	2.75	2.82	2.74½	2.81¾	2.82
27	**HOLIDAY**					
28	2.83½	2.84½	2.86½H	2.82½	2.86½	2.86

May 1987

Nov	Open		High	Low	Close	
3	2.55	2.54¾	2.57	2.54¾	2.55¼	2.55
4	2.56		2.57¼	2.55½	2.56¼	2.56
5	2.55½	2.56	2.58¼	2.55½	2.57¾	2.57
6	2.57		2.57½	2.55½	2.55½	
7	2.55		2.57½	2.55	2.57	2.57¼
10	2.56	2.55¾	2.59	2.55½	2.55½	2.56
11	2.54¼	2.54½	2.55¼	2.53	2.53	
12	2.53¼		2.55½	2.52½L	2.55	2.54½
13	2.55½	2.56	2.56	2.54	2.54¼	
14	2.54¼		2.56½	2.54¼	2.55¼	
17	2.54½		2.59¾	2.54½	2.58½	2.58¾
18	2.57¼		2.59¼	2.56¼	2.59¼	
19	2.60		2.60	2.57¾	2.58½	
20	2.59		2.59½	2.57¾	2.57¾	2.58¼
21	2.57½		2.58¼	2.56½	2.57	2.56½
24	2.57½	2.57¼	2.58¾	2.56½	2.57¾	2.57½
25	2.58¾		2.58¾	2.56½	2.57½	2.58
26	2.58¼		2.66	2.58¼	2.63½	
27	**HOLIDAY**					
28	2.64½		2.67 H	2.64½	2.66¾	2.67

July 1987

Nov	Open		High	Low	Close	
3	2.43½	2.43	2.44½	2.42¼	2.42½	2.42¾
4	2.43	2.43½	2.44½	2.43	2.43¾	2.44
5	2.43½	2.43¼	2.44¾	2.43	2.43¾	2.44
6	2.43½	2.43¼	2.45	2.43¼	2.43¼	
7	2.43		2.46	2.43	2.45¾	2.46
10	2.45		2.47½	2.44½	2.45½	2.44½
11	2.42¼		2.44	2.42	2.42	
12	2.42¼		2.43¾	2.41½L	2.43½	2.43¾
13	2.44		2.44	2.42¼	2.42¼	
14	2.43		2.44¾	2.42½	2.43½	
17	2.44		2.47½	2.43¾	2.46¾	2.47
18	2.45		2.47	2.44½	2.46¾	
19	2.48		2.48	2.45¼	2.47	
20	2.47¾		2.48	2.46	2.46¼	
21	2.46½		2.46½	2.45	2.45	2.45¼
24	2.46		2.47	2.45¼	2.46¾	2.47
25	2.46¾	2.46½	2.47	2.45¼	2.46¾	
26	2.47		2.49¾	2.46½	2.49½	
27	**HOLIDAY**					
28	2.49½	2.49¾	2.50½H	2.48¼	2.48½	

September 1987

Nov	Open		High	Low	Close	
3	2.45¼		2.45¼	2.44¾	2.44¾	
4					2.45½B	
5					2.45½B	
6					2.45¼B	
7					2.45¾B	
10	2.45¾	2.46	2.48½	2.45	2.46 B	
11	2.44		2.44¼	2.43¾L	2.43¾	
12	2.45		2.45	2.44	2.44¼	
13	2.44	2.43¾	2.44½	2.43¾	2.44	
14	2.44¼		2.45	2.44¼	2.45	
17	2.45		2.49½	2.45	2.47½	
18	2.46¼	2.46	2.46½	2.46	2.46½	
19					2.47 B	
20					2.47¼B	
21	2.47½		2.47½	2.46	2.46	
24	2.46½		2.47	2.46½	2.47 B	
25	2.47		2.47	2.46	2.46½	
26					2.49½B	
27	**HOLIDAY**					
28	2.50		2.50½H	2.50	2.50	

December 1987

Nov	Open		High	Low	Close	
3	2.53		2.53	2.51½	2.51½	
4					2.51½B	
5					2.51½B	
6	2.51		2.51	2.51	2.51	
7	2.51		2.53	2.51	2.51	
10	2.52		2.52¼	2.51¼	2.51¼	
11	2.51		2.52	2.50¾	2.51	
12	2.52		2.53	2.50¼L	2.51¼	
13	2.51		2.52½	2.51	2.51¼	
14	2.51¼		2.51¼	2.51¼	2.51¼	
17					2.53 B	
18	2.53		2.53	2.53	2.53	
19	2.55		2.55	2.55	2.55	
20	2.56		2.56 H	2.53	2.53	
21	2.53		2.53	2.52¾	2.52¾	
24	2.54½		2.54½	2.52¾	2.52¾	
25	2.55		2.55	2.51½	2.52 B	
26	2.52½	2.52	2.52½	2.52	2.52½	2.52
27	**HOLIDAY**					
28	2.53½		2.53½	2.53½	2.53½	

Volume of sales Units of 1,000 bushels

Nov	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
3	14,080	5,200	2,045	975	10	10	22,320
4	11,590	4,340	1,215	1,680			18,825
5	14,495	6,420	1,100	940L			22,955
6	27,190	8,550	1,100	1,040		15	37,895
7	16,515	4,145L	1,335	1,575		20	23,590
10	26,830	9,775	2,375	2,180	85	5L	41,250
11	33,425H	17,060	3,175	4,415	50	165	58,290
12	21,990	13,195	1,615	4,060	305	95	41,260
13	13,355	6,790	725	1,295	50	30	22,245
14	7,790L	4,885	1,335	1,705	440H	220H	16,375L
17	19,945	11,030	2,950	3,915	35		37,875
18	11,235	8,805	1,680	2,025	120	50	23,915
19	9,765	7,435	1,930	1,725		10	20,865
20	16,970	8,475	700L	1,675		10	27,830
21	26,140	14,215	1,320	1,780	25	15	43,495
24	14,170	14,190	2,615	1,280	5L	10	32,270
25	20,105	18,565	1,575	2,100	145	5	42,495
26	22,305	44,490H	8,450H	6,575H		15	81,835H
27	**HOLIDAY**						
28	10,615	22,910	2,495	2,665	80	10	38,775
TOTAL	338,510	230,475	39,735	43,605	1,350	685	654,360

Open contracts Units of 1,000 bushels

Nov	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
3	80,710H	45,295	22,925H	16,840L	550L	155	166,475H
4	79,640	45,470	22,755	17,465	550	155	166,035
5	78,675	45,255L	22,785	17,485	550	155	164,905
6	74,900	45,735	22,875	17,625	550	160	161,845
7	74,750	45,740	22,855	17,985	550	155	162,035
10	68,795	46,485	22,335	18,440	575	150L	156,780
11	62,125	48,215	21,610	18,535	600	255	151,340
12	58,030	48,530	21,360	19,450	665	330	148,365
13	55,825	48,860	21,415	19,660	695	320	146,775
14	55,495	49,685	22,225	19,815	900	320	148,440
17	56,660	49,890	21,405	20,290	925	320	149,490
18	55,260	50,655	21,185	20,055	905	320	148,380
19	54,660	51,780	21,195	20,500	905	325	149,365
20	52,500	53,900	21,075	20,385	905	335H	149,100
21	44,425	57,760	20,685	20,365	895	330	144,460
24	39,565	63,220	21,730	20,350	895	330	146,090
25	32,970	67,010	22,255	20,740H	875	335	144,185
26	24,815	77,445	20,385	20,240	875	330	144,090
27	**HOLIDAY**						
28	21,540L	80,785H	19,995L	19,915	955H	330	143,520L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

WHEAT

Futures prices Open, high, low, and close $ per bushel

December 1986

Dec	Open		High	Low	Close	
1	2.91		2.94 H	2.89½	2.93½	
2	2.89		2.90¾	2.88½	2.89¾	
3	2.89		2.89	2.86½	2.88½	2.89
4	2.88½	2.88¼	2.89¾	2.83	2.83½	
5	2.82¾		2.85½	2.82	2.85	
8	2.88¾		2.88¾	2.83½	2.85	2.84½
9	2.85		2.85	2.79	2.79	
10	2.82		2.82¾	2.79½	2.80	2.79½
11	2.79½		2.83	2.79½	2.79½	
12	2.78¾		2.81½	2.78¼	2.79¾	
15	2.80¾		2.82½	2.80¾	2.82½	
16	2.82½		2.82½	2.79	2.79¾	
17	2.80½		2.80½	2.78	2.78	
18	2.77		2.79	2.76	2.79	
19	2.80½		2.82	2.61½L	2.62	2.61½
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

March 1987

Dec	Open		High	Low	Close	
1	2.86¼	2.86¾	2.88 H	2.83½	2.87¾	2.87½
2	2.85	2.83½	2.85½	2.83½	2.84¼	2.84
3	2.83½	2.83¾	2.85	2.82½	2.85	2.84½
4	2.84½	2.84¼	2.87½	2.81	2.81¾	2.81½
5	2.80½	2.81	2.82¾	2.80	2.81¾	2.82
8	2.82½	2.84	2.84½	2.82	2.82¾	2.82½
9	2.82¾	2.82½	2.82¾	2.77½	2.78	2.77½
10	2.79½	2.78¾	2.79½	2.77¾	2.78½	2.78¼
11	2.78		2.80	2.76	2.76	2.76¼
12	2.75½	2.76	2.77½	2.75	2.75¾	2.75½
15	2.75¼	2.75½	2.78	2.75¼	2.77	2.77¼
16	2.77¼	2.76¾	2.78	2.75½	2.75¾	2.75½
17	2.75½	2.75¼	2.75¾	2.71¼	2.72¼	2.72
18	2.71½	2.71¾	2.73¼	2.71 L	2.72¼	2.71¾
19	2.72½	2.72	2.74¼	2.71	2.72½	2.73
22	2.72¼	2.72¾	2.77½	2.72¼	2.77½	2.77
23	2.76½	2.76¼	2.79	2.75½	2.75¾	2.75½
24	2.76	2.76¼	2.77	2.75	2.75½	2.75¾
25	HOLIDAY					
26	2.76	2.76¼	2.77¾	2.75½	2.75½	2.75¾
29	2.76½	2.76¼	2.77¼	2.72¼	2.73¼	2.73
30	2.72½	2.72¼	2.74¾	2.71½	2.74½	2.74
31	2.74¾	2.75	2.75½	2.73½	2.74½	2.74¼

May 1987

Dec	Open		High	Low	Close	
1	2.68		2.68¾	2.65¼	2.68¾	2.68½
2	2.66	2.64½	2.67	2.64¼	2.66½	2.66¼
3	2.66½		2.67	2.65	2.66½	2.67
4	2.66	2.66¼	2.69½H	2.65	2.65¾	
5	2.65¼	2.65	2.67¾	2.64¾	2.67	
8	2.67½	2.68	2.68¾	2.67	2.67¾	2.67½
9	2.67		2.67	2.64½	2.65¼	2.65½
10	2.66½	2.66	2.66½	2.64½	2.64¾	
11	2.64¼	2.64½	2.65½	2.62¾	2.63	
12	2.63	2.62¾	2.64½	2.62	2.62½	2.62¼
15	2.62¼	2.62	2.63¾	2.62	2.63½	2.63¾
16	2.63	2.63¼	2.63¾	2.61½	2.61¾	2.61½
17	2.61½		2.61¾	2.59¼	2.59¾	2.60
18	2.59¾	2.59½	2.59¾	2.58½	2.58½	
19	2.58		2.59¾	2.58 L	2.59½	2.59¾
22	2.60		2.64½	2.59¾	2.64¼	2.64
23	2.64	2.63¾	2.64½	2.61	2.61¼	
24	2.61¼		2.62¼	2.60½	2.60½	
25	HOLIDAY					
26	2.61¼		2.63	2.61¼	2.62¼	
29	2.62½		2.62¾	2.58½	2.59½	
30	2.59		2.61½	2.58¼	2.60½	
31	2.61		2.62¼	2.60	2.61	2.60½

July 1987

Dec	Open		High	Low	Close	
1	2.49	2.49½	2.49½	2.47½	2.49¼	
2	2.47½		2.49	2.46½	2.49	2.48½
3	2.47½		2.49	2.47½	2.48½	
4	2.47¾		2.49¼	2.47½	2.48½	2.48¾
5	2.48	2.48¼	2.49½	2.48	2.49	
8	2.49¼	2.49½	2.50 H	2.48¼	2.48½	
9	2.48		2.48	2.46	2.46½	2.46¾
10	2.47		2.47¼	2.44¾	2.46	2.45½
11	2.45¼		2.46½	2.44¾	2.45	2.45½
12	2.45		2.46¾	2.45	2.45½	2.46
15	2.46	2.45¾	2.46¾	2.44¾	2.46¼	2.46½
16	2.46¼		2.46¼	2.43¾	2.43¾	2.44
17	2.44	2.44½	2.44¾	2.42½	2.43	2.43½
18	2.42¾	2.43	2.43¾	2.42 L	2.42¼	2.42
19	2.42¼		2.43¾	2.42	2.43¾	2.43½
22	2.44½	2.44¼	2.47	2.44¼	2.47	2.46½
23	2.46		2.46½	2.43¼	2.43¾	
24	2.43½		2.45	2.43¼	2.44	2.43½
25	HOLIDAY					
26	2.44½		2.46¼	2.44½	2.46	
29	2.46¼	2.46	2.46½	2.43	2.44	
30	2.42¼		2.45¼	2.42¼	2.44½	2.44¼
31	2.45		2.46	2.44	2.45	2.44½

September 1987

Dec	Open		High	Low	Close	
1	2.50½		2.50½	2.50½	2.50½	
2	2.49½		2.49½	2.49	2.49½	
3	2.48		2.50¾	2.48	2.49	
4	2.48½		2.51 H	2.48½	2.49½	
5	2.48½		2.49¾	2.48½	2.49¾	
8	2.51		2.51	2.49½	2.49½	
9	2.49		2.49¼	2.48¼	2.48¼	
10	2.48¼	2.48	2.48½	2.47	2.47¼	
11	2.47½	2.47¼	2.48	2.47	2.47	
12	2.47¼	2.47	2.48	2.47	2.47	
15	2.47		2.48	2.47	2.47½B	
16	2.47½		2.47½	2.45	2.45	
17	2.45		2.45	2.44¼	2.44¼	
18	2.44½		2.44½	2.43½L	2.43½	
19	2.44½		2.45	2.43¾	2.45	
22	2.48		2.48	2.47½	2.48	
23					2.45½N	
24	2.45½		2.46¼	2.45½	2.45½	
25	HOLIDAY					
26					2.47½N	
29	2.47½		2.47½	2.44	2.44¼	
30	2.43¾		2.46	2.43¾	2.45	
31					2.45¼B	

December 1987

Dec	Open		High	Low	Close	
1					2.54 B	
2	2.55		2.55	2.54	2.54½	
3	2.55		2.55	2.54	2.54	
4	2.55		2.55	2.54¼	2.54¼	
5	2.56		2.56 H	2.55½	2.55½	
8	2.55		2.55	2.54½	2.54½	
9					2.53½N	
10					2.52½N	
11	2.52½		2.52½	2.52	2.52	
12	2.52½	2.52	2.54¼	2.52	2.52½	
15	2.54		2.54	2.51½	2.52½B	
16	2.50		2.50	2.50	2.50	
17	2.50¼		2.51½	2.49	2.49½	
18	2.49½		2.50	2.48¾L	2.49¾	
19	2.50		2.51½	2.50	2.51	2.51½
22					2.53½B	
23					2.52 N	
24	2.53		2.53	2.51¾	2.52¼	
25	HOLIDAY					
26	2.52		2.52	2.52	2.52	
29	2.51½		2.51½	2.50	2.50	
30	2.50		2.51	2.50	2.50	
31	2.50		2.51¾	2.50	2.50½	

Volume of sales Units of 1,000 bushels

Dec	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	5,510	14,645	2,180	2,540	5L		24,880
2	5,685	13,620	2,420	1,910	5	10	23,650
3	4,460	11,665	2,230	2,225	30	30	20,640
4	8,045H	32,615	5,810H	4,405	330	35	51,240H
5	3,540	14,130	2,965	2,690	10	55	23,390
8	1,260	10,085	2,120	1,795	35	5L	15,300
9	4,690	28,095	3,760	3,295	85		39,925
10	1,440	15,620	3,700	3,115	345		24,220
11	1,085	19,535	3,380	2,430	255	30	26,715
12	1,250	16,575	2,450	4,280	120	25	24,700
15	790L	10,660	1,625	1,915	10	35	15,035
16	1,360	11,930	2,210	3,505	40	5	19,050
17	2,115	36,065H	3,985	4,820H	105	135	47,225
18	1,050	20,045	4,500	4,265	220	50	30,130
19	2,430	22,060	4,000	3,905	60	50	32,505
22		17,075	2,070	2,870	140		22,155
23		11,645	2,095	1,980			15,720
24		4,675	1,140	920L	125	30	6,890
25	HOLIDAY						
26		3,495L	1,460	1,025		5	5,985L
29		13,180	1,680	2,065	850H	60	17,835
30		13,110	2,675	1,985	180	120	18,070
31		7,095	925L	1,900		155H	10,075
TOTAL	44,710	347,620	59,380	59,840	2,950	835	515,335

Open contracts Units of 1,000 bushels

Dec	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	19,550H	82,280	19,435H	19,620	955L	330L	142,170H
2	18,220	82,390	19,080	19,645	960	340	140,635
3	16,425	82,910	18,485	19,495L	975	360	138,650
4	13,470	82,995H	17,385	19,815	985	385	135,035
5	12,105	81,645	16,830	20,640	980	390	132,590
8	11,510	82,115	16,025	21,080	975	395	132,100
9	8,510	79,205	16,135	21,170	1,035	395	126,450
10	7,570	78,705	16,125	21,675	1,360	395	125,830
11	7,135	79,630	15,930	22,205	1,435	400	126,735
12	6,280	77,475	16,295	23,690	1,475	410	125,625
15	5,970	78,370	16,530	23,505	1,460	445	126,280
16	5,075	78,120	16,535	24,115	1,475	440	125,760
17	3,255	74,575	16,310	25,310	1,555	525	121,530
18	2,340	73,780	15,385L	26,155	1,675	530	119,865
19	1,265	71,695	15,745	26,450	1,685	550	117,390
22	710	74,735	15,605	26,235	1,645	550	119,480
23	680	73,190	15,830	26,540	1,645	550	118,435
24	230	72,755	15,640	26,630	1,750	560	117,565
25	HOLIDAY						
26	180	71,810	15,690	26,730	1,750	565	116,725
29	125L	71,405	15,790	27,025	1,920	580	116,845
30		70,280	16,545	27,555	1,930H	595	116,905
31		68,535L	16,530	28,045H	1,930	725H	115,765L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Options on Wheat futures
Chicago Board of Trade

Basic trading unit	One CBOT Wheat futures contract of 5,000 bushels
Description	At any time prior to expiration, the buyer of one wheat futures call (put) option may exercise his call (put) option to assume a long (short) position in one wheat futures contract of a specified contract month at a strike price set when the call (put) option was bought. Upon exercise, the seller of one wheat futures call (put) option assumes an opposite short (long) position in one wheat futures contract.
Strike price	Strike prices will be listed in integral multiples of 10 cents
Premium payment	Premiums must be paid in full by each clearing member to the Clearing Corporation and by each option customer to his commission merchant when the option is bought, or within a reasonable time period thereafter.
Price quotation	Increments of ⅛ of a cent per bushel or $6.25 per contract
Daily price limits	Twenty cents per bushel above or below the previous day's settlement premium
Exercise	The option buyer may exercise his option on any trading day prior to expiration. The Clearing Corporation assigns overnight a futures position to the buyer and an opposite futures position to the seller at the strike price.
Last trading day	Wheat futures options cease trading at 12:00 noon on the last Friday preceding the first notice day for the corresponding wheat futures contract by at least five business days.
Expiration	Unexercised options expire at 10:00 a.m. on the first Saturday following the last day of trading. After the close of trading on the last day of trading, each long option for which the exercise price is at least twenty cents per bushel greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbols	WY calls WZ puts

OPTIONS ON WHEAT FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.60

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	0.14	0.16¾H	0.14 L	0.16 B
18				0.16¼B
19				0.16 A
20	0.15	0.15½	0.15	0.15 A
21				0.15 N
24	0.15	0.16	0.15	0.16 B
25	0.16½	0.15½	0.15	0.16 B
26				0.22½B
27	HOLIDAY			
28				0.28 B

87Mar Strike 2.70

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	0.09¼	0.10¾	0.09	0.09½
18	0.08¾	0.10¾	0.08¾	0.10¾B
19	0.10¼	0.10¼	0.09½	0.10¼
20	0.10	0.10¼	0.09	0.09 A
21	0.08½	0.08¾	0.08¼L	0.08½
24	0.09	0.09	0.08½	0.09½A
25	0.10	0.10	0.09¼	0.09¾B
26	0.13½	0.16	0.13	0.16 B
27	HOLIDAY			
28	0.16½	0.19 H	0.16½	0.19 B

87Mar Strike 2.80

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	0.05½	0.06	0.05½	0.06
18	0.05⅝	0.06	0.05⅝	0.06
19	0.05¼	0.05½	0.05¼	0.05½
20	0.05	0.05¼	0.05	0.05¼
21	0.05	0.05	0.04⅝	0.04¾
24	0.04¾	0.05	0.04½L	0.05
25	0.05	0.05¼	0.04¾	0.04¾
26	0.06	0.08¾	0.06	0.08¾B
27	HOLIDAY			
28	0.09	0.11½H	0.09	0.11½B

87Mar Strike 2.90

Nov	Open	High	Low	Close	
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17	0.02¾	0.03	0.02¾	0.02⅞A	
18	0.03	0.03	0.02½	0.02¾	0.03
19	0.02½	0.02¾	0.02½	0.02¾A	
20				0.02⅝A	
21	0.02⅛	0.02⅛	0.02⅛	0.02⅛	
24	0.02	0.02¼	0.02 L	0.02¼	
25	0.02⅛	0.02⅛	0.02⅛	0.02¼	
26	0.02½	0.05	0.02½	0.04¾	
27	HOLIDAY				
28	0.05 0.05½	0.06½H	0.05	0.06¼	0.06½

87Mar Strike 3.00

Nov	Open	High	Low	Close	
3					
4					
5					
6					
7					
10					
11					
12					
13					
14					
17	0.02	0.02	0.01½	0.01½	
18	0.01½	0.01½	0.01¼	0.01¼	
19	0.01¼	0.01¼	0.01¼	0.01¼	
20	0.01⅜	0.01⅜	0.01¼	0.01¼	
21	0.01⅛	0.01⅜	0.01⅛L	0.01¼	
24	0.01¼	0.01⅛	0.01¼	0.01¼	
25	0.01¼	0.01⅛	0.01¼	0.01¼	
26	0.01½	0.02	0.01½	0.02	
27	HOLIDAY				
28	0.02¾	0.03 H	0.02¼	0.02¾	0.03

87Mar Strike 3.10

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28	0.01	0.01 H	0.01 L	0.01

Call volume of sales Reported in contracts—Future 87Mar

Nov	2.60	2.70	2.80	2.90	3.00	3.10	TOTAL
3							
4							
5							
6							
7							
10							
11							
12							
13							
14							
17	24	85H	25	61	83		278
18	5	77	21	159	25		287
19		27	8L	7L	93		135
20	25H	82	22		36		165
21		67	61	22	7L		157
24	6	13	43	54	11		127
25	1L	6L	13		20		40L
26		20	123H	65	242H		450
27	HOLIDAY						
28		79	58	376H	152	60H	725H
TOTAL	61	456	374	744	669	60	2,364

Call open contracts Reported in contracts—Future 87Mar

Nov	2.60	2.70	2.80	2.90	3.00	3.10	TOTAL
3							
4							
5							
6							
7							
10							
11							
12							
13							
14							
17	22L	70L	24L	56L	74L		246L
18	27	122	39	170	98		456
19	27	130	44	174	179		554
20	37	169	55	174	215		650
21	37	195	95	194	213		734
24	37	200	119	236	218		810
25	38H	204	120	236	237		835
26	38	198	215	270	405		1,126
27	HOLIDAY						
28	38	225H	236H	471H	480H	60H	1,510H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 2.50

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18	0.12	0.12 **H**	0.12 **L**	0.12
19				0.12 **N**
20				0.10½**A**
21				0.10½**N**
24				0.10½**A**
25				0.10½**N**
26				0.10½**N**
27	**HOLIDAY**			
28				0.10½**N**

Call volume of sales Reported in contracts—Future 87Jul

Nov	2.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18	1**H**	1**H**
19		
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		
TOTAL	1	1

Call open contracts Reported in contracts—Future 87Jul

Nov	2.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18	1**H**	1**H**
19	1	1
20	1	1
21	1	1
24	1	1
25	1	1
26	1	1
27	**HOLIDAY**	
28	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.60

Dec	Open	High	Low	Close
1	0.26¼	0.27½H	0.25½	0.27½B
2				0.25 A
3				0.25½B
4				0.22¾N
5				0.22¾N
8				0.23 B
9				0.18½B
10				0.19 B
11				0.17 N
12				0.17 N
15				0.18½B
16				0.18 A
17				0.14¾A
18				0.14¼N
19	0.15	0.15¾	0.14 L	0.14 A
22				0.17½B
23	0.17¾	0.18	0.17	0.17 A
24				0.17 N
25	HOLIDAY			
26				0.17 N
29				0.14¾A
30				0.15½B
31	0.16½	0.16½	0.16	0.16¼

87Mar Strike 2.70

Dec	Open	High	Low	Close
1	0.17½	0.19½H	0.17½	0.19½B
2	0.17	0.17	0.16¾	0.16¾
3				0.17½B
4	0.14	0.15	0.14	0.15 B
5				0.15¼B
8				0.15¾B
9				0.12¼A
10	0.12½	0.12½	0.12½	0.12½
11	0.12½	0.12¾	0.11	0.11
12	0.11¼	0.11¼	0.10	0.10½B
15	0.11	0.11¼	0.10½	0.11¼B
16				0.10½A
17	0.09½	0.09½	0.08	0.08¼
18	0.08¼	0.08¼	0.07¾	0.08
19	0.07½	0.08⅜	0.07½L	0.08⅜B
22	0.08½	0.11½	0.08½	0.11½B
23	0.10½	0.10½	0.10	0.10 A
24	0.10	0.10¼	0.10	0.10¼B
25	HOLIDAY			
26	0.10¾	0.10¾	0.10½	0.10½A
29	0.09	0.09	0.08	0.08
30				0.09¼B
31				0.09½B

87Mar Strike 2.80

Dec	Open	High	Low	Close	
1	0.11⅜	0.12¼H	0.10	0.12¼B	
2	0.10⅛	0.10¼	0.09¾	0.10	
3	0.09½	0.10½	0.09¼	0.10½B	
4	0.11	0.11½	0.08	0.08¼B	
5	0.08	0.08⅜	0.07¾	0.08⅜	
8	0.09¼	0.09¼	0.08¾	0.08⅞A	
9	0.07⅞	0.07⅞	0.06	0.06	
10	0.06½	0.06¾	0.06¼	0.06½	
11	0.06¼	0.07	0.05½	0.05½	
12	0.05	0.06	0.05	0.05¼	
15	0.05	0.05⅞	0.05	0.05⅞	
16	0.06	0.06	0.05	0.05	
17	0.04	0.04	0.03½	0.03¾B	
18	0.03½	0.04	0.03½	0.03¾	
19	0.03¾	0.04½	0.03½	0.04 B	
22	0.04	0.05¾	0.04	0.05¾	
23	0.05½	0.06	0.05	0.05 A	
24	0.04¾	0.04¾	0.04⅛	0.04⅛	
25	HOLIDAY				
26	0.04½	0.04½	0.04½	0.04½	
29	0.05	0.05	0.03¼L	0.03½B	
30	0.03¼	0.03¾	0.03¼	0.03¾	
31	0.03¾	0.04	0.03½	0.03¾	0.04

87Mar Strike 2.90

Dec	Open	High	Low	Close
1	0.06½	0.06¾H	0.05½	0.06¾
2	0.05¾	0.05¾	0.05	0.05
3	0.04⅝	0.05½	0.04⅝	0.05½
4	0.06	0.06½	0.03⅞	0.04
5	0.03¾	0.04⅜	0.03¾	0.04¼A
8	0.04½	0.04½	0.04	0.04⅜B
9	0.03½	0.03½	0.02⅝	0.02¾
10	0.03	0.03	0.02¾	0.03 B
11	0.02½	0.03	0.02½	0.02½
12	0.02⅜	0.02½	0.02	0.02¼B
15	0.02½	0.02¾	0.02½	0.02¾B
16	0.02¼	0.02¼	0.02¼	0.02¼
17	0.01⅞	0.02	0.01½	0.01½B
18	0.01½	0.01½	0.01½	0.01½
19	0.01½	0.02	0.01½	0.01⅞B
22	0.02¼	0.02¾	0.02¼	0.02¾
23	0.02¾	0.02¾	0.02¼	0.02¼A
24				0.02⅛A
25	HOLIDAY			
26				0.02½A
29	0.02½	0.02½	0.01¼L	0.01½B
30	0.01½	0.01¾	0.01½	0.01¾B
31				0.01⅞B

87Mar Strike 3.00

Dec	Open	High	Low	Close
1	0.03	0.03¼H	0.02¾	0.03¼
2	0.02½	0.02½	0.02¼	0.02¼A
3	0.02¼	0.02⅜	0.02⅛	0.02⅜
4	0.02⅜	0.03	0.02	0.02
5	0.02	0.02	0.01⅞	0.02
8				0.02 N
9				0.01½A
10				0.01½N
11				0.01¼A
12	0.01	0.01	0.01	0.01
15				0.01 A
16	0.01	0.01	0.00⅝	0.00⅝
17	0.00¾	0.00¾	0.00½L	0.00½
18	0.00½	0.00½	0.00½	0.00½
19				0.00½N
22	0.00¾	0.01	0.00¾	0.01
23	0.00¾	0.00¾	0.00⅝	0.00⅝A
24				0.00⅝N
25	HOLIDAY			
26				0.00⅝N
29				0.00½A
30				0.00½N
31	0.00⅝	0.00⅝	0.00⅝	0.00⅝

87Mar Strike 3.10

Dec	Open	High	Low	Close
1	0.01¼	0.01¼H	0.01¼	0.01¼
2				0.01 A
3				0.01 N
4	0.00¾	0.00⅞	0.00¾	0.00⅞B
5				0.00⅞N
8				0.00⅞N
9				0.00⅞N
10				0.00⅞N
11				0.00¾N
12				0.00¾N
15				0.00¾N
16	0.00½	0.00½	0.00⅜	0.00⅜A
17	0.00¼	0.00¼	0.00¼L	0.00¼
18				0.00¼N
19				0.00¼N
22	0.00⅜	0.00½	0.00⅜	0.00½
23	0.00⅜	0.00⅜	0.00⅜	0.00⅜
24				0.00⅛N
25	HOLIDAY			
26				0.00⅜N
29				0.00⅜N
30				0.00¼A
31	0.00⅜	0.00⅜	0.00⅜	0.00⅜

Call volume of sales Reported in contracts—Future 87Mar

Dec	2.60	2.70	2.80	2.90	3.00	3.10	TOTAL
1	11	50H	29	117	83H	11	301
2		14	31	39	23		107
3			115	3L	51		169
4		10	115	95	48	10	278
5			59	38	70		167
8			40	38			78
9			160	75			235
10		2L	74	9			85
11		10	39	55			104
12		18	73	23	10		124
15		16	43	30			89
16			29		25	30H	84
17		13	40	28	16	9	106
18		16	23	4	3		46
19	7L	17	164H	143H			331H
22		8	48	95	4	3	158
23	14H	9	24	44	1L	30	122
24		3	24			1L	28
25	HOLIDAY						
26		7	11L				18L
29		7	79	3			89
30		5	52	16			73
31	11		17		1	1	30
TOTAL	43	205	1,289	855	335	95	2,822

Call open contracts Reported in contracts—Future 87Mar

Dec	2.60	2.70	2.80	2.90	3.00	3.10	TOTAL
1	38	178	260	483L	520L	65L	1,544L
2	38	171	258L	514	543	65	1,589
3	38	171	317	514	554	65	1,659
4	38	175	312	557	553	65	1,700
5	38	165	367	542	601H	65	1,778
8	38	165	396	553	601	65	1,818
9	31L	164L	468	541	590	65	1,859
10	31	164	502	547	590	65	1,899
11	31	164	517	559	590	65	1,926
12	31	170	525	573	580	65	1,944
15	31	170	555	584	580	65	1,985
16	31	170	508	584	587	95	1,975
17	31	168	508	607	596	89	1,999
18	31	174	511	608H	595	89	2,008
19	35	178	589H	486	595	89	1,972
22	35	175	565	564	595	89	2,023
23	48	184	568	598	596	99H	2,093H
24	48	184	556	598	596	99	2,081
25	HOLIDAY						
26	48	190H	545	598	596	99	2,076
29	48	179	519	598	596	99	2,039
30	48	185	482	594	596	99	2,004
31	56H	185	482	594	596	99	2,012

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Call options premiums Open, high, low, and close $ per bushel

Dec	87May Strike 2.60				87May Strike 2.70				87May Strike 2.90			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
2									0 04	0 04 H	0 04	0 04
3												0 04 N
4												0 04 N
5												0 04 N
8	0 14½	0 14½H	0 14½	0 14½								0 04 N
9	0 14	0 14	0 14 L	0 14								0 04 N
10				0 14 N								0 04 A
11				0 12 N								0 03 B 0 03⅜A
12				0 11 A								0 03⅛N
15				0 11 N								0 03⅛N
16				0 11 N								0 03⅛N
17				0 10 A								0 02¾A
18				0 09½A								0 02¾N
19				0 09½N					0 02½	0 02½	0 02½L	0 02½
22				0 09½N								0 02½N
23				0 09½N	0 06½ 0 06	0 06½H	0 06 L	0 06				0 02½N
24				0 09½N				0 06 N				0 02½N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				0 09½N				0 07 A				0 02¾A
29				0 09 A				0 06½A				0 02¾N
30				0 09¼B				0 07 B				0 02½A
31				0 09¼N				0 06¼A				0 02½N

Call volume of sales Reported in contracts—Future 87May

Dec	2.60	2.70	2.90	TOTAL
1				
2			1L	1L
3				
4				
5				
8	1L			1
9	2H			2
10				
11				
12				
15				
16				
17				
18				
19			3H	3
22				
23		25H		25H
24				
25	HOLIDAY			
26				
29				
30				
31				
TOTAL	3	25	4	32

Call open contracts Reported in contracts—Future 87May

Dec	2.60	2.70	2.90	TOTAL
1				
2			1L	1L
3			1	1
4			1	1
5			1	1
8	1L		1	2
9	3H		1	4
10	3		1	4
11	3		1	4
12	3		1	4
15	3		1	4
16	3		1	4
17	3		1	4
18	3		1	4
19	3		3H	6
22	3		3	6
23	3	25H	3	31H
24	3	25	3	31
25	HOLIDAY			
26	3	25	3	31
29	3	25	3	31
30	3	25	3	31
31	3	25	3	31

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Jul Strike 2.40				87Jul Strike 2.50			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								0.10½N
2								0.10½N
3								0.10½N
4	0.16	0.16 H	0.16	0.16				0.10½B
5				0.16 N	0.10½	0.10½	0.10½	0.10½
8				0.16 N	0.11	0.11	0.10½	0.10¾A
9	0.13½	0.14	0.13½	0.14	0.11½	0.11½H	0.09	0.09 A
10				0.13½A	0.09	0.09	0.08½	0.08½A
11				0.13 A				0.07 B 0.08 A
12				0.13½B	0.08½	0.08½	0.08½	0.08½
15				0.13½N				0.08½N
16				0.12½A				0.07¾A
17				0.12½N				0.07¾N
18	0.11¾	0.11¾	0.11½	0.11½A	0.07	0.07	0.07	0.07
19				0.11½N	0.07	0.07	0.07	0.07
22				0.13½N	0.08	0.08¼	0.08	0.08¼
23	0.13½	0.13½	0.12	0.12 A				0.07½A
24				0.12 N				0.07½N
25	**HOLIDAY**				**HOLIDAY**			
26				0.13 B				0.08 B
29				0.11 A	0.07	0.07	0.06 L	0.06 B
30	0.11	0.11¼	0.11 L	0.11¼B				0.06¼B
31				0.11½B				0.07 B

Call volume of sales Reported in contracts—Future 87Jul

Dec	2.40	2.50	TOTAL
1			
2			
3			
4	1L		1L
5		2L	2
8		7	7
9	13H	128H	141H
10		7	7
11			
12		7	7
15		5	5
16			
17			
18	10	3	13
19		5	5
22		53	53
23	1		1
24			
25	**HOLIDAY**		
26			
29		35	35
30	5	15	20
31			
TOTAL	30	267	297

Call open contracts Reported in contracts—Future 87Jul

Dec	2.40	2.50	TOTAL
1		1L	1L
2		1	1
3		1	1
4	1L	1	2
5	1	3	4
8	1	8	9
9	13	111	124
10	13	116	129
11	13	116	129
12	13	121	134
15	13	121	134
16	13	121	134
17	13	121	134
18	9	124	133
19	9	124	133
22	9	171H	180
23	10	171	181H
24	10	171	181
25	**HOLIDAY**		
26	10	171	181
29	10	147	157
30	15H	147	162
31	15	147	162

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Sep Strike 2.50				87Sep Strike 2.70			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
3								
4								
5								
8								
9								
10	0.12	0.12	0.12	0.12				
11	0.12	0.12	0.12	0.12				
12	0.12½	0.12½**H**	0.12½	0.12½				
15	0.12	0.12	0.12	0.12				
16	0.10½	0.10½	0.10½	0.10½				
17	0.10	0.10	0.10	0.10	0.04½	0.04½**H**	0.04½**L**	0.04½
18	0.09	0.09	0.08 **L**	0.08				0.04½**N**
19				0.08 **N**				0.04½**N**
22				0.09 **B**				0.05 **B**
23				0.09 **N**				0.05 **N**
24				0.09 **N**				0.05 **N**
25	**HOLIDAY**				**HOLIDAY**			
26				0.09¾**B**				0.05 **N**
29				0.08½**A**				0.05 **N**
30				0.08½**B**				0.04½**A**
31				0.08½**N**				0.04½**N**

Call volume of sales Reported in contracts—Future 87Sep

Dec	2.50	2.70	TOTAL
1			
2			
3			
4			
5			
8			
9			
10	7		7
11	6		6
12	1**L**		1**L**
15	4		4
16	1		1
17	16**H**	2**H**	18**H**
18	3		3
19			
22			
23			
24			
25	**HOLIDAY**		
26			
29			
30			
31			
TOTAL	38	2	40

Call open contracts Reported in contracts—Future 87Sep

Dec	2.50	2.70	TOTAL
1			
2			
3			
4			
5			
8			
9			
10	7**L**		7**L**
11	13		13
12	14		14
15	18		18
16	18		18
17	22	2**H**	24
18	23**H**	2	25**H**
19	23	2	25
22	23	2	25
23	23	2	25
24	23	2	25
25	**HOLIDAY**		
26	23	2	25
29	23	2	25
30	23	2	25
31	23	2	25

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Dec Strike 2.50				87Dec Strike 2.60			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								
2								
3								
4								
5								
8								
9								
10								
11					0.10½	0.10½**H**	0.10½**L**	0.10½
12								0.11½**N**
15								0.11½**N**
16								0.11½**N**
17								0.11½**N**
18	0.08	0.10½	0.08 **L**	0.10½				0.09 **A**
19	0.11	0.11½	0.09½	0.11½**B**				0.08½**A**
22				0.13 **B**				0.09½**B**
23	0.13½	0.13½**H**	0.13½	0.13½				0.09½**N**
24	0.13	0.13¼	0.13	0.13¼**B**				0.09½**N**
25	**HOLIDAY**				**HOLIDAY**			
26				0.13¼**N**				0.09½**N**
29	0.12	0.12	0.11	0.11½**B**				0.09 **A**
30	0.11½	0.13	0.11½	0.12½**B**				0.09 **N**
31				0.12½**N**				0.09 **N**

Call volume of sales Reported in contracts—Future 87Dec

Dec	2.50	2.60	TOTAL
1			
2			
3			
4			
5			
8			
9			
10			
11		10**H**	10
12			
15			
16			
17			
18	20**H**		20**H**
19	14		14
22	2		2
23	3		3
24	5		5
25	**HOLIDAY**		
26	1**L**		1**L**
29	15		15
30	10		10
31	5		5
TOTAL	75	10	85

Call open contracts Reported in contracts—Future 87Dec

Dec	2.50	2.60	TOTAL
1			
2			
3			
4			
5			
8			
9			
10			
11		10**H**	10**L**
12		10	10
15		10	10
16		10	10
17		10	10
18	17**L**	10	27
19	27	10	37
22	28	10	38
23	29	10	39
24	34	10	44
25	**HOLIDAY**		
26	34	10	44
29	48	10	58
30	58	10	68
31	62**H**	10	72**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.40

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	0.00½	0.00⅝H	0.00½	0.00½
18				0.00½N
19				0.00½N
20				0.00½A
21	0.00½	0.00½	0.00½	0.00½
24				0.00⅜A
25				0.00⅜N
26	0.00¼	0.00¼	0.00¼L	0.00¼
27	HOLIDAY			
28				0.00¼N

87Mar Strike 2.50

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	0.02¼	0.02¼H	0.01⅝	0.01⅝
18				0.01⅝N
19	0.01⅜	0.01⅜	0.01⅜	0.01⅜
20	0.01⅜	0.01½	0.01⅜	0.01½
21	0.01⅝	0.01⅝	0.01½	0.01½
24	0.01¼	0.01¼	0.01¼	0.01¼
25	0.01	0.01	0.01	0.01
26	0.01	0.01	0.00⅝L	0.00⅝
27	HOLIDAY			
28				0.00⅝N

87Mar Strike 2.60

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	0.05	0.05¼H	0.03¾	0.03¾
18	0.03½	0.03¾	0.03¼	0.03¼
19	0.03½	0.03½	0.03½	0.03½
20	0.03½	0.03½	0.03	0.03½
21	0.03½	0.03⅝	0.03	0.03¼
24	0.03	0.03¼	0.03	0.03¼
25	0.02½	0.03	0.02½	0.03
26	0.02¾	0.02¾	0.02	0.02
27	HOLIDAY			
28	0.02	0.02	0.01¾L	0.01¾A

87Mar Strike 2.70

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	0.09	0.09 H	0.07	0.07
18	0.07	0.07½	0.06¾	0.06¾
19	0.07	0.07¼	0.06¾	0.06¾
20	0.06¾	0.07	0.06¾	0.07
21	0.07½	0.07¾	0.07	0.07
24	0.06¾	0.07	0.06¼	0.06¼A
25	0.06¼	0.06½	0.05⅞	0.06¼A
26	0.05¾	0.05¾	0.04¼	0.04¼A
27	HOLIDAY			
28	0.03½	0.03½	0.02¾L	0.02¾A

87Mar Strike 2.80

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26	0.09	0.09 H	0.07¾	0.07¾A
27	HOLIDAY			
28	0.06¾	0.07	0.06 L	0.06 A

Put volume of sales Reported in contracts—Future 87Mar

Nov	2.40	2.50	2.60	2.70	2.80	TOTAL
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	40H	46	55	28		169
18	5L	101H	96H	62		264H
19		65	9L	24		98
20		17	27	32		76
21	5		24	37		66L
24		50		19L		69
25		27	35	23		85
26	30	6L	95	112H	2L	245
27	HOLIDAY					
28			26	40	12H	78
TOTAL	80	312	367	377	14	1,150

Put open contracts Reported in contracts—Future 87Mar

Nov	2.40	2.50	2.60	2.70	2.80	TOTAL
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	40L	45L	45L	22L		152L
18	40	96	114	68		318
19	40	146	117	81		384
20	40	162	142	100		444
21	45	162	155	120		482
24	45	197	155	135		532
25	45	206	181	136		568
26	75H	208H	204	201H	2L	690
27	HOLIDAY					
28	75	208	215H	201	9H	708H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 2.40

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18	0.03½	0.03½**H**	0.03½**L**	0.03½
19				0.03½**N**
20				0.03⅜**A**
21				0.03¾**N**
24				0.03⅝**A**
25				0.03⅝**N**
26				0.03½**A**
27	**HOLIDAY**			
28				0.03½**N**

Put volume of sales Reported in contracts—Future 87May

Nov	2.40	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18	25**H**	25**H**
19		
20		
21		
24		
25		
26		
27	**HOLIDAY**	
28		
TOTAL	25	25

Put open contracts Reported in contracts—Future 87May

Nov	2.40	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17		
18	25**H**	25**H**
19	25	25
20	25	25
21	25	25
24	25	25
25	25	25
26	25	25
27	**HOLIDAY**	
28	25	25

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jul Strike 2.30				87Jul Strike 2.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14								
17								
18					0.16½	0.16½H	0.16	0.16 **A**
19								0.16 **N**
20					0.13	0.13	0.13 **L**	0.13
21								0.13 **N**
24								0.13 **N**
25	0.04	0.04	0.04	0.04				0.13 **N**
26	0.03	0.03	0.03 **L**	0.03				0.13 **N**
27	**HOLIDAY**				**HOLIDAY**			
28	0.04	0.04½H	0.04	0.04½				0.12 **A**

Put volume of sales Reported in contracts—Future 87Jul

Nov	2.30	2.50	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18		1**H**	1**L**
19			
20		1	1
21			
24			
25	10**H**		10**H**
26	5**L**		5
27	**HOLIDAY**		
28	10		10
TOTAL	25	2	27

Put open contracts Reported in contracts—Future 87Jul

Nov	2.30	2.50	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14			
17			
18		1**H**	1**L**
19		1	1
20		1	1
21		1	1
24		1	1
25	10**L**	1	11
26	15**H**	1	16**H**
27	**HOLIDAY**		
28	15	1	16

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.40

Dec	Open	High	Low	Close
1				0.00¼N
2				0.00¼N
3				0.00¼N
4				0.00¼N
5				0.00¼N
8				0.00¼N
9				0.00¼N
10				0.00¼N
11				0.00¼N
12				0.00¼N
15				0.00¼N
16				0.00¼N
17				0.00¼N
18				0.00¼N
19				0.00¼N
22				0.00¼N
23				0.00¼N
24				0.00¼N
25	HOLIDAY			
26				0.00¼N
29				0.00¼A
30				0.00¼N
31				0.00¼N

87Mar Strike 2.50

Dec	Open	High	Low	Close
1	0.00½	0.00½	0.00½	0.00½
2				0.00½N
3	0.00⅝	0.00⅝	0.00½	0.00½
4	0.00½	0.00½	0.00½	0.00½
5				0.00½N
8	0.00½	0.00½	0.00½	0.00½
9	0.01	0.01 H	0.01	0.01
10				0.01 N
11				0.00⅞A
12				0.00⅞N
15	0.00⅝	0.00⅝	0.00⅝	0.00⅝
16	0.00⅝	0.00⅝	0.00⅝	0.00⅝
17				0.00¾B
18				0.00¾N
19	0.00¾	0.00¾	0.00½	0.00¾B
22				0.00½A
23				0.00½N
24				0.00½N
25	HOLIDAY			
26				0.00⅝A
29	0.00½	0.00½	0.00½	0.00½
30	0.00⅜	0.00⅜	0.00⅜	0.00⅜
31	0.00¼	0.00¼	0.00⅛L	0.00¼B

87Mar Strike 2.60

Dec	Open	High	Low	Close
1	0.01⅜	0.01½	0.01¼	0.01¼A
2	0.01⅜	0.01⅜	0.01⅜	0.01⅜
3	0.01¼	0.01¼	0.01¼	0.01¼
4	0.01	0.01¼	0.01 L	0.01¼B
5				0.01¼N
8				0.01¼N
9				0.01⅝B
10				0.01⅝N
11	0.01½	0.01¾	0.01½	0.01¾
12				0.01¾N
15	0.01½	0.01½	0.01¼	0.01⅜B
16				0.01⅝B
17	0.02	0.02⅜	0.02	0.02⅜
18	0.02⅜	0.02⅜	0.02⅛	0.02⅛
19	0.02⅛	0.02⅝H	0.02	0.02½
22	0.02	0.02	0.01¾	0.01¾A
23	0.01½	0.02¼	0.01½	0.02¼
24				0.02¼N
25	HOLIDAY			
26	0.02⅛	0.02⅛	0.02⅛	0.02⅛
29	0.02	0.02¼	0.02	0.02¼B
30	0.02	0.02	0.01¾	0.01¾
31				0.01¾N

87Mar Strike 2.70

Dec	Open	High	Low	Close
1	0.02½	0.03	0.02½L	0.02½A
2	0.02¾	0.03¼	0.02¾	0.03
3	0.03	0.03	0.02¾	0.02¾
4	0.02¾	0.03½	0.02½	0.03½
5	0.03¼	0.03¼	0.03	0.03
8				0.02¾A
9	0.04	0.04	0.03¾	0.04
10	0.03½	0.03¾	0.03½	0.03¾
11	0.03½	0.04½	0.03½	0.04½B
12	0.05	0.05	0.04	0.05
15	0.04¼	0.04½	0.04	0.04 A
16	0.04½	0.04¾	0.04½	0.04¾B
17	0.05	0.05⅞	0.05	0.05¾
18	0.05¼	0.06	0.05¼	0.05½
19	0.05½	0.06¼H	0.05¼	0.05½A
22	0.05¼	0.05¼	0.04⅛	0.04⅛
23	0.04¼	0.04½	0.04	0.04½
24	0.04¾	0.04¾	0.04¼	0.04¼A
25	HOLIDAY			
26	0.04	0.04	0.04	0.04
29	0.05¼	0.05¼	0.05	0.05 A
30	0.05¼	0.05⅜	0.04	0.04
31	0.04	0.04	0.04	0.04

87Mar Strike 2.80

Dec	Open	High	Low	Close
1	0.05	0.06¼	0.05 L	0.05½
2	0.06	0.06¼	0.06	0.06
3	0.06¼	0.06½	0.05¾	0.05¾A
4	0.05½	0.07	0.05½	0.06½
5	0.07	0.07	0.06½	0.06½
8	0.06	0.06½	0.05½	0.06 B
9	0.06½	0.08½	0.06½	0.08½B
10	0.08	0.08	0.07⅞	0.08
11	0.08	0.09¾	0.07½	0.09¾B
12	0.08½	0.09¾	0.08½	0.09¾B
15	0.09	0.09	0.08¼	0.08½
16				0.09¾B
17	0.11½	0.12 H	0.11½	0.12
18	0.12	0.12	0.11¼	0.12
19	0.12	0.12	0.12	0.12
22				0.09 A
23	0.09	0.09½	0.08	0.09½B
24	0.09	0.09½	0.08½	0.09¼A
25	HOLIDAY			
26	0.08⅛	0.09⅛	0.08⅛	0.09¼B
29	0.10½	0.11	0.10½	0.11 A
30	0.11⅛	0.11⅛	0.10	0.10 A
31				0.10 N

87Mar Strike 2.90

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8	0.10¾	0.10¾	0.10¾L	0.10¾
9	0.14	0.14½	0.14	0.14½
10	0.14½	0.14½	0.14¼	0.14¼
11	0.14½	0.16¼	0.13½	0.16¼B
12	0.17	0.17 H	0.17	0.17
15				0.15½A
16				0.16¼B
17				0.19 B
18				0.19 N
19				0.19 N
22				0.16 A
23				0.16 N
24				0.16 N
25	HOLIDAY			
26				0.16 N
29				0.17½B
30				0.16½A
31				0.16½N

Put volume of sales Reported in contracts—Future 87Mar

Dec	2.40	2.50	2.60	2.70	2.80	2.90	TOTAL
1		20	15	38	82		155
2			10	10	32		52
3		20	5	25	131		181
4		10	20	12	137H		179
5				9	82		91
8		6			49	1L	56
9		2L		38	103	6	149
10				14	15	11H	40
11			10	19	6	6	41
12				29	12	3	44
15		10	1L	19	13		43
16		5		2L	2L		9L
17			50	93H	3		146
18			58	66	2		126
19		15	61	29	2		107
22			32	52			84
23			28	16	31		75
24				3	30		33
25	HOLIDAY						
26			1	3	21		25
29		225	71H	4	8		308H
30		91	39	69	18		217
31		271H	2	14			287
TOTAL		675	403	564	779	27	2,448

Put open contracts Reported in contracts—Future 87Mar

Dec	2.40	2.50	2.60	2.70	2.80	2.90	TOTAL
1	75H	208	210	226	65L		784L
2	75	208	210	230	91		814
3	75	208	205	244	211		943
4	75	218	197	241	327		1,058
5	75	218	197	245	388		1,123
8	75	215	197	245	429	1L	1,162
9	75	217	192L	235	472	4	1,195
10	75	217	192	222L	476	15	1,197
11	75	217	202	223	477H	21	1,215
12	75	217	202	227	472	23H	1,216
15	75	217	203	235	476	23	1,229
16	75	217	203	237	476	23	1,231
17	75	197L	238	268	475	23	1,276
18	75	197	289	234	477	23	1,295
19	75	202	332	244	477	23	1,353
22	75	202	350	275	477	23	1,402
23	75	202	326	276	477	23	1,379
24	75	202	326	276	462	23	1,364
25	HOLIDAY						
26	75	202	327	279	452	23	1,358
29	75	406	387	276	460	23	1,627
30	75	472	418H	302H	463	23	1,753
31	75	743H	418	302	463	23	2,024H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Put options premiums Open, high, low, and close $ per buchel

	87May Strike 2.40				87May Strike 2.50				87May Strike 2.60			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.03 **A**								
2	0.02½	0.02½	0.02½	0.02½								
3				0.02½**N**	0.05½	0.05½**H**	0.05½	0.05½				
4	0.02	0.02¼	0.02 **L**	0.02¼**B**	0.05¼	0.05¼	0.05¼	0.05¼				
5				0.02¼**N**				0.05½**A**	0.07½	0.07½**H**	0.07½**L**	0.07½
8				0.02¼**N**				0.05½**N**				0.07½**N**
9				0.02½**B**				0.05½**N**				0.07½**N**
10				0.02½**N**				0.05¼**A**				0.07½**N**
11				0.02 **B** 0.02¾**A**				0.05¼**N**				0.07½**N**
12				0.02⅜**N**				0.04½**A**				0.07½**N**
15				0.02¼**A**				0.04½**N**				0.07½**N**
16				0.02¼**N**				0.04½**N**				0.07½**N**
17				0.02½**B**				0.05 **B**				0.09 **B**
18				0.02¾**B**				0.05 **N**				0.09¼**B**
19				0.02¾**N**				0.05 **N**				0.09¼**N**
22				0.02½**A**				0.05 **N**				0.09¼**N**
23				0.03 **B**				0.05½**B**				0.09 **A**
24				0.03 **N**	0.05½	0.05½	0.05 **L**	0.05 **A**				0.09 **N**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0.03 **A**				0.06 **A**				0.09 **N**
29	0.03	0.03 **H**	0.03	0.03				0.06 **N**				0.09 **N**
30				0.02¾**A**				0.06 **A**				0.09 **N**
31	0.02½	0.02½	0.02½	0.02½				0.05 **A**				0.09 **N**

Put volume of sales Reported in contracts—Future 87May

Dec	2.40	2.50	2.60	TOTAL
1				
2				
3		1**H**		1**L**
4	10**H**	1		11**H**
5				
8			1**H**	1
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24	1**L**	1		2
25	**HOLIDAY**			
26				
29	1			1
30				
31				
TOTAL	12	3	1	16

Put open contracts Reported in contracts—Future 87May

Dec	2.40	2.50	2.60	TOTAL
1	25**L**			25**L**
2	25			25
3	25	1**L**		26
4	35**H**	2		37
5	35	2		37
8	35	2	1**H**	38
9	35	2	1	36
10	35	2	1	38
11	35	2	1	38
12	35	2	1	38
15	35	2	1	38
16	35	2	1	38
17	35	2	1	38
18	35	2	1	38
19	35	2	1	38
22	35	2	1	38
23	35	2	1	38
24	34	3**H**	1	38
25	**HOLIDAY**			
26	34	3	1	38
29	35	3	1	39**H**
30	35	3	1	39
31	35	3	1	39

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jul Strike 2.30				87Jul Strike 2.50			
Dec	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.04½N				0.12 N
2				0.04½N	0.12	0.12	0.11⅞	0.11⅞
3				0.04½N	0.11	0.11	0.11 L	0.11
4				0.04½N				0.11 N
5				0.04½N				0.11 N
8				0.04½N				0.11 N
9				0.04½N				0.11 N
10				0.04½N				0.11½B
11				0.04½N				0.11½N
12				0.04½N				0.12 B
15				0.04½N				0.12 N
16				0.04½N				0.12 N
17				0.05 B				0.13 B
18				0.05 N				0.13 N
19				0.05 N				0.13 N
22				0.05 N				0.12 A
23				0.05¾B				0.13¼B
24				0.05¾N				0.13¼N
25	HOLIDAY				HOLIDAY			
26				0.05½A				0.13 A
29				0.05½N				0.13 N
30				0.05½N				0.13¼B
31				0.05½N	0.13½	0.13½H	0.13	0.13¼

Put volume of sales Reported in contracts—Future 87Jul

Dec	2.30	2.50	TOTAL
1			
2		2	2
3		1L	1L
4			
5			
8			
9			
10			
11			
12			
15			
16			
17			
18			
19			
22			
23			
24			
25	HOLIDAY		
26			
29			
30			
31		4H	4H
TOTAL		7	7

Put open contracts Reported in contracts—Future 87Jul

Dec	2.30	2.50	TOTAL
1	15H	1L	16L
2	15	2	17
3	15	2	17
4	15	2	17
5	15	2	17
8	15	2	17
9	15	2	17
10	15	2	17
11	15	2	17
12	15	2	17
15	15	2	17
16	15	2	17
17	15	2	17
18	15	2	17
19	15	2	17
22	15	2	17
23	15	2	17
24	15	2	17
25	HOLIDAY		
26	15	2	17
29	15	2	17
30	15	2	17
31	15	6H	21H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON WHEAT FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Dec Strike 2.50

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				0.13¼B
25	HOLIDAY			
26				
29				
30				
31				

Put volume of sales Reported in contracts—Future 87Dec

Dec	2.50	TOTAL
1		
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25	HOLIDAY	
26		
29		
30		
31		
TOTAL		

Put open contracts Reported in contracts—Future 87Dec

Dec	2.50	TOTAL
1		
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25	HOLIDAY	
26		
29		
30		
31		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

	Highlights
	Corn futures **Chicago Board of Trade**
Basic trading unit	5,000 bushels
Deliverable grade	No. 2 Yellow and substitutions at differentials established by the Exchange
Delivery points and differentials	Chicago at par and Toledo and St. Louis at a 4 cent per bushel discount
Delivery instrument	Registered warehouse receipts issued by warehouses approved by the Exchange
Price quotation	Cents and quarter cents per bushel
Minimum fluctuation	¼ cent per bushel ($12.50 per contract)
Daily price limit	10 cents per bushel ($500 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbol	C

CORN

Futures prices Open, high, low, and close $ per bushel

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2.47½	2.47¼	2.47¾	2.47	2.47½	2.47¼
3	2.46¾	2.47	2.47¼	2.46½	2.46¾	2.46½
6	2.47	2.47¼	2.47½	2.46¾	2.46¾	2.47
7	2.47½	2.48	2.49½	2.47½	2.48¾	2.49¼
8	2.48½	2.48¾	2.49¼	2.48¼	2.48¼	2.48½
9	2.48¾	2.48½	2.49¼	2.48	2.48¾	2.49¼
10	2.49	2.49¼	2.49¼	2.48¼	2.48½	2.48¼
13	2.48	2.47¾	2.48¼	2.46	2.46¼	2.46
14	2.45¼	2.45¾	2.47¼	2.44¾	2.46¾	2.47
15	2.47½	2.48	2.50	2.47½	2.49¼	2.49½
16	2.49¾	2.50	2.51¼H	2.48½	2.48½	2.48¾
17	2.48	2.48¼	2.50	2.47½	2.48¾	2.48½
20	2.47¾	2.48	2.49¾	2.47½	2.49¼	2.49½
21	2.49	2.49½	2.49½	2.47½	2.47¾	2.48
22	2.49	2.49½	2.49¾	2.47¾	2.47¾	2.48
23	2.48	2.48¼	2.48¾	2.47½	2.48	2.47¾
24	2.48	2.47¾	2.48	2.40 L	2.43	2.41
27	2.42¾	2.43½	2.43½	2.40¾	2.41	2.41¼
28	2.42½	2.43½	2.44½	2.42	2.44	2.43¾
29	2.44¾	2.45	2.45	2.42½	2.43¼	2.43½
30	2.44½	2.44¾	2.46½	2.43½	2.43¾	2.44¼
31	2.43½	2.43¾	2.44	2.42½	2.43¾	2.44

May 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2.51½		2.52	2.51¼	2.51½	2.51¾
3	2.51¼	2.51	2.51½	2.50½	2.50½	2.50¾
6	2.50¼	2.50½	2.51	2.50	2.50	
7	2.51	2.51¼	2.52¾	2.51	2.52½	2.52¾
8	2.52	2.52¼	2.53½	2.52	2.52¾	
9	2.52¼	2.52½	2.53¼	2.51¾	2.53¼	2.53
10	2.53¼	2.53½	2.53½	2.52½	2.52½	
13	2.52	2.52¼	2.52½	2.50¼	2.50½	2.50¾
14	2.49¼	2.49½	2.51¼	2.48¾	2.51	
15	2.51¾		2.53¾	2.51¾	2.53¼	
16	2.53½	2.53¾	2.55¼H	2.52¼	2.52¼	2.52½
17	2.52	2.51¾	2.53½	2.51½	2.52¼	
20	2.51¾		2.53¼	2.51½	2.52¾	2.53
21	2.53		2.53	2.50¾	2.51	2.51¼
22	2.52		2.52	2.50¼	2.50¼	2.50½
23	2.50¼	2.50	2.50½	2.49½	2.50	
24	2.50		2.50	2.44	2.44	2.44½
27	2.44	2.44¼	2.45½	2.43¼	2.43¼	2.43½
28	2.44	2.44¼	2.45½	2.43 L	2.45	
29	2.45¾	2.45½	2.45¾	2.43½	2.44¼	2.44
30	2.45¼	2.45½	2.46¾	2.44	2.44¼	2.44½
31	2.43¾	2.44	2.44¾	2.43¼	2.44½	2.44¾

July 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2.52¼	2.52	2.52¾	2.52	2.52¾	2.52½
3	2.52	2.51½	2.52	2.50	2.50	2.50¼
6	2.50½	2.51	2.51	2.49½	2.50	2.49¾
7	2.50¾	2.50½	2.53	2.50½	2.52½	
8	2.52¾	2.52½	2.53½	2.52¼	2.53	2.52¾
9	2.52½	2.52¾	2.53½	2.52	2.53½	2.53¼
10	2.53¼	2.53¾	2.53¾	2.52½	2.52¾	2.53
13	2.52½	2.52¼	2.53	2.51½	2.51¾	2.51½
14	2.50	2.50¼	2.51¾	2.49	2.51¾	2.51½
15	2.52	2.51¾	2.53¾	2.51¾	2.53	2.53¼
16	2.53½	2.54	2.57 H	2.52¼	2.52¾	
17	2.52½		2.53¾	2.51¾	2.52½	2.53
20	2.52	2.52¼	2.53	2.51¾	2.52½	2.52¾
21	2.52½		2.52¾	2.50¼	2.50¼	
22	2.50½	2.50¾	2.51	2.48½	2.49	2.49¼
23	2.49	2.49¼	2.49¼	2.48	2.48¾	2.48¼
24	2.48	2.48¼	2.48¼	2.43½	2.44	2.43½
27	2.43¾	2.44	2.45	2.43¼	2.43¼	
28	2.44¼	2.44	2.44½	2.41¼L	2.43¼	2.43
29	2.43	2.43¼	2.43½	2.41¾	2.41¾	2.42
30	2.43	2.42½	2.45½	2.42½	2.43¾	
31	2.43¼	2.42¾	2.44½	2.42¼	2.44¼	2.44½

September 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2.37½		2.37½H	2.35½	2.36	2.35¾
3	2.35½		2.35½	2.33¼	2.33¼	2.33½
6	2.32¾		2.33½	2.32¾	2.33¼	
7	2.33¾		2.35¼	2.33¼	2.35	2.35¼
8	2.34¾		2.35	2.34¼	2.35	
9	2.34¾	2.35	2.35½	2.34½	2.35½	2.35¼
10	2.34½	2.34¾	2.35½	2.34½	2.34½	
13	2.33¾	2.34	2.35¼	2.33	2.33	
14	2.29½		2.30	2.28½	2.28¾	
15	2.28¾		2.30¾	2.28¾	2.30	2.29¾
16	2.29½		2.31¾	2.29	2.29¼	2.29½
17	2.28½		2.28¾	2.26¼	2.27	2.27¼
20	2.26		2.26¾	2.25¾	2.26	
21	2.26¼		2.28¼	2.26	2.27¾	2.28
22	2.27½		2.28¼	2.26½	2.27¾	
23	2.27¾		2.27¾	2.26¾	2.27¾	
24	2.28		2.28	2.25½	2.26¼	
27	2.25¼		2.28	2.25¼	2.26½	
28	2.25¾		2.25¾	2.23¼	2.24	2.24¼
29	2.24		2.24	2.22	2.22¾	
30	2.23¾	2.24	2.24	2.21¼L	2.22½	
31	2.22¼		2.23½	2.21¼	2.21¼	2.21½

December 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2.28		2.28 H	2.25½	2.26	
3	2.25¾	2.25½	2.25¾	2.22¾	2.23	
6	2.22½		2.23½	2.22¼	2.23	
7	2.23¼	2.23½	2.25	2.22¾	2.25	
8	2.24	2.24¼	2.25	2.24	2.24¾	2.25
9	2.24		2.25½	2.24	2.25½	2.25¼
10	2.25	2.24½	2.25¾	2.24¼	2.24½	2.24¾
13	2.24		2.25	2.23	2.23	
14	2.19½	2.20	2.20	2.18¼	2.18½	
15	2.18¾	2.19	2.21	2.18¾	2.20¼	2.20½
16	2.20½	2.20¾	2.22½	2.20	2.20¼	2.20½
17	2.20	2.19¾	2.20½	2.19	2.19¾	2.19½
20	2.18¾	2.18½	2.19	2.17½	2.18¼	2.18½
21	2.19	2.19½	2.21¼	2.18½	2.21	2.21¼
22	2.20½		2.21	2.19	2.20¼	
23	2.20¼		2.21	2.20	2.20¾	2.21
24	2.20¾	2.21	2.21¼	2.19¼	2.19¾	2.20
27	2.19¾	2.19½	2.21	2.18½	2.20¼	
28	2.20		2.20	2.17	2.17¾	2.18
29	2.18	2.17¾	2.18	2.16	2.16¾	2.16½
30	2.18	2.17¾	2.18	2.15 L	2.15¾	2.16
31	2.15½	2.15¼	2.17½	2.15¼	2.15½	2.15¾

March 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	2.35		2.35 H	2.33	2.33	
3	2.33		2.33	2.30¾	2.31	
6	2.31½		2.31½	2.30½	2.31	
7	2.31¼		2.32¾	2.31	2.32¾	
8	2.32¼		2.32½	2.32	2.32¼	
9	2.31½		2.33	2.31½	2.33	
10	2.32½		2.33¼	2.32¼	2.32¼	2.32½
13	2.32		2.32½	2.31	2.31¼	2.31
14	2.29		2.29	2.26½	2.27	2.27¼
15	2.28		2.29¾	2.27¾	2.29½	
16	2.30		2.30½	2.28¾	2.28¾	
17	2.28¼		2.29¼	2.28	2.28¼	
20	2.27½		2.28½	2.27½	2.27¾	
21	2.28		2.30	2.28	2.30	
22	2.29¾	2.29½	2.30¼	2.28½	2.29¾	2.29½
23	2.29¼		2.30	2.29¼	2.29¾	
24	2.30		2.30	2.25½	2.25½	
27	2.28½		2.29	2.27	2.28¼	
28	2.26½		2.26½	2.25	2.26	
29	2.26		2.26	2.24½	2.25	
30	2.25		2.25	2.24 L	2.24	2.24¼
31	2.24		2.26¼	2.24	2.24¼	2.24

May 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					2.39 N	
3	2.35½		2.35½	2.35½	2.35½	
6					2.35½N	
7	2.36		2.36½	2.36	2.36½	
8					2.36¼N	
9	2.36		2.36¾H	2.36	2.36¾	
10	2.36½		2.36¾	2.36¼	2.36½	
13	2.36		2.36½	2.35	2.35	
14	2.32		2.32	2.31½	2.31½	
15	2.32		2.33½	2.32	2.33½	
16	2.34		2.34	2.33	2.33¼	2.33
17	2.32¼		2.33	2.32	2.32¼	
20	2.31½		2.32½	2.31½	2.32½	
21	2.33		2.34½	2.33	2.34½	
22	2.32½		2.34	2.32½	2.33½	
23	2.33½		2.34	2.33½	2.34	
24	2.34		2.34	2.31½	2.31½	
27	2.31		2.32	2.31	2.31½	
28	2.30½		2.30½	2.28¾	2.28¾	
29	2.28½		2.28½	2.27¾L	2.28½	
30	2.29		2.29	2.27¾	2.27¾	
31	2.28½		2.29½	2.28	2.28	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Jan	86Mar	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	HOLIDAY							
2	59,485	6,535L	4,840L	1,125	7,505	155L		79,645
3	64,195	10,890	8,065	2,890	16,210	1,085	25	103,360
6	58,465	10,730	8,230	2,885	10,155	735		91,200
7	83,840	14,975	16,475	2,670	18,350	325	10L	136,645
8	54,035	10,545	11,795	765	7,925	455		85,520
9	50,095	8,985	7,360	815	5,985	170	20	73,430
10	50,295	7,320	4,990	765	5,605L	365	60	69,400L
13	77,460	12,105	12,725	680L	12,235	195	25	115,425
14	93,770	25,185	24,100	5,415	43,665H	1,790	105	194,030
15	70,445	15,600	14,005	3,435	19,915	1,090	180	124,670
16	78,510	19,065	23,210	3,140	16,495	875	15	141,310
17	53,325	11,145	10,240	3,815	10,790	2,080H	150	91,545
20	39,885L	7,840	10,505	2,835	13,255	1,675	225	76,220
21	57,945	13,410	18,950	6,035H	19,145	590	40	116,115
22	64,015	18,765	31,570	2,330	14,620	605	65	131,970
23	52,965	14,930	16,390	1,620	5,700	585	70	92,260
24	157,690H	46,890H	33,695H	4,075	17,245	1,340	155	263,090H
27	89,005	24,080	14,285	2,605	10,315	1,255	100	141,645
28	69,965	25,530	28,420	2,620	15,665	750	25	142,975
29	51,795	19,480	13,740	2,265	9,775	775	35	97,865
30	82,615	28,685	30,210	4,740	15,760	785	180	162,975
31	46,960	20,550	16,135	3,010	9,945	605	410H	97,615
TOTAL	1,506,760	375,240	359,935	60,535	306,260	18,285	1,895	2,628,910

Open contracts Units of 1,000 bushels

Jan	86Mar	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	HOLIDAY							
2	322,685H	123,160L	83,725L	10,750L	77,465L	4,455L	30L	622,290
3	316,660	125,175	85,575	12,365	81,260	5,355	50	626,440H
6	312,680	126,520	85,215	11,950	84,090	5,405	50	625,910
7	304,315	127,220	87,565	12,165	87,975	5,465	55	624,760
8	298,555	130,240	88,935	12,050	87,990	5,590	55	623,415
9	295,485	129,820	88,830	12,220	89,590	5,575	70	621,590
10	286,745	128,345	88,825	12,425	90,010	5,630	115	612,095
13	276,795	127,110	90,455	12,555	92,235	5,670	105	604,925
14	266,310	127,900	89,755	14,440	97,465	6,695	165	602,730
15	264,860	129,640	86,415	14,800	98,660	7,235	325	601,935
16	265,470	132,780	85,640	15,155	98,830	7,740	340	605,955
17	260,625	132,500	86,490	16,310	95,505	7,575	390	599,395
20	257,940	133,700	86,865	16,825	97,210	8,780	520	601,840
21	251,290	131,985	89,310	17,975	99,160	8,675	560	598,955
22	248,645	134,455	87,895	18,315	96,980	8,580	600	595,470
23	245,105	135,235	86,790	18,065	96,435	8,985	670	591,285
24	237,395	139,125H	90,515	17,805	98,890	9,210	800	593,740
27	224,035	136,935	89,470	17,855	100,115	9,960	795	579,165L
28	223,285	135,985	90,370	17,590	102,870	10,290	795	581,185
29	223,685	136,240	90,910	17,980	104,585	10,605	810	584,815
30	218,425	135,250	94,635	20,075	108,135H	11,215	920	588,655
31	213,605L	136,355	96,005H	20,890H	107,930	11,295H	1,070H	587,150

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

March 1986

Feb	Open		High	Low	Close	
3	2.43¾	2.43½	2.44¾	2.43	2.43¾	2.44
4	2.43¼	2.43½	2.44¼	2.43	2.43¼	2.43½
5	2.43¾	2.44¼	2.45 H	2.43¾	2.45	2.44¾
6	2.45	2.44¾	2.45	2.42	2.42	2.42¼
7	2.41½	2.41¾	2.42	2.40¼	2.40½	2.40¾
10	2.40¾	2.40½	2.42	2.40¼	2.42	2.41¾
11	2.40½	2.41	2.41¾	2.39¾	2.40½	2.40¼
12	2.40¾	2.40½	2.41	2.37¾	2.38½	2.38
13	2.38	2.38½	2.38¾	2.37¼	2.37½	2.38
14	2.37½	2.37¾	2.39	2.36¾	2.38	2.38¼
17	**HOLIDAY**					
18	2.37½	2.37¾	2.40½	2.37½	2.40½	2.40
19	2.41	2.41¼	2.41¼	2.38¾	2.39½	2.39
20	2.39	2.39¼	2.39½	2.38	2.38	2.38¼
21	2.37¾	2.38	2.39¼	2.37½	2.38¾	2.39
24	2.40	2.40¼	2.40¼	2.38½	2.39½	2.39¼
25	2.39	2.38½	2.39	2.36¼	2.36¾	2.37
26	2.36	2.35½	2.36	2.33¾	2.33¾	2.34
27	2.34	2.33½	2.34½	2.30¼	2.32	2.31½
28	2.31¾	2.32¼	2.32¼	2.27¾L	2.28	2.27¾

May 1986

Feb	Open		High	Low	Close	
3	2.44		2.45¼	2.43¾	2.44½	2.44¼
4	2.43¾		2.44½	2.43½	2.43¾	
5	2.44½		2.45½	2.44¼	2.45½	2.45¼
6	2.45¼		2.45¾H	2.43	2.43¼	2.43
7	2.42½	2.42¼	2.42½	2.41	2.41¼	2.41
10	2.41	2.41¼	2.42¼	2.41	2.42¼	2.42
11	2.41	2.40½	2.41½	2.39	2.40	2.39¾
12	2.39¾	2.40	2.40½	2.38¼	2.38½	2.38¾
13	2.38	2.38¼	2.38¾	2.37	2.37¼	2.37½
14	2.37½		2.38¾	2.36½	2.37¾	2.38
17	**HOLIDAY**					
18	2.37½	2.37¼	2.39¼	2.36¾	2.38¾	2.39
19	2.39¾	2.39½	2.40	2.37½	2.37½	2.37¾
20	2.37½	2.37¾	2.37¾	2.36	2.36	2.36¼
21	2.35½	2.35	2.36¾	2.35	2.36	2.35¾
24	2.36	2.36¼	2.36½	2.35¼	2.36½	2.36
25	2.36	2.35¾	2.36	2.34	2.34¼	2.34
26	2.33½	2.32¾	2.33¾	2.32	2.32¼	2.32
27	2.32	2.32¼	2.33¼	2.30½	2.31½	2.32
28	2.31½	2.31¾	2.32	2.26¾L	2.27	2.26¾

July 1986

Feb	Open		High	Low	Close	
3	2.43¾	2.44	2.44½	2.43½	2.44	2.44¼
4	2.43½	2.43	2.44	2.42¾	2.43¾	2.43½
5	2.44¼	2.44	2.44¾H	2.43¾	2.44¾	
6	2.44¾	2.44½	2.44¾	2.42¼	2.42¼	2.42½
7	2.41½	2.41¼	2.42	2.41	2.41	
10	2.41	2.41¼	2.42	2.40¾	2.41¾	
11	2.40	2.39¾	2.40½	2.38½	2.38½	2.38¾
12	2.39		2.39½	2.37	2.37	2.37½
13	2.36¾	2.37	2.37¼	2.35	2.35	2.35¼
14	2.35	2.34½	2.36½	2.34	2.35	2.34½
17	**HOLIDAY**					
18	2.34¼	2.34½	2.36¼	2.34	2.36	2.35¾
19	2.37½	2.37¾	2.37¾	2.34¾	2.34¾	2.35
20	2.35¼	2.35	2.35¼	2.32	2.32¼	
21	2.31¾	2.31½	2.33	2.31¼	2.32	
24	2.32		2.32¾	2.31½	2.32½	2.32¾
25	2.32¼	2.32½	2.32¾	2.31½	2.31½	2.31¾
26	2.30¾	2.30½	2.31¼	2.29¾	2.30¼	
27	2.30½	2.30¾	2.31½	2.29¼	2.30½	2.30¼
28	2.30½	2.30¾	2.30¾	2.25 L	2.25¼	2.25

September 1986

Feb	Open		High	Low	Close	
3	2.21¾		2.21¾	2.21	2.21¼	
4	2.21	2.21¼	2.21½	2.20¾	2.21¼	
5	2.21¼	2.21½	2.21¾	2.21¼	2.21½	2.21¾
6	2.21½		2.22 H	2.20½	2.20¾	2.20½
7	2.20½	2.20¼	2.20½	2.19½	2.19½	2.19¾
10	2.19¾	2.19½	2.21¾	2.19½	2.21½	2.21¾
11	2.20¾	2.21	2.21¼	2.19¼	2.19¼	
12	2.20		2.20½	2.18	2.18¼	
13	2.17¾		2.18	2.15	2.15¼	
14	2.14¾	2.15¼	2.15½	2.13¼	2.13¾	2.13½
17	**HOLIDAY**					
18	2.13¼		2.14¼	2.12	2.14	2.14¼
19	2.15½	2.15	2.15½	2.13½	2.13¾	
20	2.13½		2.14¼	2.12	2.12	2.12½
21	2.11¾		2.13½	2.11¼	2.12¾	
24	2.13½		2.14½	2.13	2.14	
25	2.14		2.14¼	2.13½	2.13¾	2.13½
26	2.12¾		2.13¼	2.12¼	2.12¼	2.12¾
27	2.12½	2.13	2.14	2.11½	2.13½	2.14
28	2.14		2.14	2.09½L	2.10	

December 1986

Feb	Open		High	Low	Close	
3	2.16¼	2.16	2.16¼H	2.15¼	2.15½	
4	2.15¼	2.15½	2.15¾	2.15	2.15	
5	2.15¼		2.15¾	2.14½	2.14½	
6	2.15	2.14¾	2.15	2.14	2.14¼	2.14
7	2.14	2.13¾	2.14½	2.13	2.13½	2.13¾
10	2.13¾	2.14	2.16	2.13½	2.16	2.15¾
11	2.14½	2.14¾	2.15¾	2.13¼	2.13¼	2.13½
12	2.14	2.15	2.15	2.12	2.12¼	2.12½
13	2.12	2.12¼	2.12½	2.08¼	2.08½	2.08¼
14	2.08¼	2.08½	2.08¾	2.06	2.06¾	2.06¼
17	**HOLIDAY**					
18	2.06¼	2.06	2.07½	2.04½L	2.07½	2.07¼
19	2.09	2.09½	2.09½	2.07	2.07	2.07¼
20	2.07¼		2.08	2.06	2.06	2.06¼
21	2.06	2.06¼	2.08¼	2.05¾	2.07¼	2.07½
24	2.08½	2.08¾	2.10	2.07½	2.09¼	2.09½
25	2.09¼	2.09½	2.10	2.09	2.09¼	2.09
26	2.08½	2.08	2.08½	2.07½	2.07½	2.07¾
27	2.08	2.08¼	2.09¼	2.05¾	2.08¼	2.08
28	2.08¼	2.08½	2.08½	2.06¼	2.07¼	2.07½

March 1987

Feb	Open		High	Low	Close	
3	2.24		2.24¼H	2.24	2.24	
4	2.24¼		2.24¼	2.23½	2.23½	
5	2.23¾		2.24¼	2.23¼	2.23¼	
6	2.23¼		2.23½	2.22½	2.23	2.22½
7	2.22½		2.22½	2.22	2.22	
10	2.22		2.24¼	2.22	2.24	2.24¼
11	2.23¾	2.24	2.24	2.22¼	2.22¼	
12	2.22¾		2.22¾	2.21	2.21	2.21½
13	2.21		2.21¼	2.17¾	2.17¾	
14	2.17¾		2.18¼	2.15½	2.15¾	
17	**HOLIDAY**					
18	2.15¼	2.15½	2.15¾	2.14 L	2.15¾	
19	2.16½		2.17	2.15¾	2.15¾	
20	2.15¾		2.16¼	2.14½	2.14½	
21	2.14½		2.16¼	2.14½	2.15½	
24	2.16¼		2.17¾	2.15	2.17½	
25	2.17½	2.17¾	2.18½	2.17½	2.17¾	
26	2.16¾		2.17½	2.16¼	2.16¼	2.16½
27	2.18		2.18	2.14½	2.16½	
28	2.17		2.17	2.14¼	2.16	

May 1987

Feb	Open		High	Low	Close	
3	2.27¾		2.27¾H	2.27¼	2.27½	
4	2.27		2.27	2.27	2.27	
5	2.27¼		2.27¼	2.27¼	2.27¼	
6	2.27		2.27½	2.26½	2.26½	
7	2.26¼		2.26½	2.26	2.26	
10	2.27½		2.27½	2.27	2.27	
11	2.26		2.26¾	2.25¼	2.25¼	
12	2.25½		2.25½	2.25¼	2.25¼	
13	2.25		2.25	2.21½	2.21½	2.21¾
14	2.21¾		2.21¾	2.20	2.20	
17	**HOLIDAY**					
18	2.19		2.19	2.18	2.18¾	
19	2.19½		2.20¼	2.18¾	2.18¾	
20	2.18½		2.19	2.18¼	2.18¼	
21	2.20		2.20	2.18½	2.18½	
24	2.20		2.20½	2.20	2.20½	
25	2.20½		2.21¼	2.20½	2.20¾	
26	2.20		2.20¾	2.19¾	2.19¾	
27	2.21		2.21	2.17½L	2.19½	
28	2.20		2.20	2.18	2.18½	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
3	31,150L	8,755L	9,750	900L	5,535L	210	50	56,350L
4	39,855	8,885	7,920	960	6,680	120L	20	64,440
5	35,320	8,935	6,465L	1,105	7,930	265	145	60,165
6	54,955	19,580	10,285	3,310	10,735	750	235	99,850
7	70,780	23,395	16,780	1,920	10,835	725	200	124,635
10	34,565	12,910	7,505	1,305	11,390	225	35	67,935
11	56,535	28,075	21,130	3,155	12,465	1,295	110	122,765
12	59,955	24,100	17,575	1,880	11,280	390	65	115,245
13	49,590	23,245	18,290	2,075	28,920H	2,125	505	124,750
14	49,715	28,030	19,300	3,055	27,990	965	580H	129,635
17	**HOLIDAY**							
18	49,730	36,085	8,905	1,855	16,630	1,510	355	115,070
19	37,910	25,605	10,155	2,175	17,985	500	170	94,500
20	39,395	32,605	16,220	1,365	14,195	270	25	104,075
21	37,430	34,425	16,440	1,895	17,245	3,655H	295	111,385
24	45,690	36,515	10,740	1,935	16,290	780	10L	111,960
25	50,185	37,465	18,700	1,905	15,780	1,670	110	125,815
26	63,380	57,005	19,230	2,235	13,915	795	40	156,600
27	76,160H	78,540H	25,060	3,715	17,990	965	220	202,650H
28	39,130	72,685	30,535H	4,460H	16,915	1,795	60	165,580
TOTAL	921,430	596,840	290,985	41,205	280,705	19,010	3,230	2,153,405

Open contracts Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
3	210,680H	137,365L	96,395L	21,135	106,120L	11,275L	1,065L	584,035
4	205,085	138,500	97,250	21,190	107,035	11,320	1,085	581,465
5	203,940	140,865	97,695	21,105	108,445	11,500	1,230	584,780H
6	197,665	142,695	97,390	20,070L	107,245	11,835	1,455	578,355
7	184,015	146,110	97,045	20,415	106,905	12,375	1,650	568,515
10	177,980	147,390	97,345	20,725	108,395	12,460	1,675	565,970
11	171,595	148,235	98,110	20,725	111,780	12,815	1,725	564,985
12	161,270	148,830	102,115	20,710	113,545	12,940	1,755	561,165
13	152,735	148,890	104,320	21,290	115,340	13,665	2,150	558,390
14	146,250	148,075	104,940	21,970	118,920	14,075	2,180	556,410
17	**HOLIDAY**							
18	138,030	154,240	105,265	21,950	119,895	13,985	2,385	555,750
19	130,330	158,450	107,060	22,280	123,475	13,890	2,510	557,995
20	119,360	159,415	110,390	22,645	127,915	13,910	2,515	556,150
21	117,290	155,835	109,460	22,600	132,370	15,440	2,785	555,780
24	108,680	162,860	110,630	22,380	133,255	15,520	2,775	556,100
25	97,430	167,335	111,430	22,800	135,405	15,735	2,705	552,840
26	78,720	178,665	113,970	23,135	137,600	15,850	2,720	550,660
27	66,330	194,170	114,380H	24,560H	139,325	16,240H	2,845	557,850
28	53,565L	194,375H	112,985	23,920	141,260H	16,070	2,875H	545,050L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

Mar	March 1986						May 1986						July 1986					
	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
3	2.28¼	2.28½	2.30½	2.28¼	2.29½	2.29¾	2.26¾	2.27¼	2.29½	2.26¾	2.28¼	2.28½	2.26½	2.26¼	2.27¾	2.25¼	2.26¾	2.26½
4	2.30¼	2.30½	2.30½	2.25	2.25¼	2.25½	2.29¼	2.29½	2.29¾	2.25	2.25¼	2.25	2.27	2.27½	2.28½	2.24	2.24	2.24¼
5	2.23½	2.24	2.26½	2.20½L	2.26½	2.26	2.24	2.24½	2.27½	2.22½L	2.26¾	2.27¼	2.24	2.23¾	2.26½	2.22¼L	2.26¼	2.26½
6	2.27	2.27½	2.28½	2.25¾	2.28¼	2.28½	2.27¾	2.27½	2.29¾	2.27¼	2.29¼	2.29¾	2.26¾		2.29	2.26½	2.29	2.28¾
7	2.30		2.32	2.29¼	2.30	2.30¼	2.29¼	2.29½	2.31¼	2.28¾	2.29¼	2.29¾	2.29	2.28½	2.29¾	2.27¾	2.28½	2.28¾
10	2.30		2.33½	2.29¾	2.33½	2.33¼	2.29	2.28¾	2.32	2.28¼	2.31¾	2.32	2.27¾	2.27½	2.30½	2.26½	2.30½	2.30
11	2.34½		2.35¼	2.32½	2.33¼	2.33	2.32¼	2.33	2.33¼	2.30¼	2.30¼	2.30¾	2.30¼	2.30½	2.30¾	2.27½	2.27½	2.27¾
12	2.33	2.32½	2.33	2.30	2.31	2.31½	2.30¼	2.29¾	2.30¼	2.28¼	2.29¼	2.29½	2.26¾	2.26½	2.27¾	2.26	2.27½	2.27¾
13	2.31		2.33¼	2.31	2.33	2.33¼	2.28¾	2.29¼	2.31½	2.28¾	2.31¼	2.31½	2.27¼		2.30½	2.26¾	2.30½	2.30¼
14	2.34½	2.35	2.36¼	2.33¾	2.36	2.36¼	2.32¼	2.32½	2.34	2.31¾	2.33¾	2.34	2.32		2.32¼	2.30¼	2.32	2.31¾
17	2.36½	2.36¼	2.38¾	2.35½	2.38	2.37	2.33¾	2.34¼	2.35¾H	2.32¼	2.33¾	2.34½	2.32¾	2.33	2.34½H	2.31¼	2.32¾	2.33¼
18	2.37¾		2.39 H	2.36¼	2.39	2.38¼	2.33¾	2.34	2.35¼	2.32¾	2.34¾	2.35	2.33½		2.33½	2.31¼	2.32½	2.33
19	2.35½		2.37¼	2.33	2.35½	2.33	2.32	2.31½	2.33¾	2.31½	2.33¼	2.33½	2.29¾	2.29¼	2.31¼	2.29	2.30¼	2.30½
20							2.33½	2.33¾	2.34¼	2.32	2.32½	2.32¾	2.30¼	2.30½	2.31¼	2.27¾	2.28½	2.28¾
21							2.32	2.32¼	2.34¼	2.31	2.31	2.31½	2.27½		2.29¼	2.26¼	2.26¼	2.26½
24							2.30¼	2.30½	2.31½	2.29	2.31¼	2.31½	2.25½		2.26	2.24¼	2.25¼	2.25
25							2.31½	2.31¾	2.32¾	2.31	2.32¾	2.32¼	2.25½		2.27½	2.25¼	2.27½	2.27
26							2.33	2.33½	2.34¾	2.32½	2.34	2.34¼	2.28¾	2.28½	2.30	2.28¼	2.29¾	2.30
27							2.34½	2.34	2.34½	2.32½	2.32¾	2.33	2.29¾	2.29¼	2.29¾	2.28½	2.28¾	
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
31							2.32	2.32½	2.35	2.32	2.34½	2.35	2.28	2.27¾	2.31	2.27¾	2.30½	2.30¾

Mar	September 1986						December 1986						March 1987					
	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
3	2.09¾	2.10	2.11	2.09½	2.09¾	2.10	2.07½	2.07¾	2.07¾	2.06	2.06¼	2.06	2.16	2.16¼	2.16¼	2.14¾	2.15	2.14¾
4	2.10	2.09¾	2.10	2.08	2.09¼	2.09¾	2.06¾	2.06¼	2.07	2.05	2.06	2.07	2.14½		2.16¾	2.13½	2.16¾	
5	2.08½	2.08¼	2.09¼	2.07¾	2.08¾	2.09	2.05	2.06	2.06¾	2.05	2.05¾	2.06	2.14¾		2.15¾	2.14¼	2.15¼	
6	2.09		2.11½	2.07¾	2.11½		2.06¼	2.06	2.07¾	2.03½	2.07	2.07¼	2.15		2.16	2.12	2.15½	2.16
7	2.11¼	2.11½	2.12	2.10½	2.11	2.11¼	2.07¼	2.07½	2.08	2.06	2.07½	2.06¾	2.16		2.16½	2.15¼	2.16	
10	2.10¾		2.12¾	2.10	2.12½		2.07	2.07¼	2.09	2.06¼	2.08¾	2.09	2.15½		2.18	2.15½	2.18	
11	2.13		2.13	2.11	2.11	2.11¼	2.08¾		2.09	2.06¾	2.06¾	2.07	2.17¾	2.17½	2.18	2.16½	2.16½	
12	2.10¾	2.10½	2.12	2.10½	2.12		2.06½	2.06¾	2.09	2.06½	2.08¾	2.09	2.16¼		2.18½	2.16¼	2.18½	
13	2.11½		2.15	2.11¼	2.14½	2.15	2.08¼		2.12	2.07¾	2.11½	2.11¾	2.17¾	2.18	2.21½	2.17¾	2.21½	
14	2.15¼	2.15½	2.16	2.14¾	2.15¾	2.16	2.12¼	2.12	2.12¼	2.10¼	2.11¼	2.11¾	2.21¾		2.21¾H	2.20	2.20¾	2.21
17	2.16		2.17¾H	2.15¼	2.15¾		2.11¾		2.12¾H	2.11	2.11¾	2.11½	2.21		2.21¾	2.20½	2.20¾	
18	2.15½	2.16	2.16½	2.14¾	2.15½		2.11¼	2.11¾	2.12	2.09¼	2.09½	2.09¾	2.20½		2.21	2.18¾	2.19	
19	2.10½	2.11½	2.12½	2.10	2.11		2.05¼	2.04½	2.05½	2.02½	2.03½	2.04½	2.14½	2.15	2.15¼	2.12½	2.13¾	2.14½
20	2.11¼	2.12	2.12¼	2.09¾	2.09¾		2.04¼	2.04½	2.05	2.02¼	2.02½	2.02¾	2.14		2.14½	2.11¾	2.12	
21	2.09¼		2.10¾	2.08½	2.08¾	2.09	2.02	2.02¼	2.04	2.01½	2.02	2.02¼	2.11¾	2.12	2.13¼	2.10¾	2.11¼	2.11½
24	2.07		2.09	2.06¾L	2.09		2.02		2.03¼	2.00¾L	2.03¼	2.03	2.11¼	2.11½	2.12¾	2.10¼L	2.12½	
25	2.08¼		2.10	2.08¼	2.09¾		2.03¾	2.04	2.05	2.03	2.04¾		2.12¾		2.14½	2.12½	2.14¼	
26	2.10¼	2.10½	2.11¾	2.10¼	2.11¾		2.05¼		2.06¼	2.05¼	2.05¾	2.05½	2.15		2.15¾	2.15	2.15	
27	2.12		2.12	2.10¾	2.11		2.06	2.05¾	2.06	2.04¼	2.04½	2.04¼	2.15½		2.15½	2.13½	2.13½	2.13¾
28	**HOLIDAY**						**HOLIDAY**						**HOLIDAY**					
31	2.10½		2.12½	2.10¼	2.12½		2.03¾	2.02¼	2.06	2.02¼	2.05	2.05¼	2.11¼		2.15	2.11¼	2.14¼	2.14¾

Mar	May 1987						July 1987					
	Open		High	Low	Close		Open		High	Low	Close	
3	2.18		2.18¼	2.17¼	2.17½	2.17¾						
4	2.17		2.19	2.16½	2.19							
5	2.18		2.18¼	2.17	2.18¼							
6	2.18		2.18	2.16¼	2.18							
7	2.20		2.20	2.17¾	2.17¾							
10	2.17		2.21½	2.17	2.21¼	2.21½						
11	2.21		2.21¼	2.20	2.20	2.20¼						
12	2.20½		2.22½	2.20¼	2.22½							
13	2.22½		2.25½H	2.22	2.25¼							
14	2.25¼		2.25¼	2.24¼	2.24¾							
17	2.24¾	2.24½	2.25¼	2.24½	2.24¾							
18	2.25		2.25¼	2.23	2.23¼							
19	2.19½		2.19½	2.17¼	2.18½							
20	2.18¼		2.18¼	2.16½	2.16¾		2.20		2.20	2.19	2.19	
21	2.16½	2.16¼	2.17¼	2.15	2.15½		2.18¼		2.18½	2.17¼L	2.17¼	2.17½
24	2.15½	2.15¼	2.17	2.14½L	2.17		2.17½		2.18½	2.17½	2.18½	
25	2.17¼		2.18¾	2.17¼	2.18¾	2.18½	2.19		2.20	2.19	2.20	
26	2.19¼	2.19½	2.20¼	2.19¼	2.19½		2.21		2.21½H	2.20¾	2.20¾	2.21
27	2.20		2.20	2.17¾	2.18		2.21		2.21	2.19	2.19	
28	**HOLIDAY**						**HOLIDAY**					
31	2.16¾		2.19	2.16¼	2.18¾	2.19	2.18		2.19½	2.18	2.19½	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
3	20,105	46,410	14,705	4,295	18,660	275L	300		104,750
4	23,790	64,565	32,150H	5,520	32,670	465	65		159,225
5	38,070H	82,780H	30,635	2,725	20,935	960	140		176,245
6	16,630	57,880	25,410	4,205	28,910	1,035	195		134,265
7	8,810	55,355	22,800	1,660	14,100	340	140		103,205
10	6,670	50,105	22,610	1,160L	10,860L	680	270		92,355
11	4,795	55,280	17,065	1,730	12,590	600	60		92,120
12	3,945	45,950	17,575	3,480	16,710	1,425	40L		89,125
13	2,050	36,240	14,050	2,100	34,485	1,605	240		90,770
14	1,850L	43,425	18,595	1,910	15,030	1,005	435		82,250
17	3,270	56,065	22,750	1,880	12,655	755	230		97,605
18	2,280	45,325	12,190	2,250	18,000	1,280	490		81,815
19	2,855	81,855	30,045	8,790H	66,740H	3,370H	1,365H		195,020H
20		51,580	27,260	4,235	24,465	2,555	645	240	110,980
21		56,935	26,930	4,980	33,625	1,375	300	300H	124,445
24		49,420	24,355	4,125	25,295	890	325	5L	104,415
25		43,095	22,385	1,920	15,655	1,355	200	50	84,660
26		57,570	24,600	2,200	20,515	2,080	655	45	107,665
27		31,330L	10,820L	2,045	11,985	1,395	325	110	58,010L
28	HOLIDAY								
31		59,315	26,095	3,320	23,175	1,710	660	75	114,350
TOTAL	135,120	1,070,480	443,025	64,530	457,060	25,155	7,080	825	2,203,275

Open contracts Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
3	46,220H	198,015	112,145L	24,800L	141,170L	16,020	2,745L		541,115
4	40,885	201,410	115,295	25,260	146,675	16,095	2,745		548,365
5	31,035	202,745	115,130	25,610	153,320	15,845L	2,815		546,500
6	22,145	204,540	117,650	26,250	154,325	16,030	2,925		543,865
7	17,010	200,380	116,145	26,280	152,955	16,040	3,000		531,810
10	13,505	199,390	116,235	26,990	149,135	16,155	3,150		524,560L
11	11,300	203,455	117,050	27,270	154,740	16,510	3,205		533,530
12	9,460	203,600	117,335	27,595	158,200	17,235	3,195		536,620
13	8,190	202,170	118,385	27,380	159,210	17,955	3,235		536,525
14	7,005	203,215	119,020	27,195	157,495	18,320	3,480		535,730
17	4,695	199,475	120,200	27,290	158,525	18,465	3,560		532,210
18	2,580	197,755	121,560	27,955	161,235	18,835	3,905		533,825
19	90L	205,140	120,705	29,475	164,755	20,160	4,560		544,885
20		205,485H	121,940	28,940	168,350	20,740	4,720	240L	550,415
21		203,375	122,075	30,280	168,700	21,030	4,875	485	550,820
24		202,165	126,725	32,050	173,250	21,160	5,090	485	560,925
25		200,195	128,365	32,065	175,235	21,570	5,180	535	563,145
26		198,730	128,375	32,565	175,195	21,950	5,620	540	562,975
27		196,255	128,595	33,500	177,020	22,630	5,580	605	564,185H
28	HOLIDAY								
31		188,465L	129,255H	34,855H	177,150H	23,455H	5,660H	630H	559,470

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

May 1986

Apr	Open		High	Low	Close	
1	2.35	2.35½	2.37	2.33¾	2.37	2.36½
2	2.36	2.36½	2.36½	2.34¼	2.36	2.36¼
3	2.35	2.35¼	2.35¾	2.33½	2.33¾	2.34¼
4	2.33¾	2.33½	2.35	2.32½	2.33¼	2.33½
7	2.33	2.33¼	2.35¼	2.32½	2.35	2.34¾
8	2.35¾	2.35	2.35¾	2.32½	2.33¼	2.33
9	2.32½	2.32¾	2.32¾	2.28	2.28	2.28½
10	2.28¼	2.28½	2.29½	2.27	2.27¾	2.28¼
11	2.28¼	2.27¾	2.29	2.27	2.27¾	2.27½
14	2.27¼	2.27½	2.28	2.26	2.27½	2.27¼
15	2.28	2.27¾	2.28¼	2.26	2.26½	2.26
16	2.26¼	2.26½	2.27¼	2.25¼	2.25¼	2.25¾
17	2.25½	2.25¾	2.27¾	2.25¼	2.27¾	2.27½
18	2.28¼	2.28¾	2.28¾	2.26½	2.27	2.27¼
21	2.26¾	2.26½	2.26¾	2.24¾L	2.26½	2.26¾
22	2.27¾	2.28¾	2.31	2.27¾	2.28½	2.29½
23	2.29½	2.29¾	2.31½	2.28¼	2.30¼	2.31½
24	2.31¾	2.31¼	2.31¾	2.30¼	2.30¾	2.31
25	2.29½	2.28¾	2.29¾	2.28½	2.29¼	2.29½
28	2.29½	2.29	2.30¼	2.28¾	2.29¾	2.30
29	2.30	2.29¾	2.33¾	2.29½	2.31½	2.30¼
30	2.32½	2.33	2.41 H	2.32½	2.38	2.38¼

July 1986

Apr	Open		High	Low	Close	
1	2.30¾	2.31	2.32½	2.29½	2.32	2.32¼
2	2.31¾		2.32¾H	2.30¾	2.32¼	2.32
3	2.31¼	2.31½	2.31¾	2.28¼	2.28¾	2.29
4	2.28¼	2.28½	2.29	2.27	2.27¼	2.27½
7	2.26¾	2.27	2.29¼	2.26½	2.29	2.28¾
8	2.30		2.30	2.27	2.27¼	2.27½
9	2.26	2.26¼	2.26½	2.20½	2.21	2.20½
10	2.20	2.20¼	2.21¾	2.18½	2.19¼	2.19
11	2.19	2.19¼	2.21¼	2.17¾	2.18¼	2.18½
14	2.18¼	2.18½	2.20	2.18	2.19¼	2.19½
15	2.19¾		2.20¾	2.18	2.18¾	2.18
16	2.18½	2.18¾	2.19	2.16	2.16	2.16¼
17	2.16¼	2.16½	2.18	2.15½L	2.17¾	2.17½
18	2.18	2.18¼	2.18¾	2.17	2.18¼	2.17¾
21	2.17	2.16¾	2.17¾	2.16¼	2.17¼	2.17½
22	2.19	2.18¾	2.21½	2.18¾	2.20½	2.20¾
23	2.21	2.21¼	2.22¼	2.19¾	2.19¾	2.20
24	2.20	2.20¼	2.20¼	2.18¼	2.18¾	2.19
25	2.17¾	2.18	2.19	2.17½	2.17½	2.17¾
28	2.18¼	2.18	2.18¼	2.17	2.17¾	2.18
29	2.18½	2.18¾	2.26½	2.18½	2.22¾	2.22½
30	2.24	2.25	2.32¾	2.24	2.32¾	2.32¾B

September 1986

Apr	Open		High	Low	Close	
1	2.12½	2.12¾	2.14¼	2.10¾	2.14	2.14¼
2	2.13	2.12½	2.13½	2.11½	2.13	2.13¼
3	2.12		2.12½	2.08¼	2.09¼	
4	2.08¾	2.08½	2.08¾	2.06¾	2.07¼	
7	2.06	2.05½	2.08¼	2.05½	2.08¼	
8	2.09¼		2.09½	2.07½	2.08½	
9	2.07¼		2.07¼	2.04½	2.04¾	2.04½
10	2.04¼		2.05¼	2.02¾	2.03	2.02¾
11	2.03	2.02¾	2.03½	2.01¾	2.02	2.01¾
14	2.02	2.02¼	2.03¼	2.01½	2.03¼	
15	2.03½	2.03¾	2.04	2.02¼	2.02¼	2.02½
16	2.02½		2.02¾	1.99½	1.99½	2.00
17	1.99¾	1.99½	2.00½	1.98¾	2.00	
18	2.00½		2.00½	1.99¼	1.99¾	2.00
21	2.00		2.00	1.97½	1.98½	
22	1.98¾		2.02¼	1.98½	2.01½	2.01¾
23	2.02		2.02¾	1.98¾	1.98¾	
24	1.98¾		1.99	1.97¾	1.98¼	1.98
25	1.97¾	1.97½	1.98¾	1.97¼	1.97¼	1.97¾
28	1.97½		1.99¼	1.97 L	1.99	1.99¼
29	1.99¾		2.09¼	1.99¾	2.05¾	2.06¼
30	2.05¾	2.06	2.16 H	2.05½	2.16	2.16 B

December 1986

Apr	Open		High	Low	Close	
1	2.05	2.05¼	2.07½	2.03¾	2.07¼	2.07½
2	2.06½	2.05¼	2.07	2.05¼	2.06½	
3	2.05½	2.05¼	2.06	2.03	2.03½	2.03¼
4	2.02¾	2.03	2.04	2.02	2.03¼	2.02¾
7	2.02½	2.02¼	2.03¾	2.02¼	2.03½	2.03¼
8	2.04	2.04¼	2.05¼	2.03¾	2.03¾	2.04
9	2.03	2.02½	2.03½	2.01	2.01¼	2.01
10	2.01	2.00½	2.01¼	1.99	1.99	1.99¼
11	1.99	1.98¾	1.99¼	1.97½	1.97½	1.97¾
14	1.97¾	1.98	1.99	1.97	1.98	1.98¼
15	1.98½	1.98¼	1.99¼	1.97	1.97¼	1.97
16	1.97¼	1.96¾	1.97¼	1.94½	1.94½	1.94¾
17	1.94½	1.94¾	1.96½	1.94½	1.95¾	1.96
18	1.96½	1.96¼	1.97¼	1.96	1.97	1.96¾
21	1.96	1.96¼	1.96½	1.93½	1.95	1.95¼
22	1.96½	1.96¾	1.98	1.94½	1.96½	1.96¾
23	1.97	1.96¾	1.98	1.93¾	1.94¼	1.93¾
24	1.94	1.93¾	1.94¾	1.93½	1.94	1.94¼
25	1.94	1.93¾	1.95	1.93¾	1.94½	1.94¾
28	1.94½		1.95	1.93 L	1.95	1.94¾
29	1.95¾	1.96	2.04¾	1.95¾	2.00	1.99½
30	1.98	2.00	2.09¾H	1.98	2.09¾	2.09¾B

March 1987

Apr	Open		High	Low	Close	
1	2.13½		2.17	2.13	2.17	2.16½
2	2.15½		2.16	2.14½	2.15	2.15¼
3	2.14½		2.15	2.12½	2.12½	
4	2.12		2.12¾	2.11¼	2.12½	
7	2.11½	2.11¼	2.12¾	2.11¼	2.12½	2.12¼
8	2.13		2.14	2.12¾	2.13	
9	2.12¼		2.12¼	2.09½	2.09¾	2.09½
10	2.09½		2.10¼	2.07¾	2.07¾	
11	2.07¾	2.07¼	2.08¼	2.06¼	2.06¼	
14	2.06½		2.07¾	2.05¾	2.07	
15	2.07¼		2.08	2.05¾	2.05¾	
16	2.05¾		2.06	2.03	2.03	
17	2.03		2.05	2.03	2.04¼	
18	2.05		2.06	2.04½	2.05¼	
21	2.04¾		2.05	2.02½	2.03¾	
22	2.03¾	2.04	2.07¼	2.03½	2.05¼	
23	2.05½		2.06¼	2.02¾	2.03	2.02¾
24	2.03		2.03½	2.02½	2.02¾	2.03
25	2.02¾		2.04	2.02¾	2.03¼	
28	2.03½		2.03¾	2.02 L	2.03¾	
29	2.05		2.13¾	2.05	2.08¾	2.08½
30	2.08¾	2.09	2.18¾H	2.08¾	2.18¾B	

May 1987

Apr	Open		High	Low	Close	
1	2.19	2.18¾	2.21¼	2.17½	2.21¼	
2	2.19		2.19¾	2.18½	2.19½	
3	2.19		2.19	2.16½	2.17	
4	2.16		2.17	2.15½	2.16¾	
7	2.16¼		2.17	2.15¾	2.16¾	
8	2.17½		2.18¼	2.17¼	2.17½	
9	2.16¼		2.16¼	2.13¾	2.13¾	
10	2.13½		2.13¾	2.12	2.12	2.12¼
11	2.12		2.12	2.10¾	2.10¾	
14	2.11¼		2.11¾	2.10¼	2.11½	
15	2.11¾		2.12	2.10¼	2.10¼	
16	2.10		2.10¼	2.07¼	2.07¼	
17	2.07¼		2.09	2.07¼	2.08½	2.08¼
18	2.09¼		2.09¾	2.09	2.09¾	2.09½
21	2.09		2.09	2.07¼	2.08½	
22	2.08¼		2.11	2.08¼	2.10¼	
23	2.10		2.10½	2.07¼	2.07¼	2.07½
24	2.07½		2.07¾	2.07 L	2.07¾	2.07½
25	2.07½		2.08½	2.07½	2.07½	2.07¾
28	2.08		2.08¼	2.07	2.08¼	
29	2.10		2.17¾	2.09¾	2.13½	2.13
30	2.13¾	2.14¼	2.23¼H	2.13¾	2.23¼B	

July 1987

Apr	Open	High	Low	Close
1	2.19½	2.22	2.19½	2.22
2	2.19¾	2.20½	2.19½	2.20
3	2.19	2.19½	2.17½	2.17½
4	2.16½	2.16½	2.16½	2.16½
7	2.16½	2.17	2.16	2.17
8	2.18	2.18¼	2.18	2.18
9	2.17½	2.17½	2.14½	2.14½
10	2.15	2.15	2.12¾	2.12¾
11	2.13	2.13	2.11½	2.11½
14	2.12	2.12¼	2.11½	2.11¾
15	2.11	2.11	2.10½	2.10½
16	2.10	2.10	2.07¾	2.07¾
17	2.08¼	2.09¼	2.08	2.09
18	2.10	2.10	2.09½	2.10
21				2.09 N
22	2.10½	2.10¾	2.09¼	2.10¾
23	2.10	2.10¼	2.08	2.08
24	2.08½	2.08½	2.08	2.08
25	2.08½	2.08½	2.07¾	2.07¾
28	2.08	2.08½	2.07½L	2.08½
29	2.10¼	2.18	2.09¾	2.13½
30	2.16	2.23½H	2.14½	2.23½B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Apr	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	67,235	30,180	2,725	22,380	1,415	530	105	124,570
2	58,425	24,155	1,565**L**	14.460	1,325	225	80	100,235
3	51,455	25,005	6,880	18,760	1,260	395	20	103,775
4	46,405	22,170	4,800	18.400	1,075	275	30	93,155
7	32,890	15,500**L**	2,015	8,485**L**	870	760	160	60,680**L**
8	43,570	23,375	4,190	22,450	595**L**	200	10**L**	94,390
9	114,470**H**	73,365	7,145	31,440	3,195	540	65	230,220
10	73,280	60,050	5,125	38,280	2,645	1,470	50	180,900
11	47,150	30,005	3,690	28,950	2,415	365	170	112,745
14	39,835	20,835	3,180	16,975	1,315	415	35	82,590
15	32,620	23,705	3,195	19,100	1,045	185	15	79,865
16	37,200	31,635	3,320	34,630	2,335	1,710	235	111,065
17	32,455	30,365	5,220	25,045	1.250	2,005**H**	185	96,525
18	29,305	22,905	3,910	19,700	2,060	1,400	45	79,325
21	35,720	28,145	3,285	26,480	1,680	330		95,640
22	51,885	57,360	7,590	40,515	2,145	425	10	159,930
23	33,820	46,370	3,995	39,905	1,825	595	140	126,650
24	37,410	34,625	3,150	23.470	835	660	295	100,445
25	29,015	24,675	3,640	17,920	800	130**L**	25	76,205
28	23,400**L**	27,940	7,020	18,455	2,385	410	365	79,975
29	54,325	98,110**H**	17,470	130,120	4,785	890	505**H**	306,205
30	58,395	82,430	17,885**H**	175,035**H**	9,025**H**	1,880	210	344,860**H**
TOTAL	1,030,265	832,905	120,995	790,955	46,280	15,795	2,755	2,839,950

Open contracts Units of 1,000 bushels

Apr	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	177,885**H**	129,225**L**	34,890**L**	178,775	23,600**L**	5,845**L**	710**L**	550,930
2	175,785	132,535	34,985	178,645	23,745	5,980	755	552,430
3	173,450	130,950	37,685	176,910**L**	23,985	6,140	765	549,885
4	164,545	132,565	38,070	179,560	24,490	6,355	740	546,325**L**
7	166,195	134,690	38,675	178,985	24,795	6,805	815	550,960
8	165,580	137,910	37,960	183,150	25,080	6,785	825	557,290
9	165,245	151,695	40,430	186,090	26,415	7,115	875	577,865
10	162,755	155,270	40,960	190,210	27,285	7,325	880	584,685
11	158,885	156,380	42,110	194,160	27,570	7,600	1,045	587,750
14	158,970	155,800	43,030	196,705	26,970	7,575	1,080	590,130
15	152,605	155,670	44,180	196,950	26,745	7,685	1,080	584,915
16	149,115	159,500	44,735	199,520	27,005	7,870	1,260	589,005
17	142,260	164,120	44,750	200,230	27,145	9,415	1,370	589,290
18	137,235	162,545	44,755	202,585	27,175	9,230	1,415	584,940
21	133,880	165,330	44,845	205,205	27,590	9,285	1,415	587,550
22	130,780	163,980	43,845	205,335	27,765	9,520	1,425	582,650
23	130,875	170,745**H**	43,500	205,635	28,280	9,920	1,545	590,500**H**
24	119,210	166,770	43,725	205,845	28,020	10,115	1,685	575,370
25	110,655	167,845	44,485	204,280	28,465	10,155	1,695	567,580
28	106,695	168,395	46,690	205,915	28,810**H**	10,175	1,990	568,670
29	88,935	161,695	47,615	216,375	28,765	10,230**H**	2,175	555,790
30	79,245**L**	170,525	49,090**H**	234,305**H**	28,670	10,190	2,195**H**	574,220

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

May 1986

May	Open		High	Low	Close	
1	2.39	2.40	2.40	2.33¼	2.35	2.36
2	2.33	2.33½	2.38	2.33 L	2.34½	2.35
5	2.35¼	2.36	2.37½	2.34¾	2.37¼	2.37½
6	2.39	2.39¾	2.40½	2.37	2.40	2.39½
7	2.42	2.41¾	2.44¾	2.38½	2.43¾	2.44¾
8	2.46¼	2.46	2.54¼	2.46	2.47	2.47½
9	2.51	2.49½	2.51	2.47	2.48¼	2.49
12	2.47½		2.48	2.45	2.46¾	2.46¼
13	2.50½	2.53	2.53	2.48½	2.50½	2.51
14	2.53	2.52½	2.54¼	2.49½	2.53¼	2.52½
15	2.55	2.54½	2.56½	2.51¼	2.53½	2.54½
16	2.52½	2.52	2.59½	2.51	2.59	2.58½
19	2.58	2.56½	2.58	2.54¼	2.57¾	2.57½
20	2.59	2.59½	2.60½H	2.53	2.56	2.58
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

July 1986

May	Open		High	Low	Close	
1	2.33	2.36	2.36	2.25¼	2.27½	2.28
2	2.25	2.26	2.27¾	2.24 L	2.24½	2.25
5	2.25¾		2.28	2.25	2.27½	2.27¼
6	2.28½		2.30¾	2.27¼	2.30	2.30¾
7	2.31	2.30¾	2.32½	2.28¾	2.32¼	2.32
8	2.34	2.34½	2.42¼	2.34	2.37½	2.38
9	2.41	2.40	2.42	2.37¼	2.39¾	2.39½
12	2.38½	2.37½	2.39	2.34¼	2.35	2.36
13	2.38	2.42	2.43¼H	2.38	2.40	2.39
14	2.40	2.39¾	2.43	2.38¾	2.39¾	2.40¼
15	2.40½	2.41	2.42	2.35½	2.37½	2.38
16	2.35½	2.35¾	2.38½	2.34½	2.36½	2.36
19	2.35¾	2.36	2.37½	2.34½	2.37½	2.37¼
20	2.39	2.38½	2.39¾	2.37½	2.38½	2.38¼
21	2.39¼	2.39	2.41	2.38½	2.38½	2.39½
22	2.39½	2.39	2.39½	2.35¾	2.35¾	2.36
23	2.35	2.34¾	2.35¾	2.33½	2.34	2.33½
26	HOLIDAY					
27	2.33½	2.33¼	2.36½	2.33¼	2.36	2.35½
28	2.36½	2.37	2.38¼	2.36¼	2.38¼	2.38
29	2.36¾	2.36½	2.37½	2.35½	2.36	2.36¾
30	2.35¼	2.36½	2.37	2.35½	2.36¾	2.37

September 1986

May	Open		High	Low	Close	
1	2.13½	2.14½	2.15	2.08¾	2.08¾	2.09¼
2	2.06½	2.06	2.07½	2.03¼	2.03¼	2.03½
5	2.03¾		2.05	2.02½	2.04¼	2.04
6	2.04¾		2.06¾	2.03	2.06	2.05¾
7	2.08	2.08¼	2.08¼	2.05¼	2.07½	
8	2.10	2.10½	2.17½	2.10	2.15½	2.17
9	2.20	2.19	2.20 H	2.15	2.17¾	2.17¼
12	2.15	2.14	2.15	2.09¾	2.11¼	
13	2.13	2.13½	2.17½	2.13	2.15½	
14	2.15½	2.14½	2.16½	2.13	2.13¼	
15	2.14		2.14	2.08¼	2.08¾	2.09
16	2.05½	2.05¼	2.07	2.04½	2.06¼	2.06½
19	2.05½	2.05	2.06	2.04	2.05½	2.05¾
20	2.06½	2.06	2.07¼	2.05¼	2.06	2.05¾
21	2.06		2.07	2.05	2.05	
22	2.04½	2.04¾	2.05½	2.04½	2.04¾	2.04½
23	2.04½	2.04¼	2.04¾	2.03	2.03	2.03½
26	HOLIDAY					
27	2.03¼	2.03½	2.03¾	2.02	2.02¼	
28	2.02¾		2.03¼	2.02¼	2.02¾	2.03
29	2.03	2.03¼	2.03¼	2.00½	2.00¾	2.00½
30	2.00¼	2.00	2.01½	1.99¾L	2.00¼	2.00½

December 1986

May	Open		High	Low	Close	
1	2.08	2.06	2.08	2.02½	2.03½	2.04½
2	1.99½	2.00½	2.02	1.98	1.98½	1.98¾
5	1.98¾	1.98¼	1.99½	1.96¾	1.98½	1.98
6	1.97¾	1.98¼	2.00¾	1.97	2.00½	2.00¾
7	2.01¼	2.01½	2.02¼	1.99¾	2.01½	2.01¾
8	2.03½	2.05	2.11¾	2.03½	2.10	2.11½
9	2.09½	2.10½	2.12½H	2.08½	2.11¼	2.11
12	2.07½	2.07¼	2.08	2.02¼	2.04½	2.04
13	2.06	2.06½	2.08¼	2.04¾	2.06¼	2.06¾
14	2.05½	2.04¾	2.07½	2.03¾	2.04¼	2.04½
15	2.04½	2.05	2.05¼	2.00½	2.01¼	2.01¾
16	1.99½	1.99¼	2.00½	1.98¾	1.99½	1.99¾
19	1.98¾	1.98¼	1.99	1.96¾	1.98½	1.99
20	1.98¼	1.98½	2.00½	1.97¾	1.99¼	1.99
21	1.98¾	1.99	1.99½	1.97¼	1.97½	1.97¾
22	1.97½	1.97	1.97½	1.96½	1.97¼	1.97
23	1.96¾	1.96½	1.98½	1.96	1.96½	1.96¼
26	HOLIDAY					
27	1.96¼	1.96	1.96¾	1.95	1.95¼	1.95
28	1.96	1.95½	1.96	1.94	1.94¼	1.94
29	1.94¼	1.94	1.94¾	1.93¼	1.93¼	1.93¾
30	1.93½	1.93¼	1.94¾	1.92½L	1.93	1.93¼

March 1987

May	Open		High	Low	Close	
1	2.15½	2.16¼	2.16¼	2.12	2.12¾	2.13
2	2.10	2.09	2.11¼	2.07	2.07½	2.07¾
5	2.07¾		2.08½	2.05¾	2.07¾	
6	2.07¼	2.07	2.10¾	2.06¼	2.10¾	2.10¼
7	2.11¼	2.11½	2.11¾	2.09½	2.11¼	
8	2.14	2.13¾	2.21¼	2.13¾	2.20	2.21
9	2.20		2.21¾H	2.18	2.20	
12	2.15		2.16¼	2.11½	2.13¼	
13	2.15½	2.16	2.17¼	2.14	2.15¾	2.15½
14	2.14½	2.14	2.16¾	2.13¼	2.13½	2.13¼
15	2.14½	2.14	2.14½	2.10	2.11	2.11¼
16	2.09½		2.09¾	2.08¼	2.08¾	
19	2.07½	2.07¾	2.08	2.06¼	2.07¾	2.07½
20	2.07½	2.07¾	2.09½	2.07	2.07¾	2.08
21	2.08¼		2.08½	2.06½	2.06½	2.06¾
22	2.06½		2.06½	2.05½	2.06¼	2.06½
23	2.05¾		2.07½	2.05½	2.06¼	2.06½
26	HOLIDAY					
27	2.05¾		2.06	2.04½	2.04¾	2.04½
28	2.05¼	2.05½	2.05½	2.03½	2.03¾	2.03½
29	2.03¼	2.03½	2.04	2.03	2.03¼	
30	2.02¾	2.03	2.04¼	2.02 L	2.02¾	2.02½

May 1987

May	Open		High	Low	Close	
1	2.18	2.17	2.20½	2.16¾	2.18	
2	2.13½		2.15½	2.11¾	2.12½	
5	2.12		2.12½	2.10¾	2.12½	
6	2.12		2.15¾	2.11½	2.15¾	
7	2.15½		2.16¾	2.14¾	2.16½	
8	2.18½	2.19	2.26½H	2.18½	2.25	2.26
9	2.24½	2.25	2.26½	2.23	2.25	
12	2.19½		2.21	2.17¾	2.18¾	2.19
13	2.21½		2.22	2.18¾	2.20	
14	2.19½		2.21	2.18¼	2.18¾	
15	2.18½	2.18¼	2.19¼	2.15	2.16	
16	2.14	2.14¼	2.15	2.13½	2.14¼	2.14½
19	2.13¼	2.13½	2.13½	2.11¾	2.13¼	
20	2.12¾		2.14	2.12½	2.13¼	
21	2.13¼		2.13½	2.12	2.12¼	2.12½
22	2.12		2.12¼	2.10½	2.12	
23	2.11		2.12¾	2.10½	2.11¾	2.12
26	HOLIDAY					
27	2.11		2.11	2.09½	2.10	
28	2.10		2.10	2.08¾	2.08¾	
29	2.08¾		2.09¼	2.08¼	2.08½	
30	2.08¼	2.08	2.09¼	2.07½L	2.08¼	

July 1987

May	Open		High	Low	Close	
1	2.18½		2.20½	2.17	2.18	
2	2.14½	2.15	2.15	2.12¼	2.12½	
5	2.13		2.13	2.11½	2.12½	
6	2.12¼		2.16	2.12¼	2.16	
7	2.17½		2.17½	2.16¼	2.16¾	
8	2.19		2.26¾	2.19	2.25	2.26
9	2.27		2.27 H	2.25¼	2.25¼	
12	2.21		2.22	2.19	2.20	
13	2.23½		2.23½	2.19¾	2.20¼	
14	2.18½		2.22	2.18½	2.19	
15	2.18½		2.19¾	2.16	2.16	
16	2.15		2.15½	2.14	2.14½	
19	2.13¾		2.13¾	2.12½	2.13¼	
20	2.13½		2.14¾	2.13	2.13½	
21	2.12½		2.13	2.12½	2.12½	
22	2.12¼		2.12½	2.11¾	2.12¼	
23	2.12		2.13¼	2.12	2.12	
26	HOLIDAY					
27	2.10½		2.11	2.10	2.10	
28	2.10		2.10¼	2.09	2.09	
29	2.09		2.09½	2.08½	2.08½	
30	2.09½		2.09¾	2.08¼L	2.08¼	

September 1987

May	Open		High	Low	Close	
1						
2						
5						
6						
7						
8						
9						
12						
13						
14						
15						
16						
19						
20						
21						
22						
23						
26	HOLIDAY					
27						
28						
29	1.98½		1.98½H	1.97¾	1.97¾	
30	1.98		1.98	1.97½L	1.97½	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

May	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	32,070	86,270	14,130	108,240	5,415	1,195	285		247,605
2	29,655	53,355	6,975	67,530	3,255	1,120	540		162,430
5	20,350	35,825**L**	7,250	51,285	2,270	400	190		117,570
6	20,975	52,620	6,585	57,230	3,325	575	150		141,460
7	23,890	49,565	5,775**L**	54,075	1,955	780	220		136,260
8	34,960**H**	116,080**H**	16,940	119,430**H**	7,065**H**	1,380	265		296,120**H**
9	16,030	80,395	9,195	65,705	3,450	835	55		175,665
12	11,275	69,330	7,575	80,435	2,980	1,270	755		173,620
13	9,470	92,365	11,825	76,445	3,200	2,340**H**	970**H**		196,615
14	12,715	59,245	8,960	44,090	3,540	930	220		129,700
15	13,300	86,280	10,900	64,785	3,145	310**L**	210		178,930
16	11,995	60,120	19,075**H**	54,780	3,215	1,050	220		150,455
19	8,040	50,285	6,055	47,370	2,285	370	180		114,585
20	4,985**L**	48,745	6,195	35,390	1,210**L**	360	375		97,260
21		43,470	8,435	32,305**L**	1,780	940	5**L**		86,935**L**
22		62,365	10,040	41,755	3,600	1,575	465		119,800
23		68,085	12,860	35,660	1,575	545	155		118,880
26	**HOLIDAY**								
27		42,315	7,520	38,800	3,375	1,250	40		93,300
28		59,110	7,810	38,155	2,055	1,500	220		108,850
29		42,045	11,955	33,330	1,675	695	75	10**L**	89,785
30		36,970	10,355	42,680	2,260	730	150	90**H**	93,235
TOTAL	249,710	1,294,840	206,410	1,189,475	62,630	20,150	5,745	100	3,029,060

Open contracts Units of 1,000 bushels

May	86May	86Jul	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	69,030**H**	163,345	48,160	231,025	28,550	10,020	2,115**L**		552,245
2	67,355	164,235	47,355**L**	231,775	28,475**L**	9,905**L**	2,465		551,565
5	63,570	165,425	48,485	230,875	28,755	10,150	2,600		549,860
6	60,560	164,640	49,195	228,600**L**	29,245	10,255	2,640		545,135
7	53,250	164,335	49,835	229,745	29,440	10,455	2,760		539,820
8	38,300	163,180**L**	50,860	236,245	29,745	10,555	2,780		531,665
9	33,295	170,135	51,965	236,870	29,490	10,280	2,765		534,800
12	29,810	167,825	52,440	237,570	29,260	10,410	3,155		530,470**L**
13	28,035	168,205	54,695	242,480	29,960	11,120	3,595		538,090
14	22,605	173,865	56,945	244,160	30,895	11,385	3,750		543,605
15	16,940	173,730	59,935	249,555	31,900	11,400	3,915		547,375
16	11,530	176,100	63,815	256,040	32,275	11,130	4,010		554,900
19	4,890	180,080	63,575	259,480	32,655	11,010	4,130		555,820
20	885	182,115	63,790	258,530	32,540	11,005	4,350		553,215
21	875	181,425	64,375	254,000	32,580	11,080	4,355		548,690
22	675	178,585	66,315	252,795	32,525	11,875	4,450		547,220
23	460	174,635	67,170	253,690	32,810	11,910	4,520		545,195
26	**HOLIDAY**								
27	260	175,845	68,220	256,225	34,080	12,670	4,505		551,805
28	15**L**	181,825	68,315	260,625	34,655	13,265	4,530		563,230
29		183,215**H**	70,585	263,155	34,560	13,550	4,570	10**L**	569,645
30		182,755	73,330**H**	264,660**H**	34,960**H**	13,645**H**	4,610**H**	80**H**	574,040**H**

CORN

Futures prices Open, high, low, and close $ per bushel

July 1986

Jun	Open		High	Low	Close	
2	2.37	2.36¼	2.39½	2.35¾	2.38¾	2.39
3	2.39¾	2.39½	2.39¾H	2.35	2.35½	2.35¼
4	2.35½	2.35¾	2.37½	2.34¾	2.36¾	2.37
5	2.36¾	2.37	2.37½	2.36	2.37¼	2.37
6	2.37¾	2.37½	2.38	2.36¼	2.37½	2.37¼
9	2.37¼		2.38	2.36½	2.37	2.36¾
10	2.36¾	2.37	2.37¼	2.36¼	2.36¾	2.36¼
11	2.36¼	2.35¾	2.36¼	2.33¼	2.34¼	2.34
12	2.34	2.33¾	2.34	2.30¼	2.30¼	2.30½
13	2.30½	2.30¾	2.31½	2.29¼	2.30½	2.30
16	2.31	2.31¾	2.32½	2.29¾	2.29¾	2.30
17	2.30	2.29¾	2.33	2.29½	2.31½	2.31¼
18	2.31½	2.32¼	2.34	2.31½	2.32¾	2.33
19	2.34	2.33½	2.34	2.32¼	2.33¾	2.34
20	2.33	2.32½	2.35	2.32½	2.35	2.34½
23	2.34½	2.34	2.34¾	2.33½	2.34½	2.34¾
24	2.34	2.33¾	2.34¼	2.31¾	2.32¼	2.31¾
25	2.31½		2.31½	2.26½	2.27¼	2.27
26	2.26½	2.27	2.27	2.24	2.24¼	2.24
27	2.24¼		2.26	2.19½	2.24¾	2.25¼
30	2.22½	2.23	2.23	2.16 L	2.17½	2.16¾

September 1986

Jun	Open		High	Low	Close	
2	2.00¾	2.01	2.02½	2.00	2.02½	2.02
3	2.03½		2.05 H	2.00¼	2.00½	2.00¼
4	2.00¾	2.01	2.01½	2.00	2.00¾	
5	2.00¾		2.01	1.99½	2.00½	
6	2.01	2.01½	2.03¾	2.00¾	2.02¼	
9	2.01¾		2.01¾	2.00½	2.01½	2.01¼
10	2.01	2.00¾	2.02	2.00¼	2.01¼	2.01
11	2.01½	2.01¼	2.01¾	2.00½	2.00¾	2.00½
12	2.00	1.99¾	2.00	1.98	1.98¼	1.98
13	1.98		1.99¼	1.97	1.97½	1.97¼
16	1.97¾	1.97½	1.98	1.96	1.96	1.96¼
17	1.95½		1.99½	1.95¼	1.97¼	1.97
18	1.97¼		1.98¾	1.97¼	1.97¾	
19	1.98½	1.98¾	1.99¼	1.97½	1.98¾	
20	1.98½	1.98¼	1.98½	1.97	1.97¼	1.97
23	1.96¼	1.96½	1.96½	1.95½	1.95½	
24	1.95		1.95½	1.91	1.91¼	1.91½
25	1.91½	1.91¼	1.91¾	1.88½	1.90	1.89½
26	1.89	1.89¼	1.91¼	1.87¾	1.88	1.87¾
27	1.87¾	1.87¼	1.89½	1.87¼	1.89½	1.89¼
30	1.87¾	1.87½	1.87¾	1.83¾L	1.83¾	1.84¼

December 1986

Jun	Open		High	Low	Close	
2	1.94	1.94¼	1.96	1.93¼	1.96	1.95¾
3	1.96¾	1.97	1.97¾	1.94½	1.95	1.94½
4	1.95	1.95¼	1.95¾	1.94	1.94½	1.94¾
5	1.94¼	1.94	1.94¾	1.93¼	1.94¼	1.94
6	1.95½	1.96	1.98 H	1.94¾	1.96¾	1.96½
9	1.95½	1.95¾	1.95¾	1.93½	1.94¾	1.95
10	1.94¼	1.94½	1.95	1.93½	1.94	1.93¾
11	1.93¾	1.94	1.94¾	1.93	1.93	1.93¼
12	1.92½	1.92¼	1.92½	1.90	1.90½	1.90¾
13	1.90¾	1.90½	1.92	1.90¼	1.91	1.90¾
16	1.91½	1.92	1.92	1.89½	1.89¾	1.89½
17	1.89½	1.89¾	1.93½	1.89	1.91	1.91¼
18	1.91¼	1.91½	1.92¼	1.90¾	1.91	1.90¾
19	1.91¼	1.91½	1.93½	1.91	1.92¾	1.93¼
20	1.92½	1.92¼	1.92½	1.89½	1.89½	1.89¾
23	1.89¼	1.89	1.89½	1.88	1.88¼	1.88
24	1.88¼	1.88	1.88½	1.85	1.85½	1.85¾
25	1.86	1.86¼	1.87	1.85	1.85¾	1.85¼
26	1.85¾	1.85¼	1.87¼	1.85	1.85	1.85¼
27	1.85½	1.85¾	1.87	1.85½	1.86¼	1.86½
30	1.85	1.84½	1.85	1.82 L	1.82¼	1.82

March 1987

Jun	Open		High	Low	Close	
2	2.03	2.03¼	2.05¾	2.03	2.05½	2.05¾
3	2.06½		2.07½	2.04	2.04½	2.04¾
4	2.05		2.05½	2.03¾	2.04	2.04¼
5	2.04		2.04¼	2.03	2.04¼	
6	2.05½	2.06	2.08 H	2.04½	2.06½	2.06¾
9	2.06	2.05¼	2.06	2.03½	2.04½	
10	2.04		2.04¾	2.03½	2.03¾	
11	2.03¾	2.03½	2.04¼	2.02¾	2.03	2.02¾
12	2.02¼		2.02½	2.00	2.00	2.00¼
13	2.00½	2.00¼	2.01¼	1.99½	2.00¼	
16	2.01	2.00¾	2.01	1.98¼	1.98¼	1.98½
17	1.98½	1.98¾	2.02¾	1.97¾	2.00¼	2.00½
18	2.00½		2.01½	2.00	2.00¼	2.00
19	2.00½	2.01	2.02½	2.00	2.02½	
20	2.02		2.02	1.98¼	1.98¼	1.98¾
23	1.98		1.98¼	1.97¼	1.97¼	1.97½
24	1.97		1.98	1.94½	1.95	
25	1.95	1.95¼	1.95¾	1.94¼	1.94½	1.94¼
26	1.94		1.96	1.94	1.94¼	1.94
27	1.94		1.95¾	1.94	1.95½	
30	1.93½		1.94¼	1.91 L	1.91¼	

May 1987

Jun	Open		High	Low	Close	
2	2.08¼		2.11½	2.08¼	2.11½	
3	2.12½		2.12½H	2.09½	2.10	
4	2.10½		2.10½	2.09	2.09½	
5	2.09¼		2.09½	2.08	2.09½	
6	2.10	2.10¼	2.12½	2.09¾	2.12	
9	2.10		2.10	2.08¾	2.09¾	
10	2.08¾		2.09½	2.08½	2.08½	
11	2.08¾	2.08½	2.09	2.07¾	2.08	2.07¾
12	2.07½		2.07½	2.04¾	2.05¼	2.05½
13	2.05		2.05¾	2.04¾	2.05¼	
16	2.05¼	2.05	2.05½	2.02¾	2.02¾	2.03
17	2.02¾	2.03	2.06¾	2.02½	2.04¾	
18	2.04¾	2.05	2.05¾	2.04¼	2.04¼	
19	2.04½		2.06¾	2.04¼	2.06¾	
20	2.05¾		2.05¾	2.03½	2.03½	
23	2.02¾	2.03¼	2.03¼	2.01½	2.01¾	
24	2.01¼	2.01	2.02¼	1.98¾	1.99½	
25	1.99½	1.99¼	2.00	1.98½	1.98½	1.98¾
26	1.98½		2.00	1.98½	1.98½	
27	1.98¾		2.00	1.98½	2.00	
30	1.98¾		1.98¾	1.95¾L	1.96	

July 1987

Jun	Open		High	Low	Close	
2	2.10		2.11½	2.09½	2.11½	
3	2.12½		2.12½	2.09¾	2.10	
4	2.10½		2.11	2.09½	2.09¾	
5	2.09¾		2.09¾	2.09	2.09½	
6	2.10¾		2.13 H	2.10½	2.12	
9	2.11		2.11	2.09¾	2.10¼	
10	2.09½		2.10¼	2.09	2.09	
11	2.09¾		2.09¾	2.08	2.08	
12	2.07¼		2.07¼	2.05¼	2.05¼	
13	2.05¼		2.06½	2.05¼	2.05½	
16	2.06½		2.06½	2.03½	2.03½	
17	2.03¼		2.07¾	2.03¼	2.05¼	
18	2.06¼		2.06½	2.04½	2.04½	2.04¾
19	2.05½		2.07½	2.05½	2.07	
20	2.07		2.07	2.03½	2.03½	
23	2.04		2.04	2.02	2.02	
24	2.02¼		2.02¾	1.99¾	1.99¾	
25	2.00¼	2.00½	2.00½	1.99½	1.99½	
26	1.99¾		2.01¼	1.99½	1.99½	
27	2.00		2.01	2.00	2.00¾	2.01
30	2.00½		2.00½	1.97 L	1.97¼	

September 1987

Jun	Open		High	Low	Close	
2					1.99½N	
3	2.00		2.00¼	1.98	1.98	
4	1.99		1.99	1.98	1.98½B	
5	1.99		1.99½	1.99	1.99	
6	2.00½		2.01½H	2.00½	2.01	
9	2.00¾		2.00¾	1.99	1.99	
10	1.99		1.99	1.97¾	1.98¼	1.98½
11	1.98¼		1.98¼	1.98¼	1.98¼	
12	1.98		1.98	1.96¼	1.96¼	
13	1.98		1.98	1.96	1.96	1.96¼
16	1.97		1.97	1.95½	1.95½	
17	1.96		1.98	1.96	1.96½	
18	1.97		1.97½	1.95½	1.95½	
19	1.97¾		1.98	1.97½	1.98	
20	1.97¾		1.97¾	1.94¼	1.94¼	
23	1.95¼		1.95¼	1.94¾	1.94¾	
24	1.94¾		1.94¾	1.94	1.94	
25	1.94½		1.94½	1.94	1.94¼	
26	1.94½		1.96	1.94½	1.95¼	
27	1.95½		1.95½	1.95	1.95	
30	1.95		1.95	1.91¾L	1.91¾	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Jun	86Jul	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
2	45,030	7,545	36,685	5,575	865	70		95,770
3	59,255	16,200	39,990	2,305	565	140	40	118,495
4	34,910	6,415	27,245	3,145	580	185	5**L**	72,485
5	26,260	10,880	29,465	5,780	1,320	80	10	73,795
6	33,985	9,745	45,080	2,715	1,145	135	5	92,810
9	27,030	9,515	34,360	3,835	555	410	25	75,730
10	22,730**L**	6,075**L**	17,515**L**	2,135	435	50**L**	5	48,945**L**
11	69,650	7,975	35,185	2,500	985	560	60	116,915
12	75,700**H**	20,180	74,970	4,230	1,275	520	65	176,940**H**
13	58,390	18,460	41,805	7,100	665	210	10	126,640
16	37,830	14,420	35,440	5,010	755	605	70	94,130
17	38,690	25,210	52,915	6,670	1,675	190	35	125,385
18	39,445	14,240	33,035	2,115**L**	400**L**	125	10	89,370
19	42,205	14,095	47,625	3,300	1,760	680	25	109,690
20	47,175	15,610	45,550	2,535	660	310	55	111,895
23	37,900	12,655	43,745	2,530	1,115	530	55	98,530
24	48,915	25,135	76,670**H**	6,115	1,500	510	265	159,110
25	63,175	27,345	55,500	6,245	2,110**H**	540	100	155,015
26	53,060	32,085**H**	44,235	4,315	1,135	290	45	135,165
27	62,350	26,515	49,690	4,420	1,020	135	85	144,215
30	59,285	26,215	72,920	7,640**H**	1,555	870**H**	350**H**	168,835
TOTAL	982,970	346,515	939,625	90,215	22,075	7,145	1,320	2,389,865

Open contracts Units of 1,000 bushels

Jun	86Jul	86Sep	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
2	183,640**H**	73,105	267,555**L**	36,305**L**	13,375	4,660**L**	80**L**	578,720
3	177,995	73,535	270,605	36,585	13,215**L**	4,710	120	576,765
4	177,285	72,750**L**	271,025	36,435	13,390	4,755	120	575,760
5	172,860	75,715	270,720	38,305	13,515	4,830	110	576,055
6	167,725	78,615	275,815	39,045	13,850	4,725	110	579,885
9	167,300	80,395	277,755	40,345	14,040	4,955	135	584,925
10	166,505	81,895	278,185	40,335	14,195	4,985	140	586,240
11	161,440	83,725	280,885	40,640	14,490	5,180	190	586,550
12	162,920	90,315	288,980	40,510	14,755	5,480	235	603,195**H**
13	153,470	95,980	286,285	43,250	14,825	5,570	245	599,625
16	137,870	100,455	289,650	44,390	14,905	5,930	310	593,510
17	132,490	100,985	290,600	45,665	15,425	6,015	340	591,520
18	133,540	101,610	291,000	45,515	15,375	6,055	345	593,440
19	127,495	102,990	292,200	46,270	15,430	6,210	365	590,960
20	123,585	103,345	295,640	46,885	15,595	6,305	400	591,755
23	118,260	105,865	296,020	46,755	15,895	6,500	450	589,745
24	109,690	110,860	306,740	47,670	16,175	6,635	595	598,365
25	98,000	113,670	306,910	48,620	16,435	6,860	625	591,120
26	88,005	116,665**H**	306,110	49,255	16,695	6,990	660	584,380
27	72,675	115,620	306,585	50,355**H**	16,850	7,110	695	569,890
30	63,830**L**	116,550	308,525**H**	49,915	17,120**H**	7,310**H**	1,000**H**	564,250**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

July 1986

Jul	Open		High	Low	Close	
1	2.14	2.13	2.14¾	2.07¼	2.07½	2.07¾
2	2.07½	2.06	2.10½	2.02	2.09	2.10
3	2.09	2.07½	2.09	2.01	2.01¼	2.01
4	**HOLIDAY**					
7	1.98	1.97½	1.98	1.91¼	1.91¼	1.91¼A
8	1.91	1.95	1.95½	1.91 L	1.93¾	1.94½
9	2.00	1.99½	2.02½	1.97½	1.98¼	1.99
10	1.96¼	1.97	1.98	1.93	1.97½	1.98
11	1.98	2.00½	2.04	1.98	2.02	2.03
14	2.05	2.07½	2.09½	2.04	2.09	2.07
15	2.13		2.16½	2.10½	2.14	2.14½
16	2.20	2.19½	2.20 H	2.11	2.14½	2.12½
17	2.14½	2.15	2.16½	2.11	2.14½	
18	2.15	2.15½	2.15½	2.09	2.09¼	2.09½
21	2.11	2.12	2.13¾	2.08	2.10½	2.12½
22	2.13	2.13¾	2.14	2.05½	2.12	2.14
23						
24						
25						
28						
29						
30						
31						

September 1986

Jul	Open		High	Low	Close	
1	1.81½	1.79½	1.83¾	1.78¾	1.81¼	
2	1.81¼		1.84¾H	1.81¼	1.84½	1.83½
3	1.84½	1.84¼	1.84½	1.82½	1.82¾	1.82½
4	**HOLIDAY**					
7	1.80½	1.79	1.80½	1.73	1.75	1.74¾
8	1.75½	1.75¾	1.78¼	1.75	1.75½	1.75
9	1.79½	1.78	1.79½	1.75½	1.75½	1.75¾
10	1.74	1.74½	1.74½	1.70½	1.72¾	
11	1.73½	1.75	1.75¼	1.73	1.73¼	1.73½
14	1.73	1.73¼	1.75	1.72	1.73¼	1.73½
15	1.77	1.78	1.79¼	1.76¾	1.78	1.77¾
16	1.81		1.81	1.77¼	1.79½	1.80
17	1.79	1.78¾	1.79¼	1.75½	1.75¾	1.75½
18	1.74¾	1.74½	1.75¼	1.72¼	1.72¾	1.72½
21	1.72½	1.72¾	1.74¾	1.70¼	1.70½	1.70¼
22	1.70		1.71¼	1.68	1.68½	1.68¼
23	1.72	1.71	1.73	1.70¼	1.72	1.71½
24	1.73	1.73¼	1.75¼	1.72½	1.73¾	1.73¼
25	1.73¼	1.73	1.74½	1.73	1.74	1.74¼
28	1.74¼	1.74	1.75½	1.72¾	1.74	1.74½
29	1.72¾		1.73	1.68¾	1.69	1.68¾
30	1.67	1.66½	1.69¼	1.66½	1.67¼	1.67
31	1.66	1.66¼	1.66¼	1.65 L	1.65¼	1.65

December 1986

Jul	Open		High	Low	Close	
1	1.81¾	1.81¼	1.82¾	1.80½	1.80¾	1.81
2	1.81¾	1.82	1.83¾	1.81½	1.82¾	1.82½
3	1.83½	1.83¼	1.84 H	1.82¾	1.83	1.82¾
4	**HOLIDAY**					
7	1.80	1.81	1.81	1.76¾	1.77¾	1.77½
8	1.78	1.78¼	1.79¾	1.76¾	1.76¾	1.77
9	1.77	1.77½	1.78¼	1.75¼	1.75½	1.75¼
10	1.75	1.74½	1.75	1.72¼	1.73½	1.73¼
11	1.74¾	1.75½	1.75¾	1.73¼	1.73¾	1.73½
14	1.72	1.72½	1.75	1.71½	1.72¾	1.73¼
15	1.76¼	1.78	1.78½	1.76	1.78	1.78½
16	1.82	1.80½	1.82	1.78¾	1.81¼	1.81½
17	1.80½	1.80	1.80½	1.77	1.77½	1.77
18	1.76	1.75	1.76¾	1.74	1.74¾	1.74½
21	1.74¾	1.74	1.77½	1.74	1.74¼	1.74
22	1.73	1.72½	1.73¼	1.70½	1.70½	1.70¾
23	1.72½	1.73	1.74	1.71½	1.73¼	1.73
24	1.74	1.74¼	1.74¾	1.72½	1.73	1.74
25	1.72¼	1.72½	1.74¼	1.72¼	1.73¾	1.74
28	1.73¾	1.73½	1.76½	1.72½	1.75½	1.75
29	1.74¾	1.74	1.74¾	1.72¼	1.72¾	1.72½
30	1.71½	1.72	1.74	1.71½	1.71¾	1.71½
31	1.70¾	1.70	1.70¾	1.69 L	1.70	1.69¾

March 1987

Jul	Open		High	Low	Close	
1	1.89½		1.91¾	1.89½	1.90½	
2	1.91¼		1.93	1.91	1.92	
3	1.92¾		1.93½H	1.92	1.92¼	
4	**HOLIDAY**					
7	1.89½	1.90	1.90	1.86	1.86¾	1.86½
8	1.87½	1.87¼	1.88¾	1.86	1.86	
9	1.86¼	1.86½	1.87	1.85	1.85	
10	1.84½		1.84½	1.82	1.83¼	1.83½
11	1.84½	1.85	1.85¾	1.83½	1.83½	1.83¾
14	1.84¼	1.84	1.85	1.82	1.83	
15	1.85½	1.86	1.88	1.85½	1.87¾	1.88
16	1.89	1.90	1.91	1.88¾	1.90¾	
17	1.90½	1.90¼	1.90½	1.86¾	1.86¾	1.87¼
18	1.85		1.86¼	1.84	1.84¾	1.85
21	1.84½	1.85	1.87¼	1.84½	1.84¾	
22	1.84	1.83¾	1.84	1.81¼	1.81½	1.81¼
23	1.82½	1.83	1.64	1.82	1.83½	1.83¼
24	1.83½	1.84¾	1.84¾	1.82½	1.84	1.83¾
25	1.83	1.83¼	1.84½	1.82¾	1.84½	1.84¼
28	1.84	1.83¾	1.86½	1.83¼	1.85¾	1.86
29	1.85	1.84¾	1.85	1.83	1.83	
30	1.82	1.82½	1.84½	1.82	1.82¾	
31	1.81½		1.81½	1.80 L	1.80¾	

May 1987

Jul	Open		High	Low	Close	
1	1.94		1.96¾	1.94	1.95¾	
2	1.96¾		1.97½	1.96¼	1.97¼	1.97
3	1.97½		1.98¼H	1.96¾	1.97¼	
4	**HOLIDAY**					
7	1.95	1.95½	1.95½	1.90¾	1.91¾	
8	1.91¾		1.93¼	1.90¾	1.91	
9	1.91	1.91¼	1.91¾	1.89¾	1.89¾	1.90
10	1.89½		1.89½	1.86¾	1.88½	
11	1.89	1.89¼	1.90	1.88¼	1.88¾	1.88½
14	1.88		1.89½	1.87¼	1.88¾	
15	1.91	1.92	1.93½	1.91	1.93½	
16	1.95	1.95½	1.96¼	1.93¾	1.96	1.96¼
17	1.95		1.95½	1.93	1.93	1.93¼
18	1.89½	1.90	1.91½	1.89½	1.90¾	
21	1.90¼		1.92¾	1.90¼	1.90½	1.90¾
22	1.89¾	1.89½	1.89¾	1.87½	1.87¾	
23	1.89¾		1.89¾	1.67¾	1.88½	
24	1.90¼	1.90	1.90¼	1.88	1.89¼	
25	1.87¾	1.88	1.90	1.87¾	1.90	
28	1.88¾	1.88½	1.91	1.88½	1.91	
29	1.90		1.90¼	1.88½	1.88¾	1.89
30	1.88		1.89¾	1.87¾	1.88	1.88¼
31	1.87	1.86¾	1.87	1.85½L	1.86¾	

July 1987

Jul	Open		High	Low	Close	
1	1.96		1.98	1.96	1.97	
2	1.97½		1.99	1.97½	1.98½	
3	1.98½		1.99¾H	1.98¼	1.98½	
4	**HOLIDAY**					
7	1.96½	1.96	1.96½	1.92¼	1.93	
8	1.93½		1.94¾	1.92	1.92	
9	1.92		1.93	1.91	1.91	
10	1.90½		1.90½	1.88¾	1.90¼	1.89¾
11	1.91½		1.91¾	1.90	1.90	
14	1.89¾		1.92	1.89¼	1.90½	
15	1.94½		1.95¼	1.93¼	1.94¾	1.95
16	1.97½		1.97½	1.95½	1.97½	
17	1.97		1.97½	1.94¾	1.94¾	
18	1.92½		1.93¾	1.91¾	1.92¼	
21	1.92		1.95	1.92	1.92½	
22	1.91		1.92	1.89¾	1.89¾	
23	1.90½		1.91¾	1.90	1.90¼	
24	1.90¼		1.91¾	1.90¼	1.90½	
25	1.90		1.92	1.90	1.91¾	
28	1.91½		1.94	1.91½	1.92½	1.93
29	1.91¾	1.92	1.92½	1.90¾	1.90¾	
30	1.90¼		1.92¼	1.90¼	1.90½	1.90¼
31	1.89½	1.89	1.89¾	1.88½L	1.89¼	1.89

September 1987

Jul	Open		High	Low	Close	
1	1.91½		1.92	1.91	1.91	
2	1.91½		1.92	1.91½	1.92	
3	1.92		1.92½H	1.91	1.91	
4	**HOLIDAY**					
7	1.90		1.90	1.85	1.85½	
8	1.86¾		1.87	1.84	1.84	
9	1.86		1.86	1.84¾	1.64¾	
10	1.84½		1.85½	1.83 L	1.84½	
11	1.85¼	1.85½	1.87	1.85	1.85	
14	1.84½		1.86½	1.84½	1.85	
15	1.88		1.89¼	1.88	1.88½	
16	1.90		1.91½	1.89	1.90½	
17	1.90		1.90¾	1.88½	1.88½	
18	1.85¾		1.88	1.85¾	1.88	
21	1.87		1.91½	1.87	1.91	1.91½
22	1.89½		1.89½	1.87½	1.87½	
23	1.88½		1.88½	1.87½	1.87½	
24	1.87		1.87	1.85¾	1.85¾	
25	1.86½		1.87	1.86½	1.87	
28	1.87		1.88¼	1.86¾	1.86¾	
29	1.87		1.87	1.85¼	1.85¼	
30	1.84¾		1.86	1.84¾	1.84¾	
31	1.84		1.87½	1.84	1.87½	1.87¼

December 1987

Jul	Open		High	Low	Close	
1						
2						
3						
4	**HOLIDAY**					
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22						
23	1.89		1.89 H	1.86¼	1.86¼	
24	1.85		1.85½	1.83½	1.83½	
25	1.83½		1.84½	1.83 L	1.84¼	
28	1.85½		1.87	1.85½	1.85½	
29	1.85½		1.86	1.85¼	1.85½	
30	1.85½		1.85½	1.85	1.85½	
31	1.85¾		1.87¾	1.85	1.87½	1.87¾

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Jul	86Jul	86Sep	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	61,255H	48,665	69,755	7,570	1,775	890	125		190,035H
2	39,535	29,585	40,920	2,840L	955	425L	155		114,415
3	32,960	22,585L	32,985L	3,750	2,835	650	100		95,865
4	HOLIDAY								
7	17,910	42,670	70,695	8,340	1,960	1,010	120		142,705
8	14,970	29,230	45,355	5,745	1,510	555	180		97,545
9	18,395	35,920	45,310	6,390	3,150	1,195	270		110,630
10	7,900	37,395	70,975	11,255	4 770	1,460	120		133,875
11	10,590	26,650	40,890	8,475	3,100	1,185	225		91,115
14	8,450	24,285	57,490	13,195	4,675	2,415H	90		110,600
15	9,145	49,865H	77,060	15,110	4,240	1,910	115		157,445
16	4,845	41,745	100,085H	18,510H	2,990	1,080	400		169,655
17	4,705	38,225	73,615	8,065	2,525	1,080	85		128,300
18	3,205	31,900	60,200	10,325	805L	1,150	180		107,765
21	2,520L	37,085	58,460	7,460	2,845	1,125	525H		110,020
22	3,435	48,330	92,905	9,605	5,315H	1,010	280		160,880
23		43,220	62,455	9,225	2,845	930	45L	105L	118,825
24		35,260	52,990	8,090	2,885	1,020	245	425	100,915
25		24,130	35,760	4,505	1,710	585	65	130	66,885L
28		24,410	51,875	8,310	2,420	1,620	255	235	89,125
29		45,980	52,280	7,930	1,890	800	205	190	109,275
30		38,395	47,635	8,005	2,505	1,130	180	180	98,030
31		35,335	54,175	6,105	3,465	1,635	145	460H	101,320
TOTAL	239,820	790,865	1,293,870	188,805	61,170	24,860	4,110	1,725	2,605,225

Open contracts Units of 1,000 bushels

Jul	86Jul	86Sep	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	54,490H	115,810L	310,245L	49,870L	17,160L	7,345L	1,115		556,035
2	46,495	117,995	313,735	50,375	17,180	7,465	1,095L		554,340
3	43,265	120,575	312,905	51,005	18,430	7,580	1,100		554,860
4	HOLIDAY								
7	37,325	121,720	316,645	53,525	19,070	8,090	1,205		557,580
8	33,345	121,460	316,700	53,080	18,715	8,145	1,265		552,710L
9	25,780	125,835	320,395	54,700	20,795	9,025	1,465		557,995
10	23,590	126,360	328,090	56,755	23,420	9,750	1,500		569,465
11	20,555	130,610	328,300	57,085	23,580	9,925	1,610		571,665
14	16,945	131,400	328,970	59,925	22,615	10,660	1,625		572,140
15	12,050	129,510	330,950	60,620	23,160	11,655	1,600		569,545
16	10,885	126,970	340,455	67,120	22,885	11,735	1,690		581,740
17	7,880	130,365	332,090	67,670	23 045	11,800	1,730		574,580
18	5,290	132,010	331,640	69,260	22,925	12,295	1,780		575,200
21	3,705	130,140	337,465	70,740	23,515	12,480	1,645		579,690
22	890	132,105	342,360	70,495	24,575	12,580	1,735		584,740
23	890	132,070	340,020	73,385	25,215	12,990	1,760	85L	586,415
24	880	132,390	335,640	74,630	25,930	13,225	1,975	400	585,070
25	880	132,910H	338,490	73,865	26,545	13,335	2,030H	465	588,520
28	850	131,165	339,595	75,260	27,165	13,490	1,895	600	590,020
29	845L	128,640	341,075	76,910	27,150	13,660	1,845	730	590,855H
30		124,640	340,795	77,590	28,340	13,910	1,825	785	587,885
31		119,670	345,750H	77,790H	28,615H	13,960H	1,785	1,095H	588,665

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

September 1986

Aug	Open		High	Low	Close	
1	1.64½		1.72 H	1.62	1.68¼	1.68½
4	1.63½		1.67½	1.63	1.64	1.63¾
5	1.62½	1.62¼	1.62½	1.61	1.61¼	1.61½
6	1.60¾	1.61	1.61½	1.60	1.61	1.60¾
7	1.62½	1.62¼	1.63	1.61	1.61¼	1.62½
8	1.64	1.63	1.64	1.62¾	1.63¼	1.63
11	1.63¼		1.65¾	1.62¾	1.65½	1.65¾
12	1.65	1.65¼	1.65¼	1.64	1.64½	1.64¼
13	1.62	1.61½	1.65	1.61½	1.64¼	1.64½
14	1.65½	1.65¾	1.67	1.65	1.66½	1.66¼
15	1.67	1.67¼	1.67¼	1.64½	1.65	1.64½
18	1.64¼	1.63¾	1.67	1.63½	1.66	1.65¾
19	1.65¼	1.65½	1.65¾	1.63	1.63½	1.63¾
20	1.63	1.62¾	1.63	1.61½	1.61¾	1.61½
21	1.61	1.61½	1.61½	1.59¾	1.60½	1.60
22	1.60	1.60½	1.60½	1.58½	1.58½	1.58¾
25	1.57¾	1.58	1.58	1.55¼	1.55½	1.55¾
26	1.54¾	1.54½	1.55	1.52¾	1.52¾	1.53
27	1.51½	1.52	1.55	1.51½L	1.54	1.54½
28	1.54		1.56½	1.53¾	1.54¾	1.55¼
29	1.55¾	1.56	1.56¾	1.53½	1.54	1.54¼

December 1986

Aug	Open		High	Low	Close	
1	1.69¼	1.69	1.77½H	1.67	1.74½	1.74
4	1.69	1.70	1.72	1.69	1.70¼	1.70½
5	1.69¼	1.68½	1.69¼	1.67¾	1.67¾	1.68
6	1.67¼	1.67½	1.69¼	1.66¾	1.69	1.68¾
7	1.69¾		1.70¼	1.68	1.68¼	1.68½
8	1.69½	1.69¼	1.70¾	1.68¾	1.70½	1.69½
11	1.70	1.69¾	1.72	1.69¾	1.71½	1.72
12	1.71½		1.72	1.70	1.70	1.70¼
13	1.67½	1.68	1.71¼	1.67½	1.69¾	1.70
14	1.71¼	1.71¾	1.74	1.71	1.72¾	1.73
15	1.74	1.73¾	1.74	1.71	1.71¼	1.71
18	1.69½	1.70	1.73	1.69½	1.71½	1.72
19	1.72	1.71¾	1.72	1.69¼	1.69¼	1.69½
20	1.69	1.69¼	1.69½	1.68½	1.68½	1.68¾
21	1.68¼	1.68½	1.69¾	1.68¼	1.69½	
22	1.69¾	1.70	1.70	1.68¼	1.68½	1.69
25	1.67¼	1.68	1.68	1.66	1.63¼	1.66
26	1.65½	1.65¼	1.66	1.64½	1.64¾	1.64½
27	1.64¾	1.64¼	1.66	1.64 L	1.65½	1.66
28	1.66	1.65¾	1.66¼	1.65	1.65	1.65¼
29	1.66¼	1.65¾	1.67	1.65	1.65¼	1.65

March 1987

Aug	Open		High	Low	Close	
1	1.80	1.80¼	1.87½H	1.78	1.84½	1.85
4	1.79½	1.80	1.82	1.79½	1.81¼	1.80¾
5	1.79¾	1.79½	1.80	1.78½	1.78¾	1.79
6	1.77½	1.78	1.80	1.77½	1.80	1.79¾
7	1.81	1.80¾	1.81¼	1.79¼	1.79¾	1.79½
8	1.80¼	1.80½	1.81½	1.80	1.81	1.81¼
11	1.81	1.81¼	1.82¾	1.80¼	1.82½	1.82¾
12	1.82¾	1.82½	1.82¾	1.80¼	1.80¼	1.80½
13	1.76½	1.77½	1.81	1.76½	1.80¼	1.80½
14	1.81	1.81¾	1.84	1.81	1.82¾	1.83
15	1.83¾		1.83¾	1.81½	1.81½	
18	1.80½		1.83	1.80¼	1.81½	
19	1.81¼		1.81½	1.79¾	1.80	1.80¼
20	1.79½		1.80	1.79¼	1.79½	1.79¾
21	1.79¼		1.80¾	1.79¼	1.80½	
22	1.81	1.81¼	1.81¼	1.79¼	1.79¾	1.79¼
25	1.78¾		1.78¾	1.77½	1.78¼	1.78
26	1.77¼		1.77¾	1.76½	1.76½	1.76¾
27	1.76½	1.76¾	1.77¾	1.76¼	1.77¼	
28	1.78½	1.77½	1.78½	1.76 L	1.76¼	
29	1.76¼	1.76½	1.77¾	1.76	1.76¼	1.76

May 1987

Aug	Open		High	Low	Close	
1	1.86	1.85¾	1.92½H	1.84	1.91	
4	1.86½		1.87¾	1.86	1.87	1.87¼
5	1.85¾	1.85½	1.86	1.84¾	1.85¼	
6	1.84½	1.84¼	1.86	1.84	1.86	
7	1.86½		1.87¼	1.85½	1.86	
8	1.86¼		1.87¾	1.85¾	1.87	1.87¼
11	1.87		1.89	1.86½	1.89	
12	1.88½		1.88¾	1.86¼	1.86½	1.86¾
13	1.83½		1.86¼	1.83½	1.85¾	1.86
14	1.87		1.89	1.87	1.88½	
15	1.88¾		1.89	1.86½	1.86¾	1.87
18	1.86½	1.86	1.87¾	1.85¾	1.86¾	1.87
19	1.87¾		1.87¾	1.85¼	1.86	
20	1.85¾		1.86	1.85	1.85	1.85¼
21	1.84¾	1.85	1.86½	1.84¾	1.86¼	1.86½
22	1.86¾	1.87	1.87	1.85½	1.85¾	1.86
25	1.84¾		1.84¾	1.84	1.84½	
26	1.84		1.84¼	1.83½	1.83½	1.83¾
27	1.83¾	1.83½	1.84¼	1.82¾L	1.83¾	1.84
28	1.84¼		1.84¼	1.82¾	1.83	
29	1.83¼		1.84½	1.83	1.83	

July 1987

Aug	Open		High	Low	Close	
1	1.89¼		1.96 H	1.87¼	1.93½	
4	1.89	1.88½	1.90½	1.88½	1.89¾	
5	1.88¼		1.89¼	1.88	1.88	
6	1.87½		1.89½	1.87¼	1.89	1.89¼
7	1.89½		1.90	1.89	1.89¼	
8	1.90		1.91½	1.90	1.90	1.90¼
11	1.90½		1.92¼	1.90	1.92¼	
12	1.92		1.92¾	1.89¾	1.89¾	
13	1.86½	1.87	1.89¾	1.86½L	1.89	
14	1.90½		1.92	1.90¼	1.91	
15	1.91¾		1.91¾	1.89¼	1.89½	1.89¼
18	1.89	1.88½	1.90½	1.88½	1.89¼	1.89
19	1.89¾		1.89¾	1.88½	1.88½	
20	1.88½		1.88¾	1.87¾	1.88	
21	1.88¼		1.89¼	1.88	1.88¾	1.89
22	1.88¾		1.89½	1.88½	1.88½	1.88¾
25	1.87¾		1.88¼	1.87½	1.88	1.87¾
26	1.87½	1.87¾	1.88¼	1.87¼	1.87½	1.87¾
27	1.87¼	1.87½	1.88	1.86¾	1.87¼	
28	1.87¾		1.87¾	1.86½	1.86½	
29	1.87	1.87½	1.88	1.86½	1.86½	

September 1987

Aug	Open		High	Low	Close	
1	1.87		1.93½H	1.86½L	1.93½	
4	1.88½		1.89	1.88¼	1.88¼	
5	1.88		1.89	1.87	1.87	
6	1.86½		1.89	1.86½	1.88½	1.88¾
7	1.89		1.89½	1.88½	1.88¾	
8	1.89½		1.90½	1.89¼	1.89½	
11	1.89		1.91½	1.89	1.91¼	
12	1.92		1.93	1.90	1.90	
13	1.88½		1.90½	1.88½	1.89½	
14	1.90½		1.91¾	1.90½	1.91½	
15	1.91½		1.91½	1.88½	1.88½	
18	1.88		1.90	1.88	1.89	
19	1.89		1.90	1.88½	1.88½	
20	1.88½		1.88½	1.87½	1.87½	
21	1.87½		1.88¾	1.87½	1.88¾	
22	1.89½		1.89¾	1.89	1.89	
25	1.89½		1.89½	1.88¾	1.88¾	
26	1.86½		1.88	1.86½	1.87¼	
27	1.87		1.88½	1.86¾	1.86¾	
28	1.86¾		1.87¼	1.86½	1.86½	
29	1.87½		1.88	1.87	1.87	

December 1987

Aug	Open		High	Low	Close	
1	1.87½		1.95	1.87 L	1.95	
4	1.89¼		1.90½	1.89¼	1.89¾	
5	1.89		1.90¼	1.88¾	1.89¼	
6	1.88½		1.91½	1.88	1.91	
7	1.91¼		1.92	1.91	1.91¾	
8	1.92		1.93	1.92	1.92	1.92¼
11	1.91½		1.95	1.91½	1.94¾	1.95
12	1.94½	1.94¾	1.97 H	1.94	1.94½	
13	1.91½		1.95½	1.91½	1.94	
14	1.94		1.96	1.94	1.95¾	1.96
15	1.96½		1.96½	1.92½	1.93	
18	1.92		1.93¾	1.92	1.93	
19	1.93		1.93½	1.92½	1.92¾	
20	1.92		1.92½	1.91	1.91¾	
21	1.91¼		1.93	1.91¼	1.93	
22	1.92¾	1.93	1.94	1.92½	1.94	
25	1.93½		1.95	1.93¼	1.95	1.94¾
26	1.94 A	1.93½A	1.94½	1.93¼	1.94	1.94¼
27	1.94		1.94¼	1.92½	1.93½	1.93¾
28	1.93½		1.93½	1.92¾	1.93	
29	1.92¾	1.93	1.94	1.92¾	1.93¾	

H = high L = low A = asked B = bid N = nominal

CORN

Volume of sales Units of 1,000 bushels

Aug	86Sep	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	59,405H	147,610H	19,140H	7,530	4,205	535H	930	239,355H
4	34,525	80,915	11,975	2,335	2,060	140	180L	132,130
5	24,155	47,750	5,685	2,760	980	295	540	82,165
6	29,935	47,680	6,710	3,480	1,370	110	1,130	90,415
7	33,755	50,625	6,360	3,300	1,605	90	585	96,320
8	24,530	33,015L	3,785L	3,225	2,795	65	255	67,670
11	22,240	40,310	4,645	1,645	2,500	405	630	72,375
12	23,200	41,880	5,750	2,890	2,920	395	985	78,020
13	21,940	67,495	10,565	3,280	2,425	280	680	106,665
14	26,355	67,365	13,[illegible]0	2,495	1,795	55	260	112,315
15	19,405L	43,185	6,985	1,910	1,745	45L	300	73,575
18	30,195	54,200	8,195	1,570L	895	240	490	95,785
19	33,090	56,150	8,465	3,295	2,500	320	1,105	104,925
20	22,790	34,785	5,835	1,925	525L	100	960	66,920L
21	30,375	37,170	4,685	4,195	2,605	180	2,675H	81,885
22	28,605	43,615	7,350	3,155	2,445	55	1,455	86,680
25	34,050	77,825	13,700	2,405	2,510	75	1,670	132,235
26	37,490	70,415	11,350	4,610	5,660H	125	1,760	131,410
27	46,860	56,715	15,125	7,620H	4,685	100	1,100	132,205
28	45,690	61,060	14,635	5,020	2,595	85	825	129,910
29	34,105	54,720	8,705	4,385	1,110	80	855	103,960
TOTAL	662,695	1,214,485	193,635	73,030	49,930	3,775	19,370	2,216,920

Open contracts Units of 1,000 bushels

Aug	86Sep	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	113,280H	361,045	82,570L	30,600	15,485L	2,075L	1,755L	606,810
4	106,140	362,660	85,175	30,275L	15,910	2,090	1,810	604,060
5	107,620	365,425	84,820	30,395	16,180	2,255	2,155	608,850
6	108,120	366,715	86,435	31,525	16,550	2,260	2,710	614,315
7	105,760	365,580	86,935	32,180	16,955	2,250	3,130	612,790
8	101,800	360,715	86,815	33,770	17,485	2,260	3,305	606,150
11	98,630	356,485	85,945	34,285	17,955	2,495	3,555	599,350
12	98,405	356,620	86,860	35,175	18,720	2,810	3,950	602,540
13	98,070	356,480	88,210	36,050	19,260	2,900	4,465	605,435
14	97,735	359,370	88,750	36,140	19,730	2,900	4,485	609,110
15	95,180	360,095	88,220	35,910	19,850	2,930	4,545	606,730
18	92,305	360,220	89,855	36,550	20,245	3,125	4,850	607,150
19	92,685	355,605L	90,330	36,350	20,235	3,415	5,860	604,480
20	91,845	360,120	90,940	37,160	20,150	3,495	6,185	609,895
21	89,600	362,905	89,920	37,335	20,500	3,535	7,415	611,210
22	84,045	367,235	91,495	39,145	21,095	3,595	8,225	614,835
25	80,765	373,745	93,350	39,190	21,650	3,615	9,165	621,480
26	75,715	376,140H	94,490H	39,295	22,565	3,605	9,750	621,560H
27	62,040	372,520	93,070	40,730	23,560	3,655	10,190	605,765
28	50,410	373,515	91,685	41,355	24,275	3,720H	10,595	595,555
29	46,975L	375,075	91,185	41,460H	24,295H	3,700	11,335H	594,025L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

September 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	1.52½	1.52¼	1.52¾	1.50½	1.50¾	1.51
3	1.50½	1.50¼	1.51½	1.49¾	1.50	1.50¼
4	1.51	1.51½	1.51½	1.49¼L	1.49½	1.49¼
5	1.50¼	1.51	1.52½	1.49½	1.51¾	1.52
8	1.51¾	1.52	1.54	1.51¾	1.54	
9	1.55½	1.55¾	1.56¼	1.53	1.54½	
10	1.54	1.53¾	1.54½	1.51¾	1.52¼	1.52½
11	1.52	1.51¾	1.53¼	1.51¾	1.52¾	1.52½
12	1.53½		1.54	1.51¼	1.52¾	1.53
15	1.52½		1.53¼	1.51¾	1.53	1.53¼
16	1.53	1.53½	1.57	1.53	1.56½	1.56¾
17	1.57½	1.58	1.63¾	1.56½	1.63¼	1.63¾
18	1.66	1.60	1.69 H	1.62	1.63	1.64
19	1.67		1.68	1.64	1.67½	1.65
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	1.63¾	1.63½	1.64	1.62¾	1.63	1.62¾
3	1.62½	1.62¾	1.63¾	1.62½	1.62½	1.62¾
4	1.63	1.63¼	1.63½	1.62	1.62¼	1.62½
5	1.63½	1.63¼	1.65	1.62½	1.64	1.63¾
8	1.63¼	1.63	1.65½	1.62¾	1.65½	1.65¼
9	1.66	1.65¾	1.66¾	1.63½	1.65	1.65½
10	1.64¼	1.64½	1.64¾	1.62¼	1.62¾	1.62½
11	1.62	1.62¼	1.63¼	1.61½	1.62¼	1.62½
12	1.63½	1.63¼	1.63½	1.61¼	1.62½	1.62
15	1.61¼	1.61½	1.62	1.61 L	1.61¼	1.61½
16	1.61	1.61¼	1.63	1.61	1.62½	1.62¾
17	1.63¼	1.63¾	1.64¾	1.62¾	1.64½	1.64¾
18	1.65¼	1.65½	1.66¾	1.64¾	1.65	1.64¾
19	1.66	1.65½	1.66¼	1.64¼	1.65	1.64½
22	1.65	1.65¼	1.68	1.65	1.66	1.66½
23	1.66¾	1.67¼	1.71¾	1.66½	1.71	1.71½
24	1.73¼	1.72¾	1.75½	1.72¼	1.72½	1.73
25	1.70½	1.71	1.71	1.69	1.69¾	1.70¼
26	1.70½	1.70	1.72½	1.69¾	1.72	1.72½
29	1.74¾	1.76	1.79½	1.74	1.79½	1.78½
30	1.81½	1.80½	1.81½H	1.76	1.76½	1.77

March 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	1.75	1.75¼	1.75½	1.74½	1.74¾	1.74½
3	1.74½	1.74¾	1.75½	1.74½	1.74½	
4	1.75	1.74¾	1.75¼	1.74	1.74¼	1.74½
5	1.75		1.76½	1.74¼	1.75¼	
8	1.74¾	1.74½	1.76¾	1.74¼	1.76½	1.76¾
9	1.77¼	1.77	1.78	1.75½	1.76½	1.76¾
10	1.75½	1.76	1.76	1.74	1.74¼	
11	1.73½	1.73¾	1.74¾	1.73½	1.73½	
12	1.74		1.74¾	1.72¾	1.73¾	1.73½
15	1.73		1.73¼	1.72½L	1.72¾	1.73
16	1.73¼	1.73½	1.74½	1.72¾	1.73¾	
17	1.74¼		1.75¾	1.74	1.75¼	1.75¾
18	1.75¾	1.75½	1.77½	1.75½	1.76¾	1.77
19	1.77¼	1.77½	1.77½	1.75½	1.75¾	1.75½
22	1.75½	1.75¾	1.78¾	1.75½	1.77	1.77¼
23	1.77½	1.78	1.81¾	1.77¼	1.81¼	
24	1.83	1.82½	1.85¼	1.81¾	1.82½	1.83
25	1.82	1.81½	1.82	1.79	1.80¼	1.80
26	1.80	1.79¾	1.82	1.79½	1.81¾	1.82
29	1.83	1.83¼	1.88	1.83	1.88	1.87¾
30	1.89	1.90	1.90 H	1.86	1.86¾	1.86½

May 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	1.82¾	1.82½	1.82¾	1.81¾	1.82	1.82¼
3	1.82	1.82½	1.83	1.82	1.82½	
4	1.82¾		1.83	1.81¾	1.82	1.81¾
5	1.82¾	1.83	1.83	1.81½	1.82½	
8	1.81¾		1.83¼	1.81½	1.83	
9	1.83½	1.83¼	1.84¼	1.82¼	1.83¼	1.83½
10	1.82½	1.82¾	1.83	1.81	1.81¼	1.81½
11	1.81¼		1.81½	1.80½	1.80½	1.81
12	1.81½		1.81½	1.80 L	1.81	
15	1.80½		1.80½	1.80	1.80¼	1.80
16	1.80¼		1.81	1.80	1.81	1.80¾
17	1.81¼	1.81	1.82¼	1.80½	1.82	
18	1.82¾	1.82½	1.83¾	1.82¼	1.82¾	1.83
19	1.83¼		1.83¾	1.81¾	1.81¾	1.82
22	1.82	1.82¼	1.85	1.82	1.83½	
23	1.83¾	1.83½	1.87½	1.83½	1.87¼	
24	1.88½	1.89	1.90¼	1.87¾	1.88¼	1.88¾
25	1.87½	1.87	1.87½	1.84¼	1.85¼	1.85
26	1.85¼		1.87	1.85¼	1.87	
29	1.88½	1.89	1.92	1.88¼	1.91¾	1.92
30	1.93½	1.93	1.93½H	1.90½	1.91½	

July 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	1.86½		1.87	1.85½	1.86¼	1.86
3	1.86¼	1.86½	1.87¼	1.86¼	1.86¾	
4	1.86¾		1.87	1.85¾	1.85¾	1.86
5	1.86½		1.86¾	1.85	1.86	1.85¼
8	1.86		1.86¾	1.85	1.86¼	
9	1.87		1.87½	1.86	1.86¾	
10	1.85½	1.85¾	1.86¾	1.85	1.85	1.85¼
11	1.84¾		1.85	1.83½	1.83½	1.83¾
12	1.84½		1.85	1.83½	1.84	
15	1.83¾		1.83¾	1.83 L	1.83	1.83¼
16	1.83¼	1.83½	1.84	1.83	1.83½	
17	1.83½		1.84¼	1.83	1.83¾	
18	1.84	1.84¼	1.86	1.84	1.85½	
19	1.86		1.86¼	1.83¾	1.84	1.83¾
22	1.84		1.86¾	1.84	1.85	1.85¼
23	1.85¼		1.89½	1.85¼	1.89¼	1.89
24	1.89¾		1.91¾	1.89½	1.90	1.90½
25	1.88¾	1.89	1.89	1.86	1.87½	
26	1.87½		1.88½	1.87¼	1.88	1.88¼
29	1.89¾	1.90	1.92½	1.89½	1.92	
30	1.94		1.94 H	1.91¾	1.92	1.92¼

September 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	1.87		1.87¾	1.87	1.87¼	1.87½
3	1.88		1.88½	1.87¾	1.87¾	
4	1.87½		1.88	1.86¾	1.86¾	
5	1.86¾		1.86¾	1.86¾	1.86¾	
8	1.86¾		1.87	1.86½	1.86¾	
9	1.86¾		1.87¾	1.86¾	1.87	
10	1.86¾		1.86¾	1.86½	1.86½	
11	1.86½		1.86½	1.84½	1.84½	
12	1.85		1.86	1.84½	1.84½	
15	1.84½		1.84¾	1.83	1.83	
16	1.82¾		1.84	1.82¾	1.83¼	
17	1.83¾		1.84	1.82½L	1.82½	
18	1.84		1.85¼	1.84	1.84½	
19	1.85		1.85¼	1.82¾	1.82¾	
22	1.83½		1.85	1.83	1.83½	
23	1.85		1.86	1.83	1.85	
24	1.86½	1.86¾	1.87¾	1.86	1.86	1.86½
25	1.85½		1.85½	1.83½	1.84	
26	1.84		1.86	1.84	1.86	
29	1.88		1.89	1.87	1.88½	
30	1.89		1.90½H	1.88	1.89½	

December 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	1.93		1.95¼	1.93	1.95	
3	1.94½	1.94¾	1.95¾H	1.94½	1.95½	
4	1.95		1.95	1.94	1.94½	
5	1.94½		1.94½	1.92¾	1.94½	
8	1.93½		1.94	1.92¾	1.93¾	1.94
9	1.94		1.95½	1.94	1.95½	1.95¼
10	1.95		1.95	1.93½	1.93¾	
11	1.93½		1.93½	1.88¾	1.89	1.88¾
12	1.89½	1.90	1.91	1.88¾	1.90	
15	1.89	1.89½	1.89½	1.87	1.87¼	1.87½
16	1.86¾	1.87	1.87½	1.86¾	1.87¼	
17	1.87¼	1.87	1.87¼	1.86 L	1.86¼	1.86
18	1.86	1.86½	1.89½	1.86	1.89½	
19	1.89		1.89¾	1.87	1.87	
22	1.87	1.86¾	1.89	1.86¾	1.87½	
23	1.87½		1.89¾	1.86	1.89½	1.89¾
24	1.90		1.91	1.89½	1.90¼	1.91
25	1.90	1.89½	1.90	1.86	1.88	
26	1.88¼	1.88	1.89½	1.87¼	1.89½	
29	1.90	1.90½	1.93	1.90	1.93	1.92½
30	1.92½	1.93	1.94½	1.92½	1.93½	

March 1988

Sep	Open		High	Low	Close	
1	HOLIDAY					
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	1.98		1.98	1.97½	1.97½	
23	1.97½		1.97½	1.96	1.97½	
24	1.98		1.98¼	1.98	1.98	
25	1.98		1.98	1.95½L	1.96½	
26	1.96½		1.97½	1.96½	1.97½	
29	1.98		1.99½	1.98	1.99½	
30	2.00½	2.01	2.02 H	2.00½	2.00¾	

H = high L = low A = asked B = bid N = nominal

CORN

Volume of sales Units of 1,000 bushels

Sep	86Sep	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	TOTAL
1	**HOLIDAY**								
2	25,360**H**	67,130	13,460	12,465**H**	8,690	85	2,475		129,665
3	23,330	52,665	9,765	4,880	4,580	125	1,780		97,125
4	23,645	41,955	9,600	3,280	3,235	320	1,465		83,500
5	13,890	62,110	10,040	7,650	4,570	50	1,055**L**		99,365
8	11,350	60,125	8,830	4,520	3,885	80	1,280		90,070
9	9,745	73,265	11,335	3,020	4,355	25**L**	2,910		104,655
10	8,485	63,775	11,075	3,675	3,880	135	2,310		93,335
11	3,880	61,625	10,495	6,855	4,455	1,315**H**	3,910		92,535
12	4,130	71,710	12,430	6,410	3,985	695	3,225		102,585
15	3,245	39,595**L**	2,405**L**	2,770**L**	2,065**L**	1,200	3,200		54,480**L**
16	5,980	67,905	12,120	3,910	5,145	585	1,605		97,250
17	5,455	61,400	10,815	3,105	5,970	290	3,700		90,735
18	3,775	76,140	13,920	5,265	8,140	185	2,695		110,120
19	2,875**L**	51,585	7,685	2,965	4,730	200	1,510		71,550
22		87,380	10,655	3,205	5,850	285	1,205	20**L**	108,600
23		137,495	13,950	8,720	8,405	610	4,845**H**	70	174,095
24		173,175**H**	27,200	11,570	14,490**H**	860	3,885	65	231,245**H**
25		96,525	36,180**H**	7,695	9,395	335	1,860	120**H**	152,110
26		73,735	16,980	6,880	6,190	910	1,725	30	106,450
29		123,160	25,105	7,935	9,950	320	4,820	50	171,340
30		168,405	28,885	10,330	11,930	1,130	4,675	40	225,395
TOTAL	145,145	1,710,860	302,930	127,105	133,895	9,740	56,135	395	2,486,205

Open contracts Units of 1,000 bushels

Sep	86Sep	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	TOTAL
1	**HOLIDAY**								
2	38,390**H**	378,330**L**	93,265**L**	44,280	24,100	3,700**L**	12,565**L**		594,630
3	29,300	383,540	93,955	43,075**L**	23,660**L**	3,750	13,340		590,620
4	23,865	383,270	96,005	43,410	24,710	4,020	14,050		589,330**L**
5	20,880	388,480	97,085	45,315	26,475	4,045	14,335		596,615
8	19,060	389,920	97,890	45,115	26,650	4,100	14,555		597,290
9	15,775	394,190	96,550	44,835	27,350	4,105	15,715		598,520
10	13,745	394,440	97,505	45,410	28,310	4,230	16,345		599,985
11	12,270	395,735	99,125	46,700	30,480	5,350	17,320		606,980
12	11,090	393,170	99,725	47,615	31,690	5,365	18,675		607,330
15	9,560	396,300	98,600	48,620	32,240	6,510	19,790		611,620
16	7,640	398,245	100,955	49,900	32,145	6,500	20,615		616,000
17	5,925	403,205	104,960	50,640	34,220	6,655	21,470		627,075
18	3,435	403,720	105,145	51,785	33,745	6,725	22,620		627,175
19	2,330	406,650	105,820	51,950	34,980	6,715	23,135		631,580
22	2,210	406,550	107,800	51,740	34,365	6,775	23,355	20**L**	632,815
23	2,125	402,475	109,640	51,840	35,460	6,740	22,935	90	631,305
24	1,910	394,840	113,655	53,625	38,910	7,495	23,555	150	634,140
25	1,545	405,225	121,400	54,755	41,195	7,500	22,905	175	654,700
26	535**L**	409,025	124,735	56,335	43,490	8,370	22,905	195	665,590
29		409,095**H**	125,975	56,970	45,045	8,475	24,945**H**	235	670,740
30		406,970	127,190**H**	57,615**H**	46,855**H**	8,625**H**	24,230	255**H**	671,740**H**

CORN

Futures prices Open, high, low, and close $ per bushel

December 1986

Oct	Open		High	Low	Close	
1	1.76¾	1.77¼	1.77¾	1.75½	1.76¾	1.77¼
2	1.75¾	1.75	1.76½	1.73¾	1.74	1.73¾
3	1.73¾	1.73½	1.74¼	1.69½	1.70	1.69½
6	1.68	1.67¼	1.68	1.64	1.64½	1.64
7	1.64	1.63¾	1.65¾	1.63¾	1.64¼	1.64
8	1.64	1.63¾	1.65	1.63¾	1.64¼	1.65
9	1.65	1.65¼	1.67¾	1.65	1.65½	1.65¾
10	1.65¾	1.66	1.67¼	1.65½	1.67	1.66¾
13	1.66	1.65½	1.66¾	1.65½	1.65½	1.65¾
14	1.65¼	1.65	1.65½	1.64¾	1.65¼	1.65
15	1.65	1.64¼	1.65	1.63	1.63¼	1.63
16	1.62¾	1.62¼	1.64¼	1.62¼L	1.63¼	1.63
17	1.63¼	1.63¾	1.64½	1.63¼	1.63¾	1.64
20	1.63½	1.64	1.69¾	1.63½	1.68	1.67¾
21	1.68	1.67¾	1.72	1.67½	1.72	1.71
22	1.73	1.74	1.74	1.72	1.73¼	1.73
23	1.72¼	1.71½	1.72¼	1.69	1.69¾	1.69½
24	1.70	1.70½	1.74	1.70	1.74	1.73¼
27	1.74	1.74½	1.76¾	1.73¼	1.76	1.75½
28	1.78	1.77	1.78 H	1.74	1.75½	1.75¼
29	1.74	1.73½	1.74¼	1.71¼	1.71¼	1.71½
30	1.70½	1.71	1.77	1.70½	1.75½	1.73½
31	1.74	1.74½	1.76½	1.72¾	1.73	1.73½

March 1987

Oct	Open		High	Low	Close	
1	1.87	1.86¾	1.87½H	1.85½	1.87	1.86¾
2	1.85¾	1.85½	1.86¼	1.83¼	1.83½	1.83¼
3	1.82¾	1.83	1.84¾	1.79¼	1.79½	1.80
6	1.77	1.76	1.77¼	1.74¼	1.74½	1.74¼
7	1.74¼		1.76¼	1.74¼	1.74¼	
8	1.74½		1.76	1.74¼	1.76	
9	1.76¾	1.77	1.78¼	1.76	1.76½	
10	1.76½	1.76¾	1.78	1.76½	1.77¾	1.78
13	1.76		1.77¼	1.76	1.76¼	
14	1.75¾		1.76½	1.75¼	1.76¼	1.76
15	1.76½	1.76	1.76½	1.74¼	1.74½	1.74¼
16	1.74		1.75¼	1.73½L	1.74½	1.74¾
17	1.75	1.75¼	1.75¾	1.74½	1.75½	1.75
20	1.74½	1.74¾	1.80	1.74½	1.78¼	1.78
21	1.78¾	1.79	1.82	1.78¼	1.81¾	1.82
22	1.84	1.83¼	1.84	1.81¾	1.82½	1.83½
23	1.82	1.81½	1.82	1.79¼	1.79½	1.79¼
24	1.80	1.79¾	1.82½	1.79¾	1.81¾	1.81½
27	1.82	1.81¾	1.84	1.81¼	1.83	1.83¾
28	1.84		1.85¼	1.82¾	1.83	1.83½
29	1.81½	1.81¾	1.82¼	1.79½	1.79½	1.80
30	1.78¾	1.79	1.84¾	1.78¾	1.83½	1.82¾
31	1.82¾		1.84½	1.81½	1.81¾	1.81½

May 1987

Oct	Open		High	Low	Close	
1	1.90½		1.92½H	1.90½	1.92¼	1.92½
2	1.91¼	1.90½	1.91½	1.89¼	1.89¼	1.89½
3	1.89	1.88½	1.90¼	1.85	1.85¼	1.85½
6	1.83½	1.82½	1.83½	1.80½	1.81	1.80½
7	1.80¼	1.80½	1.82	1.80¼L	1.80¼	
8	1.80¼		1.82	1.80¼	1.82	
9	1.82½	1.82¼	1.84	1.82¼	1.82½	1.82¾
10	1.82¾	1.82½	1.83½	1.82½	1.83¼	1.83½
13	1.82		1.83	1.81½	1.82	
14	1.81½	1.81¼	1.82½	1.81	1.82¼	1.82
15	1.82¼	1.81¾	1.82¼	1.80¾	1.81	
16	1.80½	1.80¼	1.82	1.80¼	1.81¼	1.81½
17	1.81½		1.82¼	1.81¼	1.82	
20	1.81½	1.81	1.85½	1.81	1.84½	1.84¼
21	1.84½	1.85	1.87	1.84¼	1.87	
22	1.87¼	1.87½	1.88½	1.86¾	1.87½	1.88
23	1.87	1.86½	1.87	1.84¾	1.84¾	
24	1.85		1.87¼	1.85	1.86¾	
27	1.86½	1.86¾	1.88½	1.86¼	1.88	
28	1.88½	1.89	1.90¼	1.88¼	1.88½	1.88¾
29	1.87		1.87¼	1.85¼	1.85¼	
30	1.84¼	1.84½	1.89¾	1.84¼	1.89	1.88¾
31	1.87½	1.87¾	1.89¾	1.87¼	1.87¼	

July 1987

Oct	Open		High	Low	Close	
1	1.92¼	1.92½	1.94 H	1.91¾	1.94	1.93¾
2	1.92		1.93¼	1.90¼	1.90¼	1.90½
3	1.90	1.89¾	1.91½	1.87	1.87¼	1.87½
6	1.86	1.85¾	1.86	1.83	1.83¼	
7	1.83	1.83¼	1.84¾	1.83	1.83¼	
8	1.83	1.83¼	1.85	1.83	1.84¾	1.85
9	1.84¾	1.84½	1.86¼	1.84½	1.85¼	
10	1.85		1.85¾	1.85	1.85½	1.85¾
13	1.84¾		1.85¼	1.83½	1.84¼	
14	1.83¾	1.83½	1.85	1.83	1.85	
15	1.84¼	1.84½	1.84½	1.83½	1.83¾	1.84
16	1.83	1.82¾	1.84¾	1.82¾L	1.84½	1.84¾
17	1.84¾		1.85½	1.84	1.85	1.85½
20	1.84¾	1.84½	1.88½	1.84½	1.87¼	1.87½
21	1.86¾		1.90	1.86¾	1.90	1.89¾
22	1.90¾	1.91¼	1.91¼	1.89¼	1.89½	1.90
23	1.89¾	1.90	1.90	1.87	1.87¼	1.87
24	1.87¼		1.89½	1.87¼	1.88¾	1.89
27	1.88¾	1.89	1.90¾	1.88½	1.89¾	1.90
28	1.91¾	1.91	1.92½	1.90¼	1.90½	1.90¼
29	1.89½		1.89½	1.88	1.88	
30	1.87	1.87¼	1.92¼	1.87	1.91	1.91¼
31	1.90½	1.90¾	1.92¼	1.89¾	1.90	1.89¾

September 1987

Oct	Open		High	Low	Close	
1	1.89½		1.90¾	1.89	1.90	
2	1.88¼		1.89¾	1.87¾	1.87¾	1.88
3	1.88¼		1.88½	1.85½	1.85½	
6	1.84	1.84½	1.85½	1.82½L	1.82½	
7	1.83½		1.85	1.83¼	1.83¼	
8	1.84		1.85¾	1.84	1.85	1.85¾
9	1.85½		1.86	1.85¼	1.85½	
10	1.85½		1.86	1.85½	1.85½	
13	1.85¼	1.85	1.85¾	1.83¾	1.83¾	
14	1.83		1.85¾	1.83	1.85¾	
15	1.85½		1.85¾	1.84¾	1.84¾	
16	1.84½		1.86½	1.84½	1.86¼	1.86½
17	1.86	1.86¼	1.89	1.85	1.88½	1.89
20	1.88		1.91½	1.88	1.88½	
21	1.89¼		1.91½	1.89	1.90	
22	1.90½		1.92¼	1.90	1.90½	
23	1.90¾		1.90¾	1.88¾	1.88¾	1.89
24	1.89¼		1.90¾	1.89¼	1.90	
27	1.89½		1.91	1.89	1.89	
28	1.90		1.92¾H	1.90	1.90¼	1.90
29	1.90¼	1.90½	1.90½	1.88	1.88	
30	1.88¾		1.91½	1.88	1.90	
31	1.90¼	1.90½	1.91¾	1.89	1.89	

December 1987

Oct	Open		High	Low	Close	
1	1.93¼		1.93¾	1.92	1.93¾	
2	1.92½	1.92¼	1.93	1.91	1.91¼	1.91½
3	1.91¼		1.92	1.89	1.90	
6	1.88¾	1.88½	1.89½	1.87¼L	1.87¾	
7	1.87½	1.87¼	1.88¾	1.87¼	1.88¼	
8	1.88¼	1.88½	1.90	1.88¼	1.90	
9	1.89¼	1.89	1.90½	1.89	1.90¼	
10	1.90		1.91	1.90	1.90½	
13	1.90		1.90	1.88	1.88¾	
14	1.88¾		1.91	1.88¼	1.91	
15	1.91		1.91	1.89¼	1.90¼	1.90½
16	1.88½		1.91½	1.88½	1.91¼	1.91½
17	1.91		1.93	1.89¼	1.93	1.92
20	1.91½		1.93¼	1.91	1.92¼	1.92½
21	1.92¼		1.94½	1.92	1.93½	1.94
22	1.93½	1.94	1.95 H	1.92¾	1.93¾	1.94
23	1.94		1.94	1.92¼	1.92¼	
24	1.92½		1.94	1.92¼	1.93	1.92½
27	1.90½	1.91	1.92	1.90¼	1.91½	
28	1.92		1.94	1.91¾	1.92¾	
29	1.92		1.92½	1.90½	1.90½	1.90¾
30	1.90	1.90¼	1.93¼	1.90	1.92¾	1.93
31	1.93	1.92½	1.93½	1.91¾	1.92¼	

March 1988

Oct	Open		High	Low	Close
1	2.00½		2.00½	1.99½	2.00½
2	1.99		1.99½	1.99	1.99
3	1.99	1.99¼	1.99¼	1.97	1.97
6	1.96		1.96½	1.95 L	1.95 A
7					1.95¼N
8	1.96		1.97	1.96	1.97
9	1.98		1.98	1.98	1.98
10					1.98 N
13	1.95½		1.97	1.95½	1.96½
14					1.98 N
15	1.98		1.98	1.97½	1.98
16	1.98¼		1.99	1.98¼	1.99
17					1.99¼N
20	2.00		2.00½	2.00	2.00
21	1.99½		2.00¼	1.99½	2.00
22	2.01		2.02¼H	2.01	2.02
23	2.01¾		2.01¾	2.00	2.00½
24	2.00½		2.01½	2.00½	2.00½
27	2.00		2.00	1.98½	1.99½
28	2.00		2.01	2.00	2.00
29	2.00		2.00	1.99	1.99
30	1.99		2.00	1.98¼	2.00
31	2.00		2.00	1.99¾	1.99¼

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Oct	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	TOTAL
1	92,870	16,990	6,690	8,370	445	1,785	55	127,205
2	87,115	12,850	5,160	6,645	930	1,350	40	114,090
3	115,170	18,760	4,720	5,705	515	2,990	140	148,000
6	151,465H	33,570	7,635	7,605	1,130	2,355	20	203,780
7	83,190	17,285	6,180	6,905	1,085	1,940		116,585
8	54,285	11,960	4,785	5,915	625	2,130	45	79,745
9	88,230	17,340	3,965	8,125	540	655L	5L	118,860
10	64,560	7,315L	3,605L	3,140	140L	1,100		79,860
13	49,750L	11,225	5,455	2,765L	580	1,195	30	71,000L
14	56,450	20,675	5,910	9,450	1,075	2,880		96,440
15	97,385	20,820	6,490	11,540	970	1,785	30	139,020
16	82,760	18,050	5,600	10,465	1,130	1,905	50	119,960
17	62,400	16,010	8,495	7,880	2,210H	4,335		101,330
20	114,585	28,480	9,055	8,985	720	2,220	80	164,125
21	103,895	34,955	15,785	12,340	1,200	2,360	50	170,585
22	125,365	38,860H	20,810H	16,535H	1,370	4,285	200H	207,425H
23	74,495	22,510	7,810	8,955	1,400	805	95	116,070
24	100,770	26,860	9,565	12,725	935	2,305	35	153,195
27	120,950	34,970	12,775	13,710	1,875	5,845H	125	190,250
28	107,600	34,335	15,645	14,050	975	3,160	135	175,900
29	76,545	27,815	5,365	4,685	675	2,310	200	117,595
30	107,215	35,840	10,460	8,480	395	2,200	105	164,695
31	86,640	26,320	6,330	6,395	730	1,030	10	127,455
TOTAL	2,103,690	533,795	188,290	201,370	21,650	52,925	1,450	3,103,170

Open contracts Units of 1,000 bushels

Oct	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	TOTAL
1	405,790	129,635L	58,225L	46,820L	8,720L	24,875L	295L	674,360
2	407,395	130,395	58,545	47,065	9,025	25,180	310	677,915
3	403,195	131,420	58,590	47,275	8,785	25,635	325	675,225
6	397,125	135,690	59,145	48,505	8,955	25,950	330	675,700
7	392,465	136,810	58,930	49,810	9,320	25,690	330	673,355
8	392,210	137,810	59,130	50,960	9,675	25,525	320	675,630
9	384,210	140,815	59,515	54,315	9,545	25,580	315	674,295
10	378,585	140,235	60,350	53,870	9,380	25,840	315	668,575
13	376,515	138,665	62,270	54,420	9,500	25,925	345	667,640L
14	380,285	142,420	62,755	55,165	9,770	27,045	345	677,785
15	373,675L	145,085	64,580	56,465	9,705	27,400	360	677,270
16	378,580	146,050	66,335	59,575	9,945	27,735	355	688,575
17	382,155	145,490	67,645	62,085	10,905	28,640	355	697,275
20	388,225	152,905	69,710	63,610	11,065	29,470	420	715,405
21	392,940	157,080	66,420	67,845	11,115	29,985	460	725,845
22	391,155	163,165	68,930	71,830	11,145	30,780	460	737,465
23	392,700	163,040	68,155	73,865	11,810	30,860	525	740,955
24	399,670	163,390	68,820	78,440	11,995H	31,305	545	754,165
27	401,130	167,370	73,400H	80,725	11,685	31,755	605	766,670
28	400,580	172,095	71,915	83,495	11,935	32,760	670	773,450
29	401,390	175,770	71,710	84,845	11,975	32,670	790	779,150
30	407,695H	175,640	73,030	87,720	11,825	33,055	820	789,785
31	407,360	177,640H	72,950	88,360H	11,795	33,210H	830H	792,145H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

December 1986

Nov	Open		High	Low	Close	
3	1.72¼	1.72¾	1.75¾	1.72¼	1.75¼	1.75
4	1.76	1.76¼	1.76¾H	1.75	1.75¼	1.75
5	1.74¾	1.75	1.75	1.72½	1.73¼	1.73½
6	1.72½	1.72	1.73	1.71¼	1.72½	1.72¾
7	1.72½	1.72	1.73½	1.71½	1.73¼	1.73
10	1.73	1.72¾	1.74	1.72	1.72½	1.72
11	1.71¼	1.71½	1.72½	1.70¼	1.70¼	1.70½
12	1.70¼	1.70¾	1.74½	1.70¼	1.73½	1.73
13	1.73	1.73¼	1.74½	1.72	1.72½	1.72
14	1.73	1.72¾	1.73¼	1.71	1.71¼	1.71
17	1.70¾	1.70½	1.70¾	1.68½	1.68¾	1.68½
18	1.68½	1.68	1.68¾	1.67	1.67½	1.68
19	1.68	1.67¾	1.69	1.66½	1.68½	1.69
20	1.69½	1.69¾	1.70½	1.68½	1.68¾	1.69
21	1.69	1.68¾	1.69¾	1.67½	1.67½	1.68
24	1.67¼	1.67½	1.67¾	1.65	1.65¼	1.65
25	1.64¾	1.65	1.65¾	1.64½L	1.65	1.64¾
26	1.65	1.65½	1.67¼	1.65	1.67¼	1.67
27	**HOLIDAY**					
28	1.68½	1.69	1.69¼	1.68	1.68¾	1.68½

March 1987

Nov	Open		High	Low	Close	
3	1.80¾	1.81	1.83¾	1.80¾	1.83¼	1.83
4	1.84¼	1.84	1.84¾H	1.83½	1.83¾	1.84
5	1.83½	1.83¼	1.83¾	1.82¼	1.83	1.82¾
6	1.82	1.82¼	1.82½	1.81¼	1.82	1.81¾
7	1.81¼	1.81	1.82¾	1.81	1.82½	1.82¼
10	1.82½	1.82¾	1.82¾	1.81	1.81¼	1.81
11	1.80¼	1.80½	1.81¼	1.79	1.79½	1.79
12	1.79¼	1.79	1.82¾	1.79	1.81¾	1.82¼
13	1.82½	1.82¼	1.83¼	1.81¼	1.81¼	1.81½
14	1.82	1.82¼	1.82¼	1.80¼	1.80½	1.80¾
17	1.79½	1.79¾	1.80	1.78¼	1.78¾	1.78¼
18	1.78	1.78½	1.78¾	1.77¼	1.78¼	1.78
19	1.78	1.78¼	1.79	1.77½	1.78¾	1.78½
20	1.79½	1.79¼	1.80¼	1.78¼	1.78½	1.78¼
21	1.78½	1.78¼	1.78¾	1.77¼	1.77½	1.77¼
24	1.77	1.76¾	1.77½	1.75¼L	1.75¼	1.75½
25	1.75½		1.76¼	1.75¼	1.75½	1.75¾
26	1.75¾	1.76	1.78	1.75¾	1.78	1.77½
27	**HOLIDAY**					
28	1.78		1.79	1.77¼	1.77¾	1.77½

May 1987

Nov	Open		High	Low	Close	
3	1.86	1.86½	1.88½	1.86	1.88½	1.88¼
4	1.89¼	1.89½	1.89¾H	1.88½	1.89	
5	1.88½		1.89½	1.87¾	1.88¾	1.89
6	1.88¼	1.88	1.88½	1.87½	1.87¾	
7	1.87½	1.87¼	1.88¾	1.87¼	1.88¼	1.88½
10	1.88	1.88½	1.88½	1.87½	1.87¾	1.87½
11	1.86½	1.86¾	1.87	1.85¼	1.85¼	1.85¾
12	1.85¾	1.85½	1.88¼	1.85¼	1.87¼	1.87
13	1.88		1.88¼	1.86¼	1.86¼	1.86½
14	1.87	1.87¼	1.87¾	1.85¾	1.86¼	1.86
17	1.85¼	1.85½	1.85¾	1.84½	1.85	1.84¾
18	1.84	1.84½	1.84¾	1.83½	1.84	1.84¼
19	1.84		1.84¾	1.83¾	1.84½	1.84¾
20	1.85½	1.85¼	1.85½	1.84	1.84¼	
21	1.83¾	1.84	1.84¼	1.83	1.83¼	1.83
24	1.82¾	1.83	1.83½	1.81¼	1.81¼	1.81½
25	1.81¼	1.81	1.82¼	1.81 L	1.81½	
26	1.81½		1.83¾	1.81½	1.83¼	
27	**HOLIDAY**					
28	1.83½	1.83¾	1.84½	1.82	1.82	1.82¼

July 1987

Nov	Open		High	Low	Close	
3	1.89½	1.89¼	1.90¾	1.89¼	1.90½	1.90¼
4	1.91½		1.91¾	1.90¾	1.90¾	1.91¼
5	1.90¾	1.91	1.92 H	1.90¼	1.91	1.91¼
6	1.90¾	1.90½	1.90¾	1.90	1.90¼	1.90½
7	1.90	1.89¾	1.91½	1.89½	1.91	1.91¼
10	1.91		1.91	1.89½	1.89¾	1.89½
11	1.88½	1.88¼	1.89¼	1.87¼	1.87½	1.87¾
12	1.87½	1.87¼	1.89½	1.87¼	1.89	1.89¼
13	1.89¾		1.89¾	1.88¾	1.88¾	
14	1.89¼		1.89½	1.87¾	1.87¾	1.88
17	1.87½	1.87	1.88	1.86½	1.86½	1.87
18	1.86¾	1.86½	1.87	1.86	1.87	1.86¾
19	1.86¾	1.87	1.87½	1.86¼	1.87	1.87¼
20	1.88¼	1.88½	1.88½	1.86	1.86	1.86¼
21	1.86	1.86¼	1.86¼	1.85	1.85¼	1.85½
24	1.85¼		1.85¾	1.84	1.84¼	1.84
25	1.84¼		1.84¾	1.83¾L	1.83¾	1.84
26	1.84¼	1.84½	1.86¼	1.84¼	1.85¾	1.85½
27	**HOLIDAY**					
28	1.86¼	1.86½	1.87	1.83¾	1.84	

September 1987

Nov	Open		High	Low	Close	
3	1.89¼		1.91½	1.89¼	1.90¾	
4	1.91¼		1.92	1.91	1.92	
5	1.91½		1.92¾	1.91¼	1.92½	
6	1.92¼	1.92	1.92½	1.91	1.91¾	1.91
7	1.91½		1.93½H	1.91¼	1.93	
10	1.93		1.93	1.91	1.91	
11	1.90¼		1.90½	1.89¼	1.89¼	
12	1.89	1.89¼	1.91¼	1.89	1.90½	
13	1.91¼	1.91	1.91½	1.90¼	1.90¼	
14	1.90¾	1.91	1.91½	1.89	1.89½	1.90
17	1.89¼	1.89	1.89¾	1.88¾	1.88¾	
18	1.88¾	1.89	1.89	1.88	1.88¼	
19	1.89	1.88¾	1.89½	1.88	1.88	
20	1.88½	1.88¾	1.89¼	1.88	1.88	
21	1.88¼	1.88	1.88¼	1.87¼	1.87½	1.87¾
24	1.88		1.88	1.86¾	1.86¾	
25	1.87¼	1.87½	1.87¾	1.87	1.87	1.87½
26	1.87½	1.87¾	1.88¾	1.87½	1.87½	
27	**HOLIDAY**					
28	1.88½	1.88¾	1.88¾	1.86½L	1.86½	

December 1987

Nov	Open		High	Low	Close	
3	1.91¼		1.94	1.91¼	1.93¾	
4	1.93¾	1.94	1.94½	1.93¼	1.94½	
5	1.93¾		1.96	1.93¾	1.95¾	1.96
6	1.95½	1.95¾	1.96	1.94¾	1.95	1.95¼
7	1.95	1.94½	1.96½H	1.94½	1.96	1.96¼
10	1.95¾	1.96	1.96	1.94½	1.94½	1.94¾
11	1.93¾	1.94	1.94	1.92½	1.93¼	1.93½
12	1.93		1.94¾	1.92½	1.94½	1.94¾
13	1.94¾	1.95	1.95	1.94¼	1.94¾	
14	1.94½		1.95½	1.92¾	1.93¾	
17	1.93	1.92¾	1.93¼	1.92	1.92½	1.92¾
18	1.92	1.92¼	1.92¾	1.91½	1.92½	
19	1.92½	1.92¾	1.92¾	1.91½	1.91½	
20	1.91½	1.92	1.92	1.91	1.92	
21	1.91½	1.91¾	1.91¾	1.90¼	1.90¾	1.91
24	1.91	1.91¼	1.91¼	1.90 L	1.90	1.90¼
25	1.90		1.91¼	1.90	1.90½	
26	1.90¼	1.90½	1.91¾	1.90¼	1.91	
27	**HOLIDAY**					
28	1.91½	1.91¼	1.92	1.90¼	1.90¼	1.90½

March 1988

Nov	Open		High	Low	Close	
3	2.01¾		2.01¾	2.01¼	2.01¼	
4	2.01½		2.01¾	2.01	2.01½	
5	2.01½		2.03	2.01½	2.03	
6	2.03½		2.03½	2.02½	2.02½	
7	2.02		2.03¾H	2.02	2.03½	
10	2.03		2.03¼	2.02¼	2.02¼	
11	2.01		2.01¼	2.00¼	2.00¾	
12	2.00		2.02¼	2.00	2.02	2.02¼
13	2.02¾		2.02¾	2.02	2.02½	
14	2.01½		2.03	2.00¾	2.00¾	
17	1.99½		2.00½	1.99½	2.00	
18	2.00		2.00	1.99¼	1.99¾	
19	1.99¼	1.99	1.99¾	1.99	1.99¼	
20	1.99¼		1.99½	1.99	1.99½	
21	1.99		1.99	1.98	1.98	
24	1.98		1.99	1.97½L	1.97½	
25	1.97½		1.98½	1.97½	1.98	1.98¼
26	1.99		1.99	1.98	1.98¼	
27	**HOLIDAY**					
28	1.99		1.99	1.97½	1.97½	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Nov	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	TOTAL
3	74,535	19,980	3,355**L**	5,410	365**L**	2,060	10**L**	105,715
4	75,580	20,350	7,310	4,660**L**	575	855**L**	260	109,590
5	79,855	17,615**L**	7,595	7,315	990	2,895	55	116,320
6	78,215	24,955	9,515	9,025	535	3,465	65	125,775
7	55,395**L**	19,385	6,430	6,160	1,430**H**	3,555	80	92,435**L**
10	63,965	18,150	4,140	5,615	935	2,080	40	94,925
11	84,365	38,930	8,130	10,615	1,240	5,320**H**	45	148,645
12	81,380	36,650	5,475	5,100	580	2,300	200	131,685
13	68,250	30,800	6,715	7,965	1,100	1,770	55	116,655
14	66,265	26,620	7,415	5,515	770	2,340	105	109,030
17	93,600	38,660	8,075	7,795	1,325	2,635	85	152,175
18	78,345	34,145	9,720	6,675	800	1,195	305	131,185
19	97,030	46,910	13,040**H**	13,140**H**	605	1,430	280	172,435
20	79,455	38,465	10,395	8,830	865	1,705	210	139,925
21	66,045	46,050	6,185	11,100	1,240	4,135	220	134,975
24	92,340	68,165	7,915	10,340	775	2,455	170	182,160
25	91,415	54,800	11,290	6,525	875	2,800	335**H**	168,040
26	117,705**H**	89.520**H**	10.980	6,725	775	2,335	135	228,175**H**
27	**HOLIDAY**							
28	57,685	50,095	10,640	9.480	1,245	1,590	200	130,935
TOTAL	1,501,425	720,245	154,320	147,990	17,025	46,920	2,855	2,590,780

Open contracts Units of 1,000 bushels

Nov	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	TOTAL
3	408,175**H**	181,545**L**	73,100**L**	89,470**L**	11,925	34,010**L**	825**L**	799,050
4	399,670	185,245	73,910	90,380	12,135	34,340	970	796,650
5	394,315	187,195	75,030	89,700	11,945	34,790	995	793,970
6	385,420	190,180	78,000	92,100	11,845	35,505	1,045	794,095
7	378,350	193,890	78,115	91,815	11,770	35,970	1,105	791,015
10	373,640	196,190	78,605	92,945	11,675	36,210	1,115	790,380
11	371,610	205,475	78,355	94,120	10,925	38,450	1,140	800,075**H**
12	361,065	214,410	78,445	94,210	10,715**L**	38,835	1,245	798,925
13	350,850	217,010	80,135	95,390	11,240	39,330	1,255	795,210
14	348,430	221,320	80,245	96,540	11,710	39,805	1,230	799,280
17	333,820	226,250	82,300	97,450	12,235	40,700	1,230	793,985
18	317,215	225,610	84,060	97,715	12,320	40,740	1,345	779,005
19	298,160	232,775	84,490	96,150	12,185	41,120	1,535	766,415
20	288,610	240,805	86,285	97,660	12,370	41,260	1,690	768,680
21	276,120	244,895	86,395	99,825	12,910	41,285	1,730	763,160
24	251,665	255,895	86,630	102,055	13,295	41,835	1,830	753,205
25	221,540	260,265	87,075	103,345	13,465	42,535	1,945	730,170
26	183,435	268,115	85,810	103,730	13,575	42,615	2,060**H**	699,340
27	**HOLIDAY**							
28	153,765**L**	270,450**H**	87,550**H**	106,655**H**	14,150**H**	42,775**H**	2,020	677,365**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Futures prices Open, high, low, and close $ per bushel

December 1986

Dec	Open		High	Low	Close	
1	1.70	1.69½	1.71¾H	1.69½	1.70¾	1.71
2	1.71½	1.71¼	1.71¾	1.67¾	1.68	1.67¾
3	1.68	1.68¼	1.69¼	1.66¼	1.66¾	1.66½
4	1.66¼	1.66½	1.66½	1.60½	1.61	1.61½
5	1.61¼	1.60¾	1.62	1.60¼	1.61	1.60¾
8	1.62¼	1.62¾	1.63½	1.62	1.62¾	1.63
9	1.62¾	1.63	1.63	1.61¾	1.61¾	1.62
10	1.61¾		1.62¾	1.60½	1.61½	
11	1.61	1.60¾	1.61	1.58	1.58	1.58¼
12	1.56		1.57	1.53¾	1.54¼	1.54¾
15	1.53¾	1.54	1.55¼	1.53¾	1.54¼	1.54
16	1.55	1.55½	1.55½	1.54	1.54¼	1.54
17	1.54¾		1.55	1.52¼	1.52¼	1.52½
18	1.53½	1.52½	1.53½	1.51½	1.52¼	1.52
19	1.53	1.52¾	1.53	1.51¼L	1.51¼	
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

March 1987

Dec	Open		High	Low	Close	
1	1.79	1.80	1.80 H	1.78½	1.79½	1.79
2	1.79¾	1.79½	1.79¾	1.76½	1.76½	1.76¾
3	1.76	1.76¼	1.77	1.73½	1.73½	1.73¾
4	1.74	1.73¾	1.74	1.70¾	1.71½	1.71¾
5	1.71	1.71¼	1.72¼	1.70½	1.70½	1.70¾
8	1.71	1.71¼	1.72½	1.71	1.71¾	1.72
9	1.71¾	1.72	1.72	1.70	1.70½	1.70
10	1.70¼	1.70	1.71	1.69½	1.70½	1.70¼
11	1.69¼	1.69¾	1.59¾	1.67¼	1.67¼	1.67½
12	1.66¾	1.66¼	1.67	1.65	1.65¼	1.65
15	1.65	1.65¼	1.66½	1.65	1.65½	1.65¾
16	1.66	1.66¼	1.66½	1.65¾	1.66	1.65¾
17	1.66¼	1.66½	1.66½	1.64	1.64¼	1.64¾
18	1.64½	1.64¾	1.64¾	1.63½	1.64	1.63½
19	1.64	1.63¾	1.64¼	1.62	1.62¼	1.62
22	1.62¼	1.62½	1.64	1.62¼	1.63½	1.63¾
23	1.64¼	1.64	1.64¼	1.62	1.62¼	1.62
24	1.62¾	1.62½	1.63¾	1.62	1.62¾	1.63
25	HOLIDAY					
26	1.63¼	1.63¾	1.64	1.63¼	1.63¾	1.64
29	1.64¼	1.64½	1.64½	1.61	1.61	1.61½
30	1.60¼	1.60½	1.60½	1.59 L	1.60	1.59¾
31	1.60	1.59¾	1.60¼	1.59¼	1.60	1.59¾

May 1987

Dec	Open		High	Low	Close	
1	1.83¼	1.83½	1.84½H	1.82¾	1.84½	
2	1.84½	1.84¼	1.84½	1.81¾	1.81¾	1.82
3	1.81¼		1.82	1.79	1.79	1.79¼
4	1.79	1.79¼	1.79¼	1.77¼	1.77¾	1.78
5	1.78	1.77¾	1.78½	1.77¼	1.77¼	1.77½
8	1.78¼	1.78½	1.79	1.77¾	1.78	1.78¼
9	1.78	1.78¼	1.78¼	1.76½	1.76½	
10	1.76	1.75¾	1.77	1.75¾	1.76¾	1.77
11	1.75½	1.75¾	1.76	1.73½	1.73½	1.73¾
12	1.72½	1.72¾	1.73¼	1.71½	1.71½	1.71¾
15	1.71¾	1.71½	1.73	1.71½	1.72	
16	1.72¼	1.72½	1.73	1.72	1.72¼	
17	1.72½	1.72¾	1.72¾	1.70½	1.71¼	1.71
18	1.71	1.71¼	1.71¼	1.70¼	1.70¼	1.70½
19	1.70½	1.70¼	1.71	1.69¼	1.69½	1.69¼
22	1.69¼	1.69½	1.71	1.69¼	1.70¾	1.71
23	1.71	1.71¼	1.71¼	1.69	1.69	
24	1.69		1.70½	1.69	1.70¼	
25	HOLIDAY					
26	1.70	1.70¼	1.71½	1.70	1.71½	
29	1.71¾	1.71½	1.71¾	1.68½	1.68¾	1.69
30	1.68¼	1.68	1.68½	1.67 L	1.67¾	1.68
31	1.68	1.67½	1.68	1.67	1.67½	1.67¼

July 1987

Dec	Open		High	Low	Close	
1	1.84½	1.84¾	1.86¼	1.84¼	1.86¼	1.85¾
2	1.86½		1.86½H	1.83¾	1.83¾	
3	1.83½	1.83	1.83¾	1.80½	1.80¾	
4	1.80¾		1.80¾	1.79¼	1.79¾	1.80
5	1.79½	1.79¼	1.80½	1.79¼	1.80	1.79½
8	1.80	1.79¾	1.81	1.79¾	1.80½	1.80¼
9	1.80¾	1.81	1.81	1.79	1.79¼	1.79
10	1.79	1.78¾	1.79¾	1.78¼	1.79¾	1.79½
11	1.78¾		1.78¾	1.76½	1.76½	1.76¾
12	1.76		1.76½	1.74¾	1.75¼	1.75
15	1.75¼	1.75	1.76¼	1.75	1.75½	1.75¾
16	1.76¼	1.76	1.76¼	1.75¼	1.75¾	
17	1.76		1.76	1.74	1.74½	1.74¾
18	1.74½	1.74¼	1.74¾	1.73¾	1.74	1.73¾
19	1.74¾	1.74½	1.74¾	1.73¼	1.73¼	1.73½
22	1.73½	1.73¾	1.75	1.73¼	1.74¾	1.75
23	1.75¾	1.75½	1.75¾	1.73¼	1.73¼	1.73½
24	1.73¾	1.74	1.74¾	1.73¼	1.74½	
25	HOLIDAY					
26	1.74¼	1.74¾	1.75½	1.74¼	1.75½	
29	1.76	1.75¾	1.76	1.73½	1.73¾	1.74
30	1.73	1.72¾	1.73¼	1.72 L	1.72½	1.72¾
31	1.72½	1.72¼	1.72¾	1.72	1.72¼	1.72½

September 1987

Dec	Open		High	Low	Close	
1	1.86¾	1.87	1.87½H	1.86½	1.87¼	
2	1.87¼	1.87	1.87¼	1.85	1.85	
3	1.84¾	1.85	1.85	1.82½	1.82½	
4	1.81¾	1.82	1.82½	1.81¼	1.81¾	
5	1.82	1.82¼	1.83	1.82	1.82	
8	1.82¼	1.82½	1.83½	1.82¼	1.82¼	
9	1.82¼	1.82	1.82¼	1.80	1.80	
10	1.80	1.80¼	1.81¼	1.80	1.80¾	
11	1.79½	1.79¾	1.80½	1.79	1.79	
12	1.78½	1.78¾	1.79	1.78	1.78	
15	1.78¼	1.78½	1.79½	1.78¼	1.79	
16	1.79	1.79¼	1.79¾	1.78¾	1.79¼	
17	1.79¾	1.80	1.80	1.77½	1.78¼	
18	1.78¼	1.78	1.78½	1.77¼	1.77¼	1.77¾
19	1.77½	1.77¾	1.78½	1.77 L	1.77¼	
22	1.77½	1.77¾	1.79¼	1.77½	1.79	
23	1.79	1.79¼	1.79¼	1.77½	1.77½	
24	1.77½	1.77¾	1.79¼	1.77½	1.79	
25	HOLIDAY					
26	1.79½	1.79¼	1.80	1.79¼	1.80	
29	1.80		1.80	1.78½	1.78½	
30	1.78		1.78½	1.77½	1.78	
31	1.77¾		1.78	1.77	1.77	

December 1987

Dec	Open		High	Low	Close	
1	1.91		1.91¾H	1.90	1.91	1.91¼
2	1.91¼		1.91½	1.89	1.89	
3	1.88	1.88¼	1.88¼	1.86	1.86	1.86¼
4	1.85¾	1.85½	1.86	1.84¾	1.85½	1.85¾
5	1.85	1.84¾	1.86½	1.84¾	1.85¾	1.86
8	1.86	1.86¼	1.86¾	1.86	1.86¼	1.86½
9	1.85¾	1.86	1.86	1.83¾	1.83¾	
10	1.83¾		1.85	1.83¼	1.84¾	1.85
11	1.84½	1.84¾	1.84¾	1.83	1.83¼	1.83
12	1.82½		1.83	1.81¾	1.82	1.82¼
15	1.82¼	1.82½	1.83½	1.82	1.83¼	
16	1.83¼	1.83½	1.83¾	1.82¾	1.83½	
17	1.83½		1.84	1.81	1.82¼	1.82½
18	1.82	1.81¾	1.82	1.79½L	1.80	1.80¼
19	1.80¼	1.80½	1.81¾	1.80	1.80	1.80½
22	1.80	1.80¼	1.82¾	1.80	1.82¾	
23	1.82½		1.82½	1.81	1.81	1.81¼
24	1.80½	1.80¾	1.82½	1.80½	1.82½	
25	HOLIDAY					
26	1.82¾		1.83½	1.82½	1.83½	
29	1.83½		1.83½	1.82	1.82¼	
30	1.81¾		1.81¾	1.80¾	1.81¼	1.81½
31	1.80¾	1.81	1.81¼	1.80½	1.80¾	

March 1988

Dec	Open		High	Low	Close	
1	1.97½		1.98¾H	1.97½	1.98	
2	1.98¼		1.98¼	1.96½	1.96½	
3	1.95½		1.95½	1.92½	1.92½	1.93
4	1.92	[illegible]	1.93	1.91¼	1.93	
5	1.92½		1.93½	1.92½	1.93¼	
8	1.93		1.93¾	1.93	1.93¾	
9	1.93¼		1.93¼	1.91	1.91	1.91¼
10	1.90¾		1.92	1.90½	1.92	
11	1.91¾		1.91¾	1.90	1.90½	
12	1.89½		1.90	1.89	1.89½	
15	1.89¼		1.90½	1.89¼	1.90½	
16	1.90½		1.91¼	1.90	1.91¼	
17	1.91¼		1.91½	1.89¼	1.90¼	1.90½
18	1.89¼		1.89¼	1.87½L	1.88¼	
19	1.88½	1.89	1.90	1.88½	1.88¾	
22	1.89		1.91	1.89	1.90¾	1.91
23	1.90½		1.90½	1.89½	1.89½	
24	1.88¾		1.90¾	1.88¾	1.90¾	
25	HOLIDAY					
26	1.90¾		1.91½	1.90¾	1.91¼	1.91½
29	1.91½		1.91½	1.90½	1.90½	
30	1.89¾		1.90	1.89¼	1.89¾	
31	1.89¼		1.89¼	1.89	1.89¼	

May 1988

Dec	Open		High	Low	Close	
1						
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	1.93¼		1.94	1.93¼	1.94	
23					1.94 N	
24	1.93¾		1.94	1.93¾	1.94	
25	HOLIDAY					
26	1.94¾		1.95½H	1.94¾	1.95	
29	1.94½		1.94½	1.94½	1.94½	
30	1.93¾		1.94	1.93½	1.94	
31	1.93		1.93½	1.93 L	1.93½	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

CORN

Volume of sales Units of 1,000 bushels

Dec	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	88May	TOTAL
1	58,735	79,525	8,325	7,960	1,225	1,915	430		158,115
2	45,665	91,230	10,220	13,900	775	3,630	240		165,660
3	27,630	108,380	15,420	18,765	1,495	4,900	965		177,555
4	102,685H	194,625H	25,265H	22,375H	2,110	5,060	775		352,895H
5	36,740	81,325	14,420	11,950	1,955	4,175	40L		150,605
8	15,300	63,965	7,340	6,600	745	1,005L	105		95,060
9	20,080	61,230	8,545	9,055	1,785	2,870	110		103,675
10	11,745	70,835	11,455	11,700	1,145	3,370	240		110,490
11	17,105	87,915	12,190	16,085	2,095	4,470	2,050H		141,910
12	18,815	83,160	12,755	17,480	1,615	6,420	670		140,915
15	5,565	49,150	13,285	6,595	1,025	3,430	335		79,385
16	4,955	49,395	8,090	6,870	2,345	2,765	1,010		75,430
17	3,965	74,550	16,290	14,350	2,725	7,525H	155		119,560
18	2,935L	61,990	11,720	11,800	4,150H	6,590	345		99,530
19	5,720	83,300	16,005	16,635	1,390	5,410	205		128,665
22		36,120	8,830	5,820	1,395	3,920	275	20	56,380
23		50,280	9,630	4,805	805	2,030	340		67,890
24		28,150	7,570	5,090	1,015	3,965	870	25	46,685
25	HOLIDAY								
26		17,850L	4,030L	2,230L	705L	2,125	190	25	27,155L
29		57,340	11,855	9,645	2,895	5,495	475	75H	87,780
30		75,870	17,750	12,150	1,520	5,445	390	60	113,185
31		35,265	9,185	8,140	945	2,445	205	15L	56,200
TOTAL	377,640	1,541,450	260,175	240,000	35,860	88,960	10,420	220	2,554,725

Open contracts Units of 1,000 bushels

Dec	86Dec	87Mar	87May	87Jul	87Sep	87Dec	88Mar	88May	TOTAL
1	133,180H	273,370	86,610L	105,765L	14,440	43,690L	2,145		659,200H
2	120,890	274,915	88,870	108,085	14,425L	44,625	2,050L		653,860
3	115,080	264,740L	92,220	111,690	14,780	44,980	2,610		646,100
4	61,440	271,700	93,375	110,395	15,290	45,430	3,060		600,690
5	43,325	278,245	95,360	108,785	15,675	46,000	3,075		590,465
8	37,260	279,180H	95,820	108,180	15,745	45,790	3,160		585,135
9	31,800	276,395	95,425	107,805	15,815	46,635	3,175		577,050
10	26,365	273,155	97,425	107,515	15,955	47,100	3,365		570,880
11	19,800	274,005	97,205	106,955	15,925	47,120	4,685		565,695
12	10,185	279,100	98,885	109,175	16,455	49,145	4,700		567,645
15	7,900	272,535	99,150	110,070	16,225	50,085	4,930		560,895
16	5,505	269,015	97,930	110,685	17,545	50,830	5,060		556,570L
17	3,620	271,015	101,080	111,840	18,240	53,560	5,155		564,510
18	3,165	273,880	102,175	112,530	20,320	54,995	5,260		572,325
19	6,125	275,275	102,745	116,605	19,880	57,525	5,395		583,550
22	40L	274,815	104,920	117,210	19,985	58,575	5,595	15L	581,155
23		277,785	106,495	117,890	20,125	58,860	5,740	15	586,910
24		277,655	108,830	117,845	20,475	59,300	6,295	35	590,435
25	HOLIDAY								
26		277,850	109,570	117,905	20,680	60,190	6,425	60	592,680
29		279,165	110,965	118,605	22,120	61,880	6,620	130	599,485
30		275,535	114,875	118,960	22,485	63,635	6,845	180	602,515
31		274,595	115,695H	121,485H	22,520H	64,010H	7,000H	185H	605,490

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

Options on Corn futures
Chicago Board of Trade

Basic trading unit	One CBOT Corn futures contract of 5,000 bushels
Description	At any time prior to expiration, the buyer of one corn futures call (put) option may exercise his call (put) option to assume a long (short) position in one corn futures contract of a specified contract month at a strike price set when the call (put) option was bought. Upon exercise, the seller of one corn futures call (put) option assumes an opposite position in one short (long) corn futures contract.
Strike price	Strike prices are listed in integral multiples of 10 cents per bushel
Premium payment	Premiums must be paid in full by each clearing member to the Clearing Corporation and by each option customer to this commission merchant when the option is bought, or within a reasonable time thereafter.
Price quotation	Increments of ⅛ of a cent per bushel or $6.25 per contract
Daily price limits	Ten cents per bushel above or below the previous day's settlement premium
Exercise	The option buyer may exercise his option on any trading day prior to expiration to assume a position at the strike price in the corn futures market. The Clearing Corporation assigns overnight an opposite futures position at the strike price to the option seller.
Last trading day	Corn futures options cease trading in the month prior to the futures contract delivery month. Options stop trading at 12:00 p.m. on the last Friday that precedes, by at least ten business days, the first notice day for the corresponding corn futures contract. Beginning with the September 1987 contract, options will stop trading at 12:00 p.m. on the last Friday that precedes, by at least five business days, the first notice day for the corresponding futures contract.
Expiration	Unexercised corn futures options shall expire at 10 a.m. on the first Saturday following the last day of trading. After the close of trading on the last day of trading, each open long option for which the exercise price is at least ten cents per bushel greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbols	CY calls PY puts

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Mar Strike 2.10

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.37½N
3				0.36¾N
6				0.36¾N
7				0.38¾N
8				0.38½N
9				0.39 N
10				0.38 N
13				0.36¼N
14				0.37 N
15				0.39¾N
16				0.39 N
17				0.38½N
20				0.39½N
21				0.38 N
22				0.37¾N
23				0.37¾N
24				0.31½N
27				0.31 N
28				0.33¾N
29				0.33¼N
30				0.34¼N
31				0.33½N

86Mar Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.27½N
3				0.26¾N
6	0.26¾	0.26¾	0.26¾	0.26¾
7	0.28¾	0.28¾	0.28¾	0.28¾
8				0.28½N
9	0.28½	0.28½	0.28¼	0.28½B
10				0.28¼B
13				0.26¼N
14	0.25	0.26¾	0.25	0.26¾
15				0.29¾N
16	0.29¼	0.29¼	0.29	0.29 A
17	0.28	0.29½H	0.28	0.29 A
20	0.28	0.29½	0.28	0.29½B
21	0.29	0.29	0.28	0.28 A
22				0.27¾N
23				0.27¾N
24				0.21½N
27				0.21¼B
28	0.22¾	0.23¾	0.22¾L	0.23¾B
29				0.23¼N
30	0.24¾	0.24¾	0.24¾	0.24¾
31	0.23½	0.23½	0.23½	0.23½

86Mar Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.18	0.18	0.17¼	0.17⅜
3	0.16¾	0.17¼	0.16¾	0.17⅛
6	0.17⅛	0.17¼	0.16¾	0.16⅞
7	0.18	0.19¼	0.18	0.19
8	0.18½	0.19	0.18¼	0.18¼
9	0.18½	0.19	0.18	0.19
10	0.19	0.19	0.18¼	0.18½
13	0.17¼	0.18	0.16¼	0.16¼A
14	0.15	0.17	0.14¾	0.17
15	0.18¼	0.20	0.18¼	0.19¾
16	0.20½	0.20½H	0.19	0.19 A
17	0.18	0.19½	0.17¾	0.19
20	0.18	0.19½	0.18	0.19½B
21	0.19¼	0.19¼	0.18	0.18¼
22	0.19¼	0.19¼	0.18	0.18 A
23	0.18	0.18	0.18	0.18
24	0.18¼	0.18¼	0.11½L	0.11½A
27	0.13	0.13	0.11½	0.11¾
28	0.13	0.14¼	0.12	0.14¼
29	0.13⅜	0.13½	0.12¾	0.13½B
30	0.15¾	0.16	0.14½	0.14½A
31	0.13	0.13½	0.13	0.13½B

86Mar Strike 2.40

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.08½		0.08½	0.08¼	0.08⅜	
3	0.08		0.08	0.07½	0.07¾A	
6	0.08		0.08¼	0.08	0.08⅛	
7	0.09		0.10	0.08⅞	0.09½	
8	0.09⅝		0.09⅝	0.09⅛	0.09⅛	
9	0.09		0.09½	0.08¾	0.09½	
10	0.09¾	0.09½	0.09¾	0.09	0.09	
13	0.08		0.08½	0.07¼	0.07¼	
14	0.06		0.07¾	0.05⅞	0.07¾	
15	0.08		0.10	0.08	0.09¾	
16	0.10¼		0.11 H	0.09	0.09	
17	0.08½		0.09¾	0.08	0.08¾	
20	0.08		0.09½	0.08	0.09½	
21	0.09⅝	0.09½	0.09½	0.08	0.08	
22	0.08½		0.09½	0.08⅛	0.08¼A	
23	0.08¼		0.08½	0.08	0.08¼	
24	0.07½		0.07½	0.03¾	0.03⅞	0.03¾
27	0.04		0.04¾	0.03⅜L	0.03½	
28	0.05		0.05¼	0.04	0.05	
29	0.05¼		0.05¼	0.04	0.04¾	
30	0.04¾		0.06¾	0.04¾	0.05	
31	0.04¾		0.04¾	0.03⅞	0.04½	

86Mar Strike 2.50

Jan	Open		High	Low	Close
1	HOLIDAY				
2	0.03		0.03	0.02¾	0.03
3	0.02⅞		0.02⅞	0.02⅜	0.02⅜A
6	0.02¾		0.02¾	0.02½	0.02⅝
7	0.03	0.02⅞	0.03¾H	0.02⅞	0.03½
8	0.03¼		0.03¼	0.02¾	0.03
9	0.02⅞		0.03	0.02⅝	0.03
10	0.03		0.03	0.02½	0.02⅝
13	0.02½		0.02½	0.01½	0.01½
14	0.01½	0.01⅜	0.02	0.01⅛	0.02
15	0.02⅜		0.03	0.02⅜	0.03
16	0.03¼		0.03½	0.02⅝	0.02¾
17	0.02½		0.03	0.02⅛	0.02⅝
20	0.02		0.02½	0.02	0.02½
21	0.02½		0.02½	0.01¾	0.01¾
22	0.02		0.02¼	0.01⅜	0.01½
23	0.01½		0.01¾	0.01⅜	0.01½
24	0.01½		0.01½	0.00½	0.00½
27	0.00½		0.00⅝	0.00½	0.00⅝
28	0.00⅝		0.00¾	0.00½	0.00¾
29	0.00⅝		0.00⅝	0.00½	0.00⅝B
30	0.01		0.01	0.00⅝	0.00⅝
31	0.00½		0.00½	0.00⅜L	0.00½

86Mar Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.00⅝	0.00¾	0.00⅝	0.00¾
3	0.00⅝	0.00⅝	0.00½	0.00⅝
6	0.00⅝	0.00⅝	0.00½	0.00⅝
7	0.00⅞	0.00⅞H	0.00¾	0.00⅞
8	0.00⅞	0.00⅞	0.00⅝	0.00⅝
9	0.00½	0.00⅝	0.00½	0.00½
10	0.00½	0.00½	0.00⅜	0.00⅜
13	0.00⅜	0.00⅜	0.00¼	0.00¼A
14	0.00⅛	0.00¼	0.00⅛L	0.00¼
15	0.00⅜	0.00½	0.00⅜	0.00½
16	0.00½	0.00½	0.00¼	0.00¼
17	0.00¼	0.00⅜	0.00¼	0.00¼
20	0.00¼	0.00¼	0.00¼	0.00¼
21	0.00¼	0.00¼	0.00⅛	0.00⅛
22	0.00⅛	0.00¼	0.00⅛	0.00⅛
23				0.00⅛N
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27				0.00⅛N
28	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 2.70

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00¼N
3	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
6				0.00⅛N
7	0.00¼	0.00¼H	0.00¼	0.00¼
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛N
13				0.00⅛N
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15				0.00⅛N
16				0.00⅛N
17				0.00⅛A
20				0.00⅛N
21				0.00⅛N
22				0.00⅛A
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 2.80

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
15				0.00⅛N
16				0.00⅛N
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 2.90

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Mar Strike 3.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0.00⅛**N**
3				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
8				0.00⅛**N**
9				0.00⅛**N**
10				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Mar

Jan	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1	**HOLIDAY**										
2			171	118	265	121**H**		6			681
3			6	58	94	68	10				236
6		1**L**	24	37**L**	259	72					393
7		3	128	125	245	97	22**H**				620
8			18	53	105	25	10				211
9		8	74	56	147	12	2				299
10			6	75	53	67					201
13			150	68	212	36					466
14		2	30	119	386	69		2**L**			608
15			34	307	252	15	3	9**H**			620
16		1	11	160	535**H**	95			11**H**		813
17		1	12	140	164	19		2			338
20		7	5	57	105						174
21		1	21	61	71	11					165
22			54	173	264	20					511
23			109	279	460						848**H**
24			8	140	310	50					508
27			172	72	109		1**L**				354
28		2	44	79	227	80					432
29			2**L**	65	32	10**L**	2				111**L**
30			206**H**	407**H**	67						680
31		9**H**	43	82	22**L**						156
TOTAL		35	1,328	2,731	4,384	867	50	19	11		9,425

Call open contracts Reported in contracts—Future 86Mar

Jan	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1	**HOLIDAY**										
2		431**H**	1,507**H**	3,488**H**	3,327	1,117	297	708**L**	896**H**	546**H**	12,317**H**
3		431	1,497	3,446	3,249	1,107	296**L**	708	896	546	12,176
6		430	1,505	3,386	3,241	1,065**L**	296	708	896	546	12,073
7		427	1,428	3,342	3,362**H**	1,090	301	708	896	546	12,100
8		424	1,422	3,338	3,197	1,086	301	708	896	546	11,918
9		416	1,392	3,293	3,172	1,089	301	708	896	546	11,813
10		416	1,354	3,252	3,165	1,134	301	708	896	546	11,772
13		416	1,331	3,188	3,169	1,164	301	708	896	546	11,719
14		416	1,267	3,110	3,185	1,186	301	710**H**	896	546	11,617
15		416	1,261	3,191	3,185	1,174	301	708	896	546	11,678
16		413	1,258	2,943	3,325	1,195	301	708	896	546	11,585
17		411	1,244	2,883	3,358	1,198**H**	301	708	896	546	11,545
20		403	1,188	2,820	3,327	1,198	301	708	896	546	11,387
21		403	1,181	2,796	3,318	1,198	301	708	896	546	11,347
22		401	1,190	2,766	3,263	1,182	301	708	896	546	11,253
23		401	1,153	2,747	3,108	1,182	301	708	896	546	11,042
24		401	1,150	2,745	3,050	1,189	301	708	896	546	10,986
27		401	1,242	2,707	3,045	1,189	302**H**	708	896	546	11,036
28		399**L**	1,205	2,690	2,843	1,184	302	708	896	546	10,773
29		399	1,197	2,679**L**	2,837	1,144	300	708	896	546	10,706
30		399	1,065	2,846	2,813**L**	1,144	300	708	896	546	10,717
31		399	1,051**L**	2,835	2,814	1,144	300	708	896	546	10,693**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86May Strike 2.30

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0 21½	0 21½	0 21½	0 21½
3	0 21	0 21	0 21	0 21
6				0 20½**N**
7	0 20½	0 22½	0 20½	0 22½
8	0 23	0 23	0 22¾	0 22¾
9	0 22¼	0 22¼	0 22¼	0 22¼
10	0 22½	0 22½	0 22½	0 22½
13				0 21½**A**
14	0 19	0 21	0 19	0 21 **B**
15	0 23	0 23½**H**	0 22¼	0 23½**B**
16				0 23 **N**
17	0 22½	0 23¼	0 22½	0 23 **A**
20	0 22	0 23	0 22	0 23 **B**
21				0 21½**A**
22	0 22	0 22	0 20¼	0 20¼
23	0 20¼	0 20¼	0 20¼	0 20¼
24				0 15¼**A**
27	0 15½	0 15½	0 15 **L**	0 15½
28				0 16 **B**
29	0 16	0 16	0 16	0 16
30	0 16½	0 16½	0 16½	0 16½
31	0 16	0 16	0 15	0 15

86May Strike 2.40

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0 14	0 14	0 13¼	0 13¼
3	0 13	0 13	0 12¾	0 12¾
6	0 12¾	0 12¾	0 12½	0 12½
7	0 13½	0 14½	0 13½	0 14 **B**
8	0 14½	0 14½	0 14½	0 14½
9	0 14	0 14¼	0 14	0 14¼**B**
10	0 14¼	0 14¼	0 14¼	0 14¼
13	0 13½	0 13¾	0 13¼	0 13¼
14	0 11	0 13	0 11	0 13 **B**
15	0 14	0 14½	0 14	0 14½
16	0 15	0 15 **H**	0 14	0 14 **A**
17	0 13¾	0 14¼	0 13½	0 13¾**B**
20	0 13¼	0 14	0 13¼	0 14
21	0 14	0 14	0 12¾	0 12¾
22	0 13	0 13¼	0 12	0 12
23				0 12 **B**
24	0 11	0 11	0 08¾	0 09 **B**
27	0 09	0 09	0 08½**L**	0 08¾**A**
28	0 09¼	0 09½	0 08½	0 09
29	0 09¼	0 09⅝	0 09	0 09
30	0 09	0 10½	0 09	0 09¼
31	0 09	0 09⅛	0 09	0 09 **A**

86May Strike 2.50

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0 07½	0 07½	0 07½	0 07½
3	0 07	0 07	0 06¾	0 06¾
6	0 06¾	0 06¾	0 06½	0 06½
7	0 07¼	0 07¾	0 07	0 07½
8	0 07¼ 0 07½	0 08	0 07¼	0 07¾
9	0 07½	0 07¾	0 07¼	0 07½**B**
10	0 07¾	0 07¾	0 07¼	0 07¼
13	0 07	0 07¼	0 06½	0 06½
14	0 06¼	0 06¾	0 05½	0 06¾
15	0 06¾	0 08¼	0 06¾	0 08¼**B**
16	0 08¾	0 09 **H**	0 07¾	0 07¾**A**
17	0 07	0 08	0 07	0 07½
20	0 07¼	0 07½	0 07¼	0 07½
21	0 07¾	0 07¾	0 07	0 07
22	0 07	0 07	0 06	0 06⅜
23	0 06¼	0 06¼	0 05¾	0 06
24	0 05¼	0 05¾	0 04½	0 04⅝
27	0 04¼	0 04½	0 04 **L**	0 04
28	0 04½	0 05	0 04½	0 05
29	0 05	0 05	0 04½	0 04½
30	0 04¾	0 05¼	0 04½	0 04½
31	0 04	0 04½	0 04	0 04½**B**

86May Strike 2.60

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0 03½	0 03½	0 03¼	0 03⅜
3	0 03	0 03	0 03	0 03
6	0 03¼	0 03¼	0 03	0 03
7	0 03¾	0 03¾	0 03⅜	0 03½
8	0 03¼	0 04 **H**	0 03¼	0 03½
9	0 03½	0 03½	0 03	0 03½
10	0 03½	0 03½	0 03½	0 03½
13	0 03	0 03¼	0 02¾	0 02¾**A**
14	0 02½	0 02¾	0 02⅜	0 02¾
15	0 02⅞	0 03½	0 02⅞	0 03½**B**
16	0 04	0 04	0 03½	0 03½
17	0 03	0 03¼	0 03	0 03¼
20				0 03¼**N**
21	0 03¼	0 03⅜	0 03	0 03
22	0 02¾	0 02¾	0 02¾	0 02¾
23	0 02¾	0 02¾	0 02½	0 02½**A**
24	0 02½	0 02½	0 02	0 02¼
27	0 02¼	0 02¼	0 02	0 02
28	0 02½	0 02½	0 01¾**L**	0 02
29				0 02 **N**
30	0 02½	0 02½	0 02¼	0 02¼
31	0 01⅞	0 02¼	0 01⅞	0 02¼

86May Strike 2.70

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2	0 01½	0 01½**H**	0 01¼	0 01¼
3	0 01¼	0 01¼	0 01¼	0 01¼
6	0 01⅛	0 01⅛	0 01⅛	0 01⅛
7	0 01½	0 01½	0 01½	0 01½
8	0 01½	0 01½	0 01⅛	0 01⅛**A**
9	0 01½	0 01½	0 01½	0 01½
10	0 01½	0 01½	0 01½	0 01½
13	0 01¼	0 01¼	0 01¼	0 01¼
14				0 01¼**N**
15	0 01¼	0 01½	0 01¼	0 01½
16	0 01½	0 01½	0 01½	0 01½
17	0 01½	0 01½	0 01½	0 01½
20	0 01½	0 01½	0 01⅛	0 01⅛**B**
21				0 01⅛**N**
22	0 01	0 01	0 01	0 01
23	0 00¾	0 00⅞	0 00¾**L**	0 00⅞
24				0 00⅞**N**
27				0 00⅞**N**
28	0 00¾	0 00¾	0 00¾	0 00¾
29				0 00¾**N**
30	0 00⅞	0 00⅞	0 00⅞	0 00⅞
31	0 00¾	0 00¾	0 00¾	0 00¾

86May Strike 2.80

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0 00¾**N**
3	0 00⅝	0 00⅝**H**	0 00⅝	0 00⅝
6				0 00⅝**N**
7				0 00⅝**N**
8				0 00⅝**N**
9				0 00⅝**N**
10	0 00½	0 00½	0 00½**L**	0 00½
13				0 00½**N**
14				0 00½**N**
15				0 00½**N**
16				0 00½**N**
17				0 00½**N**
20				0 00½**N**
21				0 00½**N**
22				0 00½**N**
23				0 00½**N**
24				0 00½**N**
27				0 00½**N**
28				0 00½**N**
29				0 00½**N**
30				0 00½**N**
31				0 00½**N**

86May Strike 3.00

Jan	Open	High	Low	Close
1	**HOLIDAY**			
2				0 00¼**N**
3				0 00¼**N**
6				0 00¼**N**
7				0 00¼**N**
8				0 00¼**N**
9				0 00¼**N**
10				0 00¼**N**
13				0 00¼**N**
14				0 00¼**N**
15				0 00¼**N**
16				0 00¼**N**
17				0 00¼**N**
20				0 00¼**N**
21				0 00¼**N**
22				0 00¼**N**
23				0 00¼**A**
24				0 00¼**N**
27				0 00¼**N**
28				0 00¼**N**
29				0 00¼**N**
30				0 00¼**N**
31				0 00¼**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86May

Jan	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
1	**HOLIDAY**							
2	3	2	10	25	54**H**			94
3	2	11	182	2	27	5**H**		229
6		7	212**H**	322	7			548
7	7	25	39	20	12			103
8	4	5	14	19	1**L**			43
9	6	10	23	86	27			152
10	1**L**	1**L**	28	5	1	1**L**		37
13		3	207	5	4			219
14	3	22	44	15				84
15	11	15	48	44	6			124
16		61	51	4	30			146
17	4	6	24	54	5			93
20	12	10	3**L**		3			28**L**
21		3	21	22				46
22	7	12	48	1**L**	1			69
23	3	4	25	7	32			71
24		17	114	433**H**				564**H**
27	25**H**	60	68	144				297
28		115**H**	38	31	12			196
29	8	43	7					58
30	4	36	51	31	5			127
31	1	5	54	37	8			105
TOTAL	101	473	1,311	1,307	235	6		3,433

Call open contracts Reported in contracts—Future 86May

Jan	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
1	**HOLIDAY**							
2	647**H**	1,547**H**	1,952**H**	843**L**	189	244**L**	721**H**	6,143
3	644	1,541	1,935	845	188**L**	249**H**	721	6,123
6	644	1,536	1,839	1,105	188	249	721	6,282
7	647	1,543	1,834	1,123	198	249	721	6,315**H**
8	644	1,525	1,845	1,132**H**	198	249	721	6,314
9	635	1,517	1,664**L**	882	198	249	721	5,866
10	634	1,516	1,670	882	199	249	721	5,871
13	634	1,515	1,684	885	200	249	721	5,888
14	633	1,497	1,800	892	200	248	721	5,991
15	627	1,494	1,810	919	200	248	721	6,019
16	627	1,438	1,824	919	209	248	721	5,986
17	623	1,435	1,831	961	214	248	721	6,033
20	612	1,426	1,834	961	217	248	721	6,019
21	612	1,425	1,843	972	217	248	721	6,038
22	610	1,420	1,861	973	217	248	721	6,050
23	610	1,416	1,843	980	238	248	721	6,056
24	610	1,424	1,841	910	238	248	721	5,992
27	612	1,451	1,844	884	238	248	721	5,998
28	612	1,343	1,845	871	246	248	721	5,886
29	604	1,321	1,849	871	246	248	721	5,860**L**
30	602	1,313	1,877	879	246	248	721	5,886
31	601**L**	1,310**L**	1,908	912	254**H**	248	721	5,954

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0 52¾N
3				0 50¼N
6				0 50 N
7				0 52¾N
8				0 53 N
9				0 53½N
10				0 53 N
13				0 51¾N
14				0 51¾N
15				0 53¼N
16				0 52¾N
17				0 53 N
20				0 52¾N
21				0 50½N
22				0 49¼N
23				0 48¾N
24				0 44 N
27				0 43½N
28				0 43½N
29				0 42¼N
30				0 44 N
31				0 44¾N

86Jul Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0 33 N
3				0 31 N
6				0 30½N
7				0 33 N
8				0 33 N
9				0 33½N
10				0 33 N
13				0 31¾N
14				0 31¾N
15	0 33	0 33	0 33	0 33
16	0 33¼	0 33¼H	0 33	0 33 A
17				0 33 N
20				0 32¼N
21				0 30½N
22				0 29¼N
23				0 28¾N
24				0 24 N
27				0 23½N
28	0 23	0 23	0 23 L	0 23
29				0 22¼N
30	0 25½	0 25½	0 25½	0 25½
31				0 25½N

86Jul Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 23	0 23	0 22½	0 22½
3	0 22	0 22	0 21	0 21 A
6				0 20¾N
7				0 23 N
8				0 23 N
9				0 23¼N
10	0 23	0 23	0 23	0 23
13				0 22½N
14	0 20	0 21½	0 20	0 21½B
15	0 23	0 23½H	0 23	0 23½B
16				0 23¼A
17				0 23¼N
20				0 23¼N
21				0 21 N
22	0 21¼	0 21¼	0 21¼	0 21¼
23	0 20 0 21	0 21	0 20	0 20½
24	0 19	0 19	0 15½L	0 15½A
27	0 17	0 17	0 17	0 17
28	0 15½	0 16	0 15½	0 16
29	0 15½	0 15½	0 15½	0 15½
30	0 16	0 16	0 16	0 16
31	0 16	0 16	0 15¾	0 16

86Jul Strike 2.40

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 16	0 16	0 15½	0 15⅝
3	0 15	0 15	0 14½	0 14½A
6	0 14½	0 14½	0 14	0 14
7	0 14½	0 16	0 14½	0 15⅛
8	0 15¾	0 16	0 15¾	0 16
9	0 15½	0 16	0 15½	0 16
10	0 16	0 16⅛	0 16	0 16
13	0 15½	0 16	0 15⅛	0 15⅛
14	0 14	0 14½	0 13½	0 14½
15	0 15	0 16	0 15	0 16
16	0 16¾	0 17 H	0 16	0 16 A
17	0 16	0 16½	0 15⅝	0 15⅝A
20	0 15½	0 15⅝	0 15½	0 15⅝
21	0 15⅛	0 15⅛	0 14⅛	0 14⅛
22	0 14	0 14	0 13	0 13½
23	0 13⅛	0 13⅛	0 13⅛	0 13⅛
24	0 11⅞	0 12½	0 11⅛	0 11½
27	0 11½	0 11½	0 10⅛	0 10⅛
28	0 10½	0 10½	0 09¾L	0 10⅛B
29	0 10	0 10½	0 09⅝	0 09¾
30	0 11	0 11½	0 10½	0 10½B
31	0 10½	0 11⅛	0 10⅛	0 10⅝

86Jul Strike 2.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 10	0 10	0 09½	0 09½
3	0 09½	0 09½	0 08½	0 08½
6	0 08½	0 09	0 08	0 08
7	0 09	0 09¾	0 09	0 09¾
8	0 09¾	0 10	0 09½	0 09¾
9	0 10	0 10	0 09½	0 10 B
10	0 10	0 10	0 09¾	0 10
13	0 09¼	0 09¾	0 09	0 09
14	0 08½	0 09	0 08	0 09
15	0 08¾	0 10¼	0 08¾	0 09½
16	0 11	0 11 H	0 09½	0 09½
17	0 09¼	0 10½	0 09¼	0 09½
20	0 09½	0 09¾	0 09½	0 09¾B
21	0 09¾	0 09¾	0 08¼	0 08¼
22	0 08¼	0 08¾	0 07½	0 07½
23	0 07¾	0 07¾	0 07¼	0 07¼
24	0 07½	0 07½	0 06	0 06
27	0 06¼	0 06½	0 05¾L	0 06¼
28	0 06¼	0 06½	0 06	0 06½
29	0 06½	0 06½	0 06	0 06
30	0 07	0 07	0 06⅛	0 06⅛
31	0 06¼	0 06½	0 06¼	0 06½

86Jul Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 05½	0 05⅝	0 05¼	0 05⅝
3	0 05	0 05	0 04½	0 04½
6	0 04⅞	0 05	0 04½	0 04½
7	0 05	0 05⅝	0 05	0 05½
8	0 05¼	0 05⅝	0 05¼	0 05⅝
9	0 05½	0 05¾	0 05¼	0 05½
10	0 05¾	0 05¾	0 05½	0 05½
13	0 05	0 05¼	0 04½	0 04½
14	0 04½	0 04¾	0 04⅜	0 04¾
15	0 05½	0 06	0 05½	0 05½
16	0 06	0 06¼H	0 05¼	0 05½
17	0 05½	0 06	0 05½	0 05¾A
20	0 05 0 05¼	0 05½	0 05	0 05½
21	0 05	0 05	0 04⅜	0 04⅜
22	0 04	0 04¼	0 03¾	0 04¼
23	0 03⅞	0 04	0 03¾	0 03¾
24	0 03¾	0 03¾	0 03½	0 03½
27	0 03½	0 03½	0 03 L	0 03½
28	0 03½	0 03½	0 03¼	0 03½
29	0 03¼	0 03⅜	0 03¼	0 03⅜
30	0 03¾	0 04	0 03	0 03
31	0 03½	0 03½	0 03¼	0 03¼B

86Jul Strike 2.70

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 03⅛	0 03¼H	0 03	0 03⅛
3	0 02¾	0 02¾	0 02½	0 02½
6	0 02⅝	0 02¾	0 02½	0 02½
7	0 03 0 03⅛	0 03⅛	0 03	0 03⅛
8	0 02⅞	0 02⅞	0 02¾	0 02⅞
9	0 02⅞	0 03⅛	0 02⅞	0 03⅛
10	0 03	0 03	0 03	0 03
13	0 02½	0 02¾	0 02½	0 02½
14	0 02⅛	0 02⅛	0 02⅛	0 02⅛
15	0 02¾	0 02¾	0 02¾	0 02¾
16	0 03⅛	0 03⅛	0 03⅛	0 03⅛
17	0 02⅞	0 02⅞	0 02⅞	0 02⅞
20	0 02⅞	0 02⅞	0 02⅞	0 02⅞
21	0 02¾	0 02¾	0 02½	0 02½A
22				0 02⅛A
23	0 02	0 02	0 02	0 02
24	0 01⅞	0 01⅞	0 01⅞	0 01⅞
27				0 01⅞A
28	0 01½	0 01½	0 01½L	0 01½
29				0 01½B
30				0 01½N
31				0 01½N

86Jul Strike 2.80

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 01¾	0 01¾H	0 01¾	0 01¾
3				0 01¾N
6	0 01¾	0 01¾	0 01¾	0 01¾
7	0 01¾	0 01¾	0 01¾	0 01¾
8				0 01¾N
9	0 01½	0 01½	0 01½	0 01½
10				0 01½N
13	0 01½	0 01½	0 01½	0 01½
14				0 01½N
15	0 01¼	0 01½	0 01¼	0 01½
16				0 01½N
17				0 01½N
20	0 01½	0 01½	0 01½	0 01½
21				0 01½N
22				0 01½N
23				0 01½N
24				0 01½A
27				0 01⅛N
28				0 01⅛A
29	0 01	0 01	0 01 L	0 01
30				0 01 N
31				0 01 N

86Jul Strike 2.90

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0 01 N
3				0 01 N
6				0 01 N
7				0 01 N
8				0 01 N
9				0 01 N
10				0 01 N
13				0 01 N
14				0 01 N
15	0 01	0 01 H	0 01 L	0 01
16				0 01 N
17				0 01 N
20				0 01 N
21				0 01 N
22				0 01 N
23				0 01 N
24				0 01 N
27				0 01 N
28				0 01 A
29				0 00⅞N
30				0 00⅞N
31				0 00⅞N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 3.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛**N**
3				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
8				0.00⅛**N**
9				0.00⅛**N**
10				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Jul

Jan	2.00	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1	HOLIDAY										
2			9**H**	143	38	46	60	20**H**			316
3			3	12	100	5	13				133
6			6	21	96	41	20	5			189
7				11	25	258**H**	23				317
8				50	39	67	1**L**	10			167
9				3	6**L**	60	27	1**L**			97
10			1**L**	10	63	4	2				80
13				18	34	45	5	5			107
14			1	25	253**H**	137	3				419**H**
15		2**H**	3	13	42	131	83**H**	15	36**H**		325
16		2		38	55	149	25				269
17				15	224	3**L**	1				243
20				17	227	10	6	1			261
21				4	177	56	1	1			239
22			1	17	104	53					175
23			3	2**L**	122	66	1				194
24			6	62	165	55	14				302
27			1	44	57	8					110
28		1**L**	1	163**H**	69	60	1				295
29			5	107	35	11	1	1			160
30			2	7	54	76					139
31			5	20	15	28					68**L**
TOTAL		5	47	802	2,000	1,369	287	59	36		4,605

Call open contracts Reported in contracts—Future 86Jul

Jan	2.00	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1	HOLIDAY										
2		55**H**	430**H**	2,562	1,511**L**	1,484**L**	1,359	640**L**	103**H**	667**H**	8,811**L**
3		55	429	2,558	1,519	1,484	1,360**H**	640	103	667	8,815
6		55	423	2,569	1,519	1,513	1,349	645	103	667	8,843
7		55	423	2,572	1,540	1,535	1,349	645	103	667	8,889
8		55	423	2,609	1,524	1,535	1,349	655	103	667	8,920
9		55	423	2,607	1,519	1,536	1,355	656	103	667	8,921
10		55	422	2,611**H**	1,553	1,536	1,357	656	103	667	8,960
13		55	422	2,603	1,550	1,555	1,359	661**H**	103	667	8,975
14		55	421	2,579	1,682	1,565	1,359	661	103	667	9,092
15		55	418	2,566	1,692	1,524	1,311	657	78**L**	667	8,968
16		53	418	2,549	1,683	1,566	1,286	657	78	667	8,957
17		53	418	2,541	1,666	1,593	1,286	657	78	667	8,959
20		53	418	2,536	1,668	1,593	1,281**L**	657	78	667	8,951
21		53	418	2,534	1,699	1,622	1,282	657	78	667	9,010
22		51**L**	417	2,531	1,719	1,633	1,282	657	78	667	9,035
23		51	418	2,526	1,750	1,680	1,282	657	78	667	9,109
24		51	412	2,541	1,716	1,705	1,284	657	78	667	9,111
27		51	413	2,526	1,722	1,710	1,284	657	78	667	9,108
28		52	412	2,431	1,732	1,756	1,283	657	78	667	9,068
29		52	408	2,426	1,737	1,766	1,283	656	78	667	9,073
30		52	407**L**	2,385**L**	1,778	1,841	1,283	656	78	667	9,147
31		52	409	2,387	1,789**H**	1,861**H**	1,283	656	78	667	9,182**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0 19½N
3	0 17	0 17 H	0 17	0 17
6	0 17	0 17	0 17	0 17
7				0 18 N
8				0 18 N
9				0 18 N
10				0 18 N
13				0 17½N
14				0 15½N
15	0 16½	0 16½	0 16½	0 16½
16				0 16¼N
17	0 15	0 15	0 15	0 15
20				0 14½N
21	0 14½	0 14½	0 14½	0 14½
22				0 14½N
23				0 14½N
24	0 12½	0 12½	0 12½	0 12½
27				0 13 B
28				0 12½N
29				0 12 N
30	0 11¾	0 11¾	0 11¾L	0 11¾
31				0 11 N

86Sep Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 13½	0 13½H	0 13½	0 13½
3	0 13	0 13	0 11¼	0 11¼
6	0 11¾	0 11¾	0 11½	0 11½
7	0 12	0 12	0 11½	0 12
8				0 12 N
9				0 12 N
10				0 12 N
13				0 11¾B
14	0 10½	0 10½	0 10½	0 10½
15				0 10½N
16	0 11	0 11	0 11	0 11
17	0 10	0 10¾	0 10	0 10
20	0 10	0 10	0 09⅝	0 09⅝
21	0 09½	0 09½	0 09½	0 09½
22	0 09½	0 09½	0 09½	0 09½
23	0 09½	0 09¾	0 09¼	0 09¾
24	0 09½	0 09½	0 09½	0 09½
27				0 09½B
28	0 08¾	0 08¾	0 08½	0 08½A
29	0 08½	0 08½	0 08	0 08 A
30	0 08	0 08	0 08	0 08
31	0 08¼	0 08¼	0 07¾L	0 07¾A

86Sep Strike 2.40

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 08½	0 08½	0 08¼	0 08¼
3				0 07½A
6	0 07¼	0 07¼	0 07	0 07¼
7	0 07½	0 08½	0 07½	0 08½
8	0 07¾	0 08½	0 07¾	0 08½B
9	0 08	0 08¼	0 08	0 08¼
10	0 08¾	0 08¾H	0 08½	0 08½
13	0 08	0 08	0 07½	0 07½
14				0 07 A
15	0 08¼	0 08¼	0 07¾	0 08 B
16	0 07½	0 08	0 07½	0 08
17	0 07	0 07	0 07	0 07
20	0 06¾	0 06¾	0 06¾	0 06¾
21	0 06¾	0 06¾	0 06¾	0 06¾
22				0 06½A
23				0 06½N
24				0 06½N
27	0 06⅜	0 06⅜	0 06⅜	0 06⅜
28	0 06 0 05¾	0 06	0 05¾	0 05¾
29				0 05½N
30	0 04¼	0 04¾	0 04¼L	0 04½
31				0 04½N

86Sep Strike 2.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0 05½A
3	0 04¾	0 04¾	0 04¾	0 04¾
6				0 04¾N
7	0 05¼	0 05¼H	0 05¼	0 05¼
8				0 05¼N
9				0 05¼N
10				0 05¼N
13				0 05¼N
14				0 04¾A
15				0 04¾N
16				0 04¾N
17				0 04¼N
20				0 04¼N
21				0 04¼N
22				0 04¼N
23				0 04¼N
24	0 04	0 04	0 04	0 04
27				0 04 N
28				0 03½A
29	0 03½	0 03½	0 03¼L	0 03¼A
30	0 03¼	0 03¼	0 03¼	0 03¼
31				0 03¼N

86Sep Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0 03¼N
3				0 03¼N
6				0 03¼N
7				0 03¼N
8	0 03¼	0 03¼H	0 03¼	0 03¼
9	0 03	0 03	0 03	0 03
10				0 03 N
13				0 03 N
14				0 03 N
15				0 03 N
16				0 03 N
17	0 02¼	0 02¼	0 02¼L	0 02¼
20				0 02¼N
21	0 02½	0 02½	0 02½	0 02½
22				0 02½N
23				0 02¾N
24				0 02¾N
27				0 02¼N
28				0 02½A
29	0 02¼	0 02⅜	0 02¼	0 02⅜
30	0 02¼	0 02¼	0 02¼	0 02¼
31				0 02¼N

86Sep Strike 2.70

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0 02 A
3				0 02 N
6				0 02 N
7				0 02 N
8				0 02 N
9				0 02 N
10				0 02 N
13	0 02	0 02 H	0 02 L	0 02
14				0 02 N
15				0 02 N
16				0 02 N
17				0 01½A
20				0 01½N
21				0 01½N
22				0 01½N
23				0 01½N
24				0 01½N
27				0 01½N
28				0 01¼N
29				0 01¼N
30				0 01¼B
31				0 01¼N

Call volume of sales Reported in contracts—Future 86Sep

Jan	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	HOLIDAY						
2		13	2				15
3	20H	6		4			30
6	4	5	76				85
7		18	40	1L			59
8			5		1L		6
9			136H		3		139
10			3				3
13			9			1H	10
14							
15	1L		4				5
16		6	2				8
17	1	3	4		2		10
20		9	30				39
21	1	15	119		1		136
22		2L					2
23		8					8
24	6	6		1			13
27			1L				1L
28		10	2				12
29		45H		102H	155H		302H
30	1	7	31	3	5		47
31		39					39
TOTAL	34	192	464	111	167	1	969

Call open contracts Reported in contracts—Future 86Sep

Jan	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	HOLIDAY						
2	37H	147L	343	157	163	21L	868
3	32	153	343	153L	163	21	865
6	28L	158	356H	153	163	21	879
7	28	155	342	153	163	21	862
8	28	170	349	153	163	21	884
9	28	169	279L	153	166H	21	816L
10	28	169	281	153	166	21	818
13	28	169	287	153	166	22H	825
14	28	169	287	153	166	21	824
15	29	169	284	153	166	21	822
16	29	174	285	153	166	21	828
17	30	177	287	153	165	21	833
20	30	182	282	153	165	21	833
21	29	182	282	153	165	21	832
22	29	184	282	153	165	21	834
23	29	189	282	153	165	21	839
24	29	195	282	154	165	21	846
27	29	195	282	154	165	21	846
28	29	205	280	154	165	21	854
29	29	250	280	167	158L	21	905
30	29	255	303	170H	163	21	941
31	29	294H	303	170	163	21	980H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 2.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15	0 24	0 24 H	0 23¼	0 23¼
16				0 23¼N
17				0 23 A
20				0 22¼A
21	0 23	0 23	0 23	0 23
22				0 23 N
23				0 23 B
24	0 23	0 23	0 23	0 23
27				0 23 B
28				0 22¼N
29	0 22	0 22	0 21½L	0 21½A
30				0 20¾A
31				0 20¾N

86Dec Strike 2.10

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14	0 17¼	0 17¼	0 17¼	0 17¼
15				0 17¼N
16				0 17¼N
17				0 17 A
20				0 16½A
21	0 18	0 18 H	0 18	0 18
22				0 17 A
23				0 17 B
24	0 17½	0 17½	0 17	0 17 A
27				0 17 N
28				0 16½A
29	0 15¾	0 15¾	0 15¾	0 15¾
30	0 15	0 15	0 15 L	0 15
31				0 15 N

86Dec Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 16½	0 16½H	0 15	0 15
3	0 14	0 14	0 14	0 14
6	0 13¼	0 13¼	0 13¼	0 13¼
7				0 13¼N
8	0 14	0 14	0 14	0 14
9				0 14 N
10				0 14 N
13	0 14	0 14	0 13	0 13 A
14	0 12	0 12	0 11	0 11½B
15	0 11½	0 12½	0 11½	0 12½
16	0 12½	0 13	0 12½	0 12½
17	0 11½	0 12	0 11½	0 12
20	0 11¼	0 11¾	0 11¼	0 11¾
21	0 12½	0 13	0 12¼	0 13
22	0 12¾	0 12¾	0 12	0 12¼B
23	0 12½	0 12½	0 12½	0 12½
24	0 12¾	0 12¾	0 12¼	0 12¼A
27	0 12½	0 12½	0 12½	0 12½
28	0 12¼	0 12¼	0 11½	0 11¾
29	0 11½	0 11½	0 10¾	0 11¼A
30	0 11½	0 11½	0 10½L	0 10½A
31	0 10½	0 11½	0 10½	0 10½

86Dec Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 10½	0 10¾H	0 10¼	0 10¼
3	0 10	0 10	0 09	0 09
6	0 09	0 09	0 09	0 09
7	0 09½	0 09½	0 09½	0 09½
8	0 09½	0 09¾	0 09½	0 09¾
9	0 09⅞	0 09⅞	0 09½	0 09¾
10	0 09⅞	0 09⅞	0 09½	0 09½
13	0 09½	0 09½	0 09½	0 09½
14	0 08½ 0 08	0 08½	0 07¾	0 08
15	0 08¼	0 09	0 08¼	0 09
16	0 09	0 09⅜	0 08¾	0 09½A
17	0 08½	0 08¾	0 08½	0 08½
20	0 08	0 08	0 08	0 08
21	0 08	0 08½	0 08	0 08½B
22	0 08¼	0 08⅜	0 08	0 08⅛B
23	0 08⅜	0 08½	0 08⅜	0 08⅜
24	0 08¾	0 08¾	0 08⅛	0 08¼
27	0 08¼	0 08¼	0 08⅛	0 08¼
28	0 08	0 08	0 08	0 08
29	0 07½	0 08	0 07¼L	0 07½A
30	0 07½	0 08	0 07¼	0 07¼
31				0 07⅛A

86Dec Strike 2.40

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 07¼	0 07½H	0 07¼	0 07½
3	0 05½	0 05½	0 05½	0 05½
6	0 05½	0 06	0 05½	0 05½
7	0 05¾	0 06½	0 05¾	0 06½
8	0 06½	0 06½	0 05¾	0 05¾
9	0 06¼	0 06½	0 06	0 06¼
10	0 06⅜	0 06⅜	0 06¼	0 06¼A
13	0 06¼	0 06¼	0 06	0 06
14	0 05	0 05¼	0 04⅞	0 05
15	0 06¼	0 06¼	0 05¾	0 06
16	0 06¾	0 07	0 06	0 06
17	0 06	0 06	0 05¾	0 05¾A
20	0 05½	0 05½	0 05¼	0 05½
21	0 05½	0 06⅛	0 05½	0 06⅛B
22	0 05½	0 06	0 05½	0 06
23	0 05⅞	0 05⅞	0 05⅞	0 05⅞
24	0 06	0 06	0 05¼	0 05¼A
27	0 05¼	0 05½	0 05¼	0 05½
28	0 05¼	0 05½	0 05	0 05½
29	0 05¼	0 05⅜	0 05	0 05
30	0 05	0 05	0 04½L	0 04¾
31	0 04¾	0 05	0 04¾	0 04¾

86Dec Strike 2.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 04½	0 04½H	0 04½	0 04½
3	0 04¼	0 04¼	0 03½	0 03½
6	0 03½	0 03¾	0 03½	0 03¾
7	0 03½	0 04	0 03½	0 04
8	0 04	0 04	0 04	0 04
9	0 04	0 04¼	0 04	0 04¼
10	0 04	0 04	0 04	0 04
13	0 04	0 04	0 04	0 04
14	0 03½	0 03½	0 03¼	0 03¼
15	0 04	0 04¼	0 04	0 04
16	0 04⅛	0 04⅛	0 04⅛	0 04⅛
17	0 03¾	0 03¾	0 03¾	0 03¾
20				0 03½A
21	0 03½	0 04	0 03½	0 04
22	0 03¾	0 03¾	0 03½	0 03¾
23	0 03¾	0 03¾	0 03¾	0 03¾
24	0 03¾	0 04	0 03½	0 03½
27	0 03½	0 03¾	0 03⅝	0 03¾
28	0 03¾	0 03¾	0 03½	0 03½
29	0 03½	0 03½	0 03⅜	0 03⅜A
30	0 03⅛	0 03¼	0 03 L	0 03
31	0 03	0 03⅜	0 03	0 03¼

86Dec Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0 03	0 03 H	0 03	0 03
3	0 02¾	0 02¾	0 02 L	0 02
6	0 02½	0 02½	0 02½	0 02½
7	0 02¾	0 02¾	0 02¾	0 02¾
8	0 02¾	0 02¾	0 02¾	0 02¾
9	0 02½	0 02½	0 02½	0 02½
10	0 02½	0 02½	0 02½	0 02½
13	0 02½	0 02¾	0 02½	0 02¾
14	0 02¼	0 02½	0 02¼	0 02¼
15				0 02½B
16	0 03	0 03	0 03	0 03
17	0 02¾	0 02¾	0 02½	0 02½
20	0 02¼	0 02½	0 02¼	0 02½
21	0 02½	0 02¾	0 02½	0 02¾
22				0 02¾N
23				0 02¾N
24	0 02½	0 02¾	0 02½	0 02½A
27				0 02½N
28	0 02½	0 02½	0 02½	0 02½
29				0 02½A
30	0 02½	0 02½	0 02¼	0 02¼A
31				0 02¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jan	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	HOLIDAY							
2			17	4	4	1L	1L	27
3			1L	8	5	93	28	135
6			3	20	64	3	7	97
7				1L	15	25	2	43
8			7	50	101	5	29	192
9				57	114	20	6	197
10				2	5	1	1	9L
13			2	8	26	100	90	226
14		4H	22	27	74	167	20	314
15	110H		34	13	41	115		313
16			64H	19	22	94	190H	389
17			36	78H	3	5	82	204
20			4	6	40		163	213
21	1L	1L	15	53	208H	110	72	460H
22			3	14	1L	109		127
23			7	7	9	3		26
24	2	1	4	12	106	168H	54	347
27			20	10	20	9		59
28			50	7	26	153	11	247
29	2	1	6	8	142	110	1	270
30		4	37	35	163	48	5	292
31			20	19	81	31		151
TOTAL	115	11	352	458	1,270	1,370	762	4,338

Call open contracts Reported in contracts—Future 86Dec

Jan	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	HOLIDAY							
2			59L	342L	855	414L	167	1,837L
3			59	350	860	451	164L	1,884
6			59	361	847L	453	171	1,891
7			59	362	852	454	173	1,900
8			63	392	944	454	202	2,055
9			63	418	928	454	203	2,066
10			63	420	928	453	203	2,067
13			65	427	940	513	269	2,214
14		4L	86	432	932	600	283	2,343
15	102H	4	116	433	935	714	289	2,593
16	100L	4	144	438	946	794	444	2,870
17	100	4	161	499	949	792	496	3,001
20	100	4	164	501	953	792	646	3,160
21	100	5	156	551	898	782	702	3,194
22	100	5	159	558	898	807H	692	3,219
23	100	5	164	560	905	707	692	3,133
24	100	5	167	561	953	805	742	3,333
27	100	5	187	561	944	654	742	3,193
28	100	5	230	564	945	624	752	3,220
29	102	6	235	572	1,075	655	752	3,397
30	102	10H	256	575H	1,215	696	757H	3,611
31	102	10	276H	556	1,282H	713	757	3,696H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Mar Strike 2.10				86Mar Strike 2.20				86Mar Strike 2.30			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0 33¾**B**	0.23½	0 23⅝	0.23½	0 23⅝**B**	0. 13¼	0 14¼	0 13¼	0 13½
4				0 33¼**N**	0 23	0 23⅝	0 23	0 23¼**B**	0 13½	0 13¾	0 13	0 13¼
5				0 34¾**N**	0.24⅛	0 24½**H**	0 24⅛	0.24½	0 14	0 14½**H**	0 13¾	0 14½
6				0 32¼**N**	0 24	0 24	0.22¼	0 22¼	0 14½	0. 14½	0 12	0 12
7				0 30¾**N**	0.20⅝	0.20¾	0 20½**L**	0.20¾**B**	0 11¼	0 11½	0 10 **L**	0 10⅝
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24												
25												
26												
27												
28												

	86Mar Strike 2.40					86Mar Strike 2.50				86Mar Strike 2.60			
Feb	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0 04¼	0 05 **H**	0 04	0 04		0 00¼	0 00¼**H**	0 00⅛**L**	0.00¼				0 00⅛**N**
4	0 03½	0 04	0 03¼	0 03½		0 00⅛	0 00⅛	0 00⅛	0 00⅛				0 00⅛**N**
5	0 04	0 04¾	0 04	0 04¾		0 00⅛	0 00⅛	0 00⅛	0 00⅛				0 00⅛**N**
6	0 05	0 05	0 02¼	0 02¼	0 02½	0 00⅛	0 00⅛	0 00⅛	0.00⅛				0 00⅛**N**
7	0 01¾	0 02	0 00½**L**	0 00⅝					0 00⅛**N**				0 00⅛**N**
10													
11													
12													
13													
14													
17	**HOLIDAY**					**HOLIDAY**				**HOLIDAY**			
18													
19													
20													
21													
24													
25													
26													
27													
28													

	86Mar Strike 2.70				86Mar Strike 2.80				86Mar Strike 2.90			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0 00⅛**N**				0 00⅛**N**				0 00⅛**N**
4				0 00⅛**N**				0 00⅛**N**				0 00⅛**N**
5				0 00⅛**N**				0 00⅛**N**				0 00⅛**N**
6				0 00⅛**N**				0 00⅛**N**				0 00⅛**N**
7				0 00⅛**N**				0 00⅛**N**				0 00⅛**N**
10												
11												
12												
13												
14												
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18												
19												
20												
21												
24												
25												
26												
27												
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Mar Strike 3.00

Feb	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28				

Call volume of sales Reported in contracts—Future 86Mar

Feb	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
3		2	7**L**	85**L**	47						141**L**
4		27**H**	41	92	64**H**						224
5		1**L**	50	91	7						149
6		2	107**H**	185	5						299
7		6	102	648**H**	2**L**						758**H**
10											
11											
12											
13											
14											
17	**HOLIDAY**										
18											
19											
20											
21											
24											
25											
26											
27											
28											
TOTAL		38	307	1,101	125						1,571

Call open contracts Reported in contracts—Future 86Mar

Feb	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
3		401**H**	1,044**H**	2,817	2,807**H**	1,144**H**	300**H**	708**H**	896**H**	546**H**	10,663**H**
4		62	787	2,824**H**	2,794	1,144	300	708	896	546	10,061
5		61**L**	689	2,755	2,766	1,144	300	708	896	546	9,865
6		61	501**L**	2,593**L**	2,756**L**	1,144	300	708	896	546	9,505**L**
7											
10											
11											
12											
13											
14											
17	**HOLIDAY**										
18											
19											
20											
21											
24											
25											
26											
27											
28											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86May Strike 2.20

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28	0.09¼	0.09¼**H**	0.09¼**L**	0.09¼

86May Strike 2.30

Feb	Open	High	Low	Close
3	0.17¼	0.17¼**H**	0.16	0.16 **A**
4	0.15¾	0.15¾	0.15	0.15
5	0.15½	0.16	0.15½	0.16 **B**
6	0.16	0.16	0.15	0.15 **A**
7	0.13	0.13½	0.13	0.13½
10				0.14 **N**
11	0.13	0.13	0.12	0.12 **A**
12	0.11½	0.11½	0.10¼	0.10¼**A**
13	0.10	0.10	0.09	0.09½
14	0.09	0.10¼	0.09	0.09¼**A**
17	**HOLIDAY**			
18	0.09	0.10½	0.08¾	0.10 **B**
19	0.10½	0.10¾	0.09	0.09½
20	0.08⅞	0.08⅞	0.08¼	0.08¼**A**
21	0.08	0.08	0.07¾	0.08
24	0.08	0.08¼	0.08	0.08¼
25	0.07¾	0.07¾	0.07	0.07 **A**
26	0.06	0.06½	0.06	0.06
27	0.06	0.06	0.04¾	0.04¾
28	0.06	0.06	0.03 **L**	0.03

86May Strike 2.40

Feb	Open	High	Low	Close
3	0.09¼	0.09¼**H**	0.09	0.09
4	0.08¾	0.08¾	0.08½	0.08¾
5	0.08¾	0.09¼	0.08¾	0.09¼
6	0.08½	0.08½	0.07¾	0.07¾
7	0.07	0.07	0.06½	0.06½
10	0.06¼	0.06¾	0.06¼	0.06¾
11	0.05¾	0.06	0.05½	0.05½
12	0.05¾	0.05¾	0.04	0.04⅛
13	0.03⅞	0.04	0.03½	0.04
14	0.03¾ 0.04	0.04⅜	0.03½	0.03¾**B**
17	**HOLIDAY**			
18	0.03½	0.04½	0.03¼	0.04¼
19	0.04¾	0.04¾	0.03¾	0.03¾
20	0.03¾	0.03¾	0.03	0.03
21	0.03	0.03	0.02½	0.02⅞**A**
24	0.03	0.03	0.02¾	0.03
25	0.03	0.03	0.02¼	0.02¼
26	0.02	0.02	0.01⅝	0.01⅝
27	0.01⅝	0.01¾	0.01¼	0.01¼
28	0.01½	0.01½	0.00⅞**L**	0.00⅞

86May Strike 2.50

Feb	Open	High	Low	Close
3	0.04⅜	0.04¾**H**	0.04⅜	0.04½
4	0.04½	0.04½	0.04	0.04
5	0.04¼	0.04½	0.04	0.04½
6	0.04¼ 0.04½	0.04½	0.03¼	0.03⅜
7	0.03	0.03	0.02½	0.02½
10	0.02½	0.02⅝	0.02½	0.02⅝**B**
11	0.02 0.02¼	0.02¼	0.02	0.02
12	0.02	0.02	0.01	0.01
13	0.01	0.01⅜	0.01	0.01⅜
14	0.01¼	0.01¾	0.01	0.01
17	**HOLIDAY**			
18	0.01	0.01⅜	0.01	0.01
19	0.01¼	0.01¼	0.01	0.01
20	0.01⅛	0.01⅛	0.00¾	0.00¾
21	0.00¾	0.00¾	0.00⅝	0.00¾**B**
24	0.00¾	0.01	0.00¾	0.01
25	0.01	0.01	0.00⅝	0.00⅝
26	0.00¾	0.00¾	0.00½	0.00½
27	0.00¾	0.00¾	0.00½	0.00½
28	0.00⅝	0.00⅝	0.00¼**L**	0.00¼

86May Strike 2.60

Feb	Open	High	Low	Close
3				0.02 **A**
4	0.01½	0.01½	0.01½	0.01½
5	0.01¾	0.01¾**H**	0.01¾	0.01¾
6	0.01⅝	0.01⅝	0.01½	0.01½
7				0.01⅛**A**
10	0.00⅞	0.01	0.00⅞	0.01
11	0.00¾	0.00⅞	0.00¾	0.00⅞
12	0.00¾	0.00¾	0.00⅝	0.00⅝
13	0.00½	0.00½	0.00½	0.00½
14	0.00⅝	0.00⅝	0.00½	0.00½
17	**HOLIDAY**			
18	0.00½	0.00½	0.00⅜	0.00½
19	0.00½	0.00½	0.00⅜	0.00⅜
20	0.00¼	0.00¼	0.00¼	0.00¼
21				0.00¼**N**
24	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
25				0.00¼**A**
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27	0.00⅛	0.00⅛	0.00⅛	0.00⅛
28				0.00⅛**N**

86May Strike 2.70

Feb	Open	High	Low	Close
3				0.00¾**A**
4				0.00¾**N**
5				0.00¾**N**
6				0.00½**B**
7	0.00½	0.00½**H**	0.00½	0.00½
10				0.00½**N**
11				0.00⅜**N**
12				0.00¼**N**
13				0.00¼**A**
14				0.00¼**N**
17	**HOLIDAY**			
18	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
19				0.00⅛**N**
20				0.00⅛**A**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**

86May Strike 2.80

Feb	Open	High	Low	Close
3				0.00½**A**
4				0.00½**N**
5				0.00½**N**
6				0.00½**A**
7				0.00¼**N**
10				0.00¼**N**
11				0.00¼**N**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
17	**HOLIDAY**			
18	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
19				0.00⅛**N**
20				0.00⅛**A**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**

86May Strike 3.00

Feb	Open	High	Low	Close
3				0.00⅛**A**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
17	**HOLIDAY**			
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**A**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86May

Feb	2.20	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
3		7	10L	17	1L				35L
4		10	43	62	1				116
5		1L	11	38	1				51
6		16	76	66	24				182
7		4	30	20		2H			56
10			71	2L	7				80
11		31	48	70	29H				178
12		6	95	61	17				179
13		28	107	139	13				287
14		95	134	64	24				317
17	HOLIDAY								
18		86	98	50	8	2	1H		245
19		57	39	33	13				142
20		53	28	44	2				127
21		95	132	19					246
24		2	287	117	1				407
25		23	110	128					261
26		31	174	62	2				269
27		25	114	123	1				263
28	4H	152H	355H	227H					738H
TOTAL	4	722	1,962	1,342	144	4	1		4,179

Call open contracts Reported in contracts—Future 86May

Feb	2.20	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
3		607	1,312L	1,877	908	254	248L	721H	5,927
4		608	1,325	1,920	908	254	248	721	5,984
5		608	1,316	1,778L	908	254	248	721	5,833L
6		609	1,381	1,819	910	254	248	721	5,942
7		607	1,393	1,825	910	255H	248	721	5,959
10		606	1,386	1,820	915	255	248	721	5,951
11		627	1,396	1,878	930H	255	248	721	6,055
12		629	1,385	1,926	913	255	248	721	6,077
13		625	1,405	1,992	904	255	248	721	6,150
14		637	1,484	2,035	908	255	248	721	6,288
17	HOLIDAY								
18		582	1,497	2,058	901	253L	249H	721	6,261
19		533	1,526	2,072	907	253	249	721	6,261
20		485L	1,524	2,055	900	253	249	721	6,187
21		547	1,572	2,056	900	253	249	721	6,298
24		548	1,528	2,066	900	253	249	721	6,265
25		560	1,589	2,170H	899	253	249	721	6,441
26		587	1,605	2,138	899	253	249	721	6,452
27		598	1,663	2,149	898L	253	249	721	6,531
28	4H	641H	1,938H	2,066	898	253	249	721	6,770H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open high, low, and close $ per bushel

86Jul Strike 2.00

Feb	Open	High	Low	Close
3				0 44½N
4				0 44 N
5				0 45 N
6				0 42¾N
7				0 41½N
10				0 42 N
11				0 41 N
12				0 37½N
13				0 35½N
14				0 35¼N
17	HOLIDAY			
18				0 36 N
19				0 35 N
20				0 32 N
21				0 32 N
24				0 32 N
25				0 32 N
26				0 30¼N
27				0 30¼N
28				0 25½N

86Jul Strike 2.20

Feb	Open	High	Low	Close
3				0 25½N
4				0 24 N
5				0 25 N
6				0 22¼N
7				0 21½N
10				0 22 N
11				0 21 N
12				0 17½N
13				0 16 N
14				0 16 A
17	HOLIDAY			
18				0 16 N
19				0 15 N
20				0 14 N
21				0 14 B
24	0 14¼	0 14¼H	0 14¼	0 14¼
25				0 14¼N
26				0 13 N
27				0 13 N
28	0 13	0 13	0 11¼L	0 11¼A

86Jul Strike 2.30

Feb	Open	High	Low	Close
3				0 17 B
4	0 16½	0 16½	0 16½	0 16½
5	0 17	0 17 H	0 17	0 17
6				0 16 A
7	0 14½	0 14½	0 14½	0 14½
10	0 14½	0 14½	0 14½	0 14½
11	0 13½	0 13½	0 13	0 13 A
12	0 12¾	0 12¾	0 11½	0 11½
13	0 10½ 0 11	0 11	0 09¼	0 09¼B
14	0 09¾	0 10¼	0 09½	0 09½A
17	HOLIDAY			
18	0 09½	0 10½	0 09½	0 10¼
19	0 11	0 11	0 10	0 10 A
20	0 10	0 10	0 08½	0 08½A
21	0 08¼	0 08¾	0 07¾	0 08½
24	0 08½	0 08½	0 08¼	0 08¼A
25	0 08½	0 08½	0 08⅛	0 08⅛
26	0 07¾	0 07⅞	0 07¼	0 07¼A
27	0 07½	0 07½	0 06¾	0 06¾
28	0 06¾	0 07	0 05⅜L	0 05⅜

86Jul Strike 2.40

Feb	Open	High	Low	Close
3				0 10¾N
4	0 10¾	0 10¾	0 10½	0 10¾
5	0 11	0 11¼H	0 11	0 11¼
6	0 10¼	0 10¼	0 09¾	0 09¾
7	0 09¾	0 09¾	0 08¼	0 08½
10	0 08½	0 08½	0 08¼	0 08½
11	0 08	0 08	0 06½	0 06½
12	0 06½	0 06⅝	0 05½	0 05½
13	0 05⅝	0 05¾	0 04½	0 05¼
14	0 05¼	0 05¾	0 04¾	0 04¾
17	HOLIDAY			
18	0 04¾	0 05½	0 04¾	0 05½
19	0 05½	0 05¾	0 05	0 05
20	0 05	0 05	0 04	0 04
21	0 04	0 04½	0 03¾	0 04¼
24	0 04¼	0 04¼	0 04	0 04⅛
25	0 04¼ 0 04⅛	0 04¼	0 04	0 04
26	0 03¾	0 04	0 03¼	0 03¼A
27	0 03¾	0 03¾	0 03¼	0 03½B
28	0 03½	0 03⅝	0 02⅜L	0 02½

86Jul Strike 2.50

Feb	Open	High	Low	Close
3	0 06½	0 06¾H	0 06½	0 06¾
4	0 06½	0 06½	0 06¼	0 06½
5	0 06⅝	0 06⅝	0 06⅛	0 06¼B
6	0 06⅜	0 06⅜	0 05	0 05
7	0 05	0 05	0 04¼	0 04¼
10	0 04½	0 04½	0 04¼	0 04½B
11	0 04	0 04	0 03	0 03
12	0 03¼	0 03¼	0 02½	0 02⅝
13	0 02¾	0 02¾	0 02	0 02¼
14	0 02¼	0 02¼	0 02	0 02
17	HOLIDAY			
18	0 02¼	0 02⅝	0 02	0 02½B
19	0 02½	0 02½	0 02	0 02
20	0 02	0 02	0 01¾	0 01¾
21	0 02	0 02	0 02	0 02
24	0 02	0 02¼	0 01⅞	0 02
25	0 02	0 02	0 01¾	0 01¾
26	0 01¾	0 01¾	0 01½	0 01½
27	0 01¾	0 01¾	0 01½	0 01½
28	0 01½	0 01½	0 01 L	0 01

86Jul Strike 2.60

Feb	Open	High	Low	Close
3	0 03¼	0 03⅜	0 03¼	0 03¼
4	0 03½	0 03½	0 03½	0 03½
5	0 03⅝	0 03⅝H	0 03½	0 03½A
6				0 03¼A
7	0 03	0 03	0 02	0 02⅛
10	0 02¼	0 02¼	0 02	0 02¼B
11	0 02	0 02	0 01¾	0 01¾
12	0 01½	0 01½	0 01¼	0 01¼
13	0 01½	0 01½	0 01	0 01
14	0 01⅜	0 01⅜	0 00⅞	0 00⅞
17	HOLIDAY			
18	0 00¾	0 01¼	0 00¾	0 01¼
19	0 01⅛	0 01¼	0 01	0 01
20	0 01	0 01	0 00⅞	0 00⅞A
21	0 00½	0 00⅞	0 00½	0 00⅝
24	0 00⅞	0 01	0 00¾	0 01
25	0 01	0 01	0 00⅞	0 00⅞A
26	0 00⅞	0 00⅞	0 00¾	0 00¾
27	0 00⅝	0 00⅝	0 00⅝	0 00⅝
28	0 00½	0 00½	0 00⅜L	0 00⅜

86Jul Strike 2.70

Feb	Open	High	Low	Close
3	0 01½	0 01¾H	0 01½	0 01¾
4	0 01½	0 01½	0 01½	0 01½
5				0 01½N
6				0 01½A
7				0 01¼A
10				0 01¼A
11				0 01 N
12	0 00¾	0 00¾	0 00¾	0 00¾
13				0 00¾A
14	0 00¾	0 00¾	0 00¾	0 00¾
17	HOLIDAY			
18	0 00½	0 00½	0 00½	0 00½
19				0 00½N
20				0 00⅛N
21				0 00⅛N
24				0 00½N
25				0 00½N
26	0 00⅜	0 00⅜	0 00⅛L	0 00⅜
27				0 00⅛N
28				0 00⅛A

86Jul Strike 2.80

Feb	Open	High	Low	Close
3				0 01 N
4				0 01 N
5				0 01 N
6				0 01 A
7				0 00¾A
10				0 00¾N
11				0 00¾N
12				0 00⅝A
13				0 00⅝N
14				0 00½A
17	HOLIDAY			
18				0 00⅜A
19				0 00⅜N
20				0 00¼N
21				0 00¼N
24	0 00¼	0 00¼H	0 00¼L	0 00¼
25				0 00¼N
26	0 00¼	0 00¼	0 00¼	0 00¼
27				0 00¼N
28				0 00¼N

86Jul Strike 2.90

Feb	Open	High	Low	Close
3				0 00⅛N
4				0 00⅛N
5				0 00⅛N
6				0 00⅛N
7				0 00½A
10				0 00½N
11				0 00½N
12				0 00⅛A
13				0 00⅛N
14				0 00¼A
17	HOLIDAY			
18				0 00¼A
19				0 00¼N
20				0 00⅛N
21				0 00⅛N
24				0 00⅛N
25				0 00⅛N
26				0 00⅛N
27				0 00⅛N
28				0 00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 3.00

Feb	Open	High	Low	Close
3				0.00⅜**N**
4				0.00⅜**N**
5				0.00⅜**N**
6				0.00⅜**N**
7				0.00¼**A**
10				0.00¼**N**
11				0.00¼**N**
12				0.00¼**N**
13				0.00¼**N**
14				0.00⅛**A**
17	**HOLIDAY**			
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Jul

Feb	2.00	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
3		1**L**			43	23	53**H**				120
4			4	8**L**	40	2	11				65**L**
5			1**L**	104	31	1**L**					137
6				9	80						89
7			4	54	78	55					191
10			1	14	58	38					111
11			12	92	72	49					225
12			10	58	134	104	8				314
13		1	21	96	274**H**	323**H**					715
14			15	141	224	45	18				443
17	**HOLIDAY**										
18			6	132	241	24	4**L**				407
19			6	55	129	3					193
20			8	57	133	3					201
21			74	85	56	20					235
24		1	26	104	36	19		2**L**			188
25			32	26	12**L**	5					75
26			29	192	99	114	8	125**H**			567
27			519**H**	940**H**	25	6					1,490**H**
28		2**H**	87	159	78	56					382
TOTAL		5	855	2,326	1,843	890	102	127			6,148

Call open contracts Reported in contracts—Future 86Jul

Feb	2.00	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
3		53**L**	409	2,387	1,765**L**	1,872	1,325	656**H**	78**H**	667**H**	9,212**L**
4		53	406	2,386	1,786	1,872	1,335**H**	656	78	667	9,239
5		53	405**L**	2,373**L**	1,789	1,872	1,335	656	78	667	9,228
6		53	405	2,375	1,804	1,872	1,335	656	78	667	9,246
7		53	405	2,398	1,808	1,871	1,335	656	78	667	9,271
10		53	405	2,403	1,835	1,881**H**	1,335	656	78	667	9,313
11		53	417	2,420	1,872	1,879	1,335	656	78	667	9,377
12		53	422	2,410	1,967	1,804	1,331	656	78	667	9,388
13		54	431	2,443	2,155	1,712	1,331	656	78	667	9,527
14		54	429	2,503	2,278	1,716	1,313	656	78	667	9,694
17	**HOLIDAY**										
18		54	429	2,417	2,311	1,706	1,309**L**	656	78	667	9,627
19		54	432	2,428	2,249	1,697	1,309	656	78	667	9,570
20		54	439	2,452	2,327	1,697	1,309	656	78	667	9,679
21		54	502	2,492	2,332	1,707	1,309	656	78	667	9,797
24		55	508	2,570	2,351	1,693	1,309	656	78	667	9,887
25		55	534	2,588	2,353	1,693	1,309	656	78	667	9,933
26		55	553	2,669	2,426	1,601	1,309	651**L**	78	667	10,009
27		55	936	3,136	2,430	1,601	1,309	651	78	667	10,863
28		56**H**	1,018**H**	3,232**H**	2,436**H**	1,591**L**	1,309	651	78	667	11,038**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 2.10

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27	0.09¾	0.10 **H**	0.09¾	0.10 **B**
28	0.10	0.10	0.09¼**L**	0.09¼**B**

86Sep Strike 2.20

Feb	Open	High	Low	Close
3				0.11 **N**
4	0.11¼	0.11¼**H**	0.11¼	0.11¼
5				0.11¼**N**
6	0.11¼	0.11¼	0.10½	0.10½
7	0.10	0.10	0.10	0.10
10	0.10	0.10	0.10	0.10
11	0.10	0.10	0.09½	0.09½**A**
12	0.09½	0.09½	0.09	0.09
13	0.09	0.09	0.07¾	0.07¾
14				0.07 **A**
17	**HOLIDAY**			
18	0.07½	0.07½	0.06½	0.06½
19	0.07½	0.07½	0.06½	0.06½
20	0.06	0.06	0.06	0.06
21	0.06¼	0.06¼	0.06¼	0.06¼
24	0.07	0.07	0.06½	0.06½
25	0.06¾	0.07	0.06½	0.06½**A**
26	0.06	0.06	0.06	0.06
27	0.06¼	0.06½	0.05⅞	0.05⅞**B**
28	0.06½	0.06½	0.05 **L**	0.05 **A**

86Sep Strike 2.30

Feb	Open	High	Low	Close
3	0.07¼	0.07¼**H**	0.07¼	0.07¼
4	0.06¾	0.06¾	0.06¾	0.06¾
5	0.07¼	0.07¼	0.07¼	0.07¼
6	0.07	0.07	0.06¾	0.06¾**A**
7	0.05½	0.05½	0.05½	0.05½
10				0.05½**N**
11	0.05¼	0.06	0.05	0.05
12				0.04¾**A**
13				0.04 **N**
14	0.04	0.04	0.03¾	0.03¾
17	**HOLIDAY**			
18	0.03¾	0.03¾	0.03½	0.03½
19	0.03¾	0.04	0.03½	0.03½
20	0.03¼	0.03¼	0.02¾**L**	0.02¾
21	0.03	0.03½	0.03	0.03
24	0.03½	0.03⅞	0.03½	0.03½
25	0.04	0.04	0.03¼	0.03¼
26	0.03¼	0.03¼	0.03	0.03
27	0.03½	0.03½	0.03	0.03¼**B**
28	0.03¼	0.03¼	0.02⅝	0.02¾**A**

86Sep Strike 2.40

Feb	Open	High	Low	Close
3				0.04½**N**
4	0.04¼	0.04¼**H**	0.04¼	0.04¼
5				0.04¼**N**
6				0.04 **A**
7				0.03¼**A**
10				0.03¼**N**
11	0.03	0.03½	0.03	0.03
12	0.03½	0.03½	0.03	0.03
13				0.02½**N**
14	0.02	0.02	0.02	0.02
17	**HOLIDAY**			
18	0.01¾	0.02	0.01¾	0.02
19	0.02¼	0.02¼	0.02	0.02
20	0.01¾	0.02	0.01½**L**	0.01½
21				0.01¾**B**
24	0.01¾	0.02	0.01¾	0.02
25	0.02	0.02	0.01¾	0.01¾
26	0.01¾	0.01¾	0.01¾	0.01¾
27				0.01¾**B**
28	0.02	0.02	0.01½	0.01½

86Sep Strike 2.50

Feb	Open	High	Low	Close
3				0.03¼**N**
4	0.03	0.03 **H**	0.03	0.03
5				0.03 **N**
6				0.02¾**A**
7				0.02 **A**
10				0.02 **N**
11	0.02¼	0.02¼	0.02⅛	0.02⅛
12	0.02	0.02	0.01⅞	0.01⅞
13	0.01½	0.01½	0.01½	0.01½
14	0.01	0.01	0.01	0.01
17	**HOLIDAY**			
18				0.01 **N**
19	0.01½	0.01½	0.01	0.01
20	0.00¾	0.00¾	0.00¾**L**	0.00¾
21	0.00¾	0.00⅞	0.00¾	0.00⅞**B**
24	0.00¾	0.01	0.00¾	0.01
25	0.01¼	0.01¼	0.01	0.01
26	0.01	0.01	0.01	0.01
27				0.01 **N**
28	0.01	0.01	0.00⅞	0.00⅞**A**

86Sep Strike 2.60

Feb	Open	High	Low	Close
3				0.02¼**N**
4				0.02¼**N**
5				0.02¼**N**
6				0.02 **A**
7				0.01½**A**
10	0.01¾	0.01¾**H**	0.01¾	0.01¾
11	0.01¼	0.01¼	0.01¼	0.01¼
12	0.01¼	0.01¼	0.01 **L**	0.01
13				0.00¾**N**
14				0.00¾**N**
17	**HOLIDAY**			
18				0.00¾**N**
19				0.00⅝**A**
20				0.00⅝**N**
21				0.00⅝**N**
24				0.00⅝**N**
25				0.00⅝**N**
26				0.00⅝**N**
27				0.00⅝**N**
28				0.00⅝**N**

86Sep Strike 2.70

Feb	Open	High	Low	Close
3				0.01¼**N**
4				0.01¼**N**
5				0.01¼**N**
6	0.01	0.01 **H**	0.01 **L**	0.01
7				0.01 **N**
10				0.01 **N**
11				0.01 **N**
12				0.00⅞**A**
13				0.00½**N**
14				0.00½**N**
17	**HOLIDAY**			
18				0.00½**N**
19				0.00½**A**
20				0.00½**N**
21				0.00½**N**
24				0.00½**N**
25				0.00½**N**
26				0.00½**N**
27				0.00½**N**
28				0.00½**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Feb	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3			1L					1L
4		1L	1	1L	3			6
5			5					5
6		17	5				3H	25
7		1	1					2
10		1				4L		5
11		1	27	35	8	4		75
12		1	1	7	6	11H		26
13		15		1	6			22
14			12	1	1L			14
17	HOLIDAY							
18		10	4	27				41
19		8	59	2	28			97
20		8	54	7	1			70
21		8	8	4	1			21
24		5	66H	38H	5			114H
25		5	27	5	8			45
26		1	10	21	18			50
27	10L	30H	21					61
28	15H	15	12	26	30H			98
TOTAL	25	127	314	175	115	19	3	778

Call open contracts Reported in contracts—Future 86Sep

Feb	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3		29L	294L	303L	170L	163L	21L	980L
4		30	294	304	173	163	21	985
5		30	296	304	173	163	21	987
6		32	296	304	173	163	24H	992
7		32	295	304	173	163	24	991
10		32	295	304	173	166	24	994
11		31	300	338	175	164	24	1,032
12		31	300	355	181	171H	24	1,062
13		39	300	355	183	171	24	1,072
14		39	307	356	183	171	24	1,080
17	HOLIDAY							
18		49	309	364H	183	171	24	1,100
19		56	337	356	203	171	24	1,147
20		64	351	357	203	171	24	1,170
21		68	359	357	204	171	24	1,183
24		71	408	356	204	170	24	1,233
25		76	426	357	212	170	24	1,265
26		77	434	356	230	170	24	1,291
27	10L	88	455H	356	227	170	24	1,330
28	25H	100H	447	354	257H	170	24	1,377H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 2.00

Feb	Open	High	Low	Close
3				0.20¾N
4				0.20¼N
5	0.20	0.20 H	0.19¾	0.19¾A
6				0.19½N
7				0.19½N
10				0.20 N
11				0.19½N
12				0.19½N
13	0.16⅞	0.16⅞	0.15	0.15
14	0.15	0.15	0.14½	0.14½A
17	HOLIDAY			
18	0.13¾	0.14	0.13 L	0.14 B
19	0.15	0.15	0.15	0.15
20				0.15 N
21	0.14¾	0.14¾	0.14¾	0.14¾
24	0.15½	0.16	0.15½	0.16
25	0.15½	0.15½	0.15½	0.15½
26	0.15	0.15¼	0.15	0.15 A
27	0.15	0.15½	0.14	0.15½B
28				0.15 N

86Dec Strike 2.10

Feb	Open	High	Low	Close
3	0.15	0.15 H	0.15	0.15
4	0.14¼	0.14¼	0.14	0.14
5	0.14	0.14	0.14	0.14
6	0.14¼	0.14¼	0.13½	0.13½
7	0.13¾	0.13¾	0.13	0.13
10	0.13¼	0.14½	0.13	0.14½
11	0.14¼	0.14¼	0.13¾	0.13¾A
12	0.13	0.13	0.13	0.13
13	0.13	0.13	0.11½	0.11½
14	0.10¾	0.11	0.09½	0.09½
17	HOLIDAY			
18	0.09½	0.10	0.08½L	0.09¾
19	0.11¼	0.11¼	0.10	0.10
20	0.09¾	0.10	0.09½	0.09½
21	0.09½	0.09¾	0.09¼	0.09¼
24	0.10¼	0.11	0.10	0.11
25	0.10¾	0.11	0.10½	0.10½A
26	0.10½	0.10½	0.09¾	0.09¾
27	0.10	0.10	0.09¼	0.09½B
28	0.10	0.10	0.09½	0.09½

86Dec Strike 2.20

Feb	Open	High	Low	Close
3	0.10½	0.10½H	0.10½	0.10½
4	0.10	0.10¼	0.10	0.10
5	0.10	0.10¼	0.10	0.10
6	0.10	0.10	0.09¼	0.09¼
7	0.09½	0.09½	0.09	0.09
10	0.09¼	0.09¾	0.09¼	0.09¾
11	0.09½ 0.09¾	0.09¾	0.09	0.09
12	0.09¼	0.09¼	0.08¾	0.08¾
13	0.08¾	0.08¾	0.07¼	0.07½
14	0.07½	0.07½	0.06	0.06¼
17	HOLIDAY			
18	0.06½	0.06½	0.05¾L	0.06¼
19	0.07¼	0.07¼	0.06¼	0.06¼
20	0.06¼	0.06¼	0.05¾	0.05⅞
21	0.06	0.06½	0.06	0.06½
24	0.06½	0.07¼	0.06½	0.07¼A
25	0.07¼	0.07¼	0.06¾	0.06¾
26	0.06½	0.06½	0.06¼	0.06¼
27	0.06¾	0.06¾	0.06	0.06½B
28	0.06½	0.06½	0.06⅛	0.06⅛

86Dec Strike 2.30

Feb	Open	High	Low	Close
3	0.07	0.07¼H	0.06¾	0.07
4	0.07	0.07¼	0.07	0.07
5	0.07	0.07	0.06¾	0.06¾
6	0.06¾	0.06¾	0.06½	0.06¾
7	0.06⅝	0.06⅝	0.06¼	0.06¼
10	0.06¼	0.06½	0.06¼	0.06½
11	0.06	0.06¼	0.06	0.06
12	0.06	0.06	0.05¾	0.05¾
13	0.05½	0.05½	0.04⅞	0.04⅞
14	0.05	0.05	0.04	0.04¼
17	HOLIDAY			
18	0.04	0.04¼	0.04	0.04¼B
19	0.04½	0.04¾	0.04¼	0.04¼A
20	0.04	0.04¼	0.03⅞	0.03⅞
21	0.04	0.04¼	0.04	0.04¼
24	0.04½	0.04⅝	0.04⅜	0.04⅝B
25	0.04¾	0.04¾	0.04¼	0.04¼
26	0.04¼	0.04¼	0.03⅞	0.04
27	0.04⅜	0.04⅜	0.03⅞	0.04 B
28	0.04¼	0.04¼	0.03½L	0.03½

86Dec Strike 2.40

Feb	Open	High	Low	Close
3	0.04¾	0.04⅞H	0.04¾	0.04¾A
4	0.04¾	0.04⅞	0.04½	0.04½
5	0.04¾	0.04¾	0.04½	0.04½
6	0.04½	0.04½	0.04	0.04
7	0.04	0.04⅛	0.03⅞	0.03⅞A
10	0.04	0.04⅜	0.04	0.04⅜
11	0.03⅞	0.04	0.03⅝	0.03⅝
12	0.04	0.04	0.03⅜	0.03⅜
13	0.02¾	0.02⅞	0.02½	0.02⅞
14	0.02⅞	0.03	0.02½	0.02½
17	HOLIDAY			
18	0.02¼	0.02¾	0.02¼	0.02¾B
19	0.03	0.03	0.02½	0.02½
20	0.02½	0.02¾	0.02⅜	0.02⅜
21	0.02½	0.02⅝	0.02½	0.02⅝
24	0.02¾	0.03	0.02¾	0.03
25	0.03½	0.03½	0.03	0.03
26	0.02¾	0.02¾	0.02½	0.02½
27	0.02¾	0.02¾	0.02⅜	0.02⅜
28	0.02½	0.02½	0.02⅛L	0.02⅛B

86Dec Strike 2.50

Feb	Open	High	Low	Close
3	0.03¼	0.03¼H	0.03¼	0.03¼
4	0.03⅛	0.03¼	0.03⅛	0.03¼
5	0.03¼	0.03¼	0.03	0.03
6	0.03	0.03	0.03	0.03
7	0.03	0.03	0.02¾	0.02¾
10	0.02¾	0.03	0.02¾	0.03 B
11	0.02½	0.02½	0.02½	0.02½
12	0.02½	0.02½	0.02¼	0.02¼
13	0.02¼	0.02¼	0.01¾	0.01¾
14	0.01¾	0.01¾	0.01½	0.01½
17	HOLIDAY			
18	0.01½	0.01⅝	0.01½	0.01⅝
19	0.01⅞	0.01⅞	0.01⅝	0.01⅝
20	0.01¾	0.01¾	0.01½	0.01½
21	0.01½	0.01¾	0.01½	0.01¾
24	0.01¾	0.01⅞	0.01¾	0.01¾B
25	0.01⅞	0.01⅞	0.01¾	0.01¾
26	0.01⅝	0.01⅝	0.01½	0.01⅝
27	0.01⅝	0.01⅝	0.01½	0.01½
28	0.01½	0.01½	0.01⅜L	0.01⅜B

86Dec Strike 2.60

Feb	Open	High	Low	Close
3	0.02¼	0.02¼H	0.02¼	0.02¼
4	0.02¼	0.02¼	0.02	0.02
5	0.02⅛	0.02⅛	0.02	0.02
6	0.02¼	0.02¼	0.02	0.02
7	0.02	0.02	0.01¾	0.01¾
10	0.01¾	0.01¾	0.01¾	0.01¾
11	0.01¾	0.01¾	0.01½	0.01½
12	0.01½	0.01½	0.01¼	0.01¼
13	0.01¼	0.01¼	0.01	0.01
14	0.01	0.01	0.01	0.01
17	HOLIDAY			
18	0.01	0.01	0.01	0.01
19	0.01	0.01	0.01	0.01
20	0.01	0.01	0.01	0.01
21	0.01	0.01	0.01	0.01
24	0.01	0.01	0.01	0.01
25	0.01⅛	0.01⅛	0.01	0.01
26	0.01	0.01	0.00⅞	0.01
27	0.01⅛	0.01⅛	0.00⅞	0.00⅞A
28	0.00⅞	0.00⅞	0.00¾L	0.00¾

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		6	27	46	11	12	46	148
4		16	197	505	509H	294H	206	1,727H
5	1L	3	11	26	117	22	3	183
6		10	14	5L	22	7L	55	113
7		3	28	17	162	98	109	417
10		9	10L	13	49	24	3	108
11		2L	23	7	56	8	4	100L
12		2	15	18	19	26	97	177
13	101H	49	63	53	123	58	60	507
14	4	62	37	27	222	45	26	423
17	**HOLIDAY**							
18	12	47	40	27	14	68	43	251
19	7	82	52	128	10L	18	3	300
20		218	190	231	459	204	147	1,449
21	1	434H	44	13	23	29	1L	545
24	28	28	363H	25	27	27	14	512
25	5	29	32	11	48	23	105	253
26	70	65	32	591H	101	67	210	1,136
27	26	27	74	80	421	25	17	670
28		11	55	75	141	10	517H	809
TOTAL	255	1,103	1,307	1,898	2,534	1,065	1,666	9,828

Call open contracts Reported in contracts—Future 86Dec

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3	102	14L	297L	570L	1,282L	715L	803L	3,783L
4	102	30	448	762	1,584	922	828	4,676
5	102	33	457	786	1,714	940	829	4,861
6	102	40	471	789	1,726	940	837	4,905
7	102	43	477	798	1,359	989	855	4,623
10	102	52	485	811	1,384	1,002	858	4,694
11	102	53	498	809	1,436	1,004	862	4,764
12	102	55	503	821	1,438	995	884	4,798
13	85L	86	514	838	1,440	1,021	919	4,903
14	86	113	527	851	1,624	1,048	940	5,189
17	**HOLIDAY**							
18	96	152	530	863	1,637	1,107	957	5,342
19	97	187	553	881	1,638	1,103	958	5,417
20	97	378	742	931	1,845	1,165H	1,100	6,258
21	98	756	782	722	1,752	1,012	1,101	6,223
24	114	771	826	733	1,757	1,023	1,112	6,336
25	119	783	845	740	1,774	1,029	1,212	6,502
26	179	813	836	879	1,812	1,076	1,263	6,858
27	180H	821	845	939	1,852	1,061	1,230	6,928
28	170	825H	873H	989H	1,986H	1,061	1,728H	7,632H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 2.20				87Mar Strike 2.30				87Mar Strike 2.40			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11					0.11½	0.11½**H**	0.11½	0.11½				
12								0.11½**N**				
13					0.10½	0.10½	0.10½	0.10½				
14					0.10½	0.10½	0.10½	0.10½	0.05¼	0.05¼	0.05¼**L**	0.05¼
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	0.11½	0.11½	0.11½**L**	0.11½				0.10 **A**				0.05¼**N**
19				0.12 **B**				0.10 **N**	0.06	0.06½**H**	0.06	0.06
20	0.12	0.12	0.12	0.12				0.08¾**A**	0.05¾	0.05¾	0.05¼	0.05¼**B**
21				0.12 **N**	0.08	0.08	0.08 **L**	0.08				0.05¼**N**
24	0.12	0.12	0.12	0.12				0.08½**B**				0.06 **B**
25				0.12¼**B**				0.09 **B**				0.06 **N**
26	0.12¼	0.12½	0.12¼	0.12½	0.08¾	0.08¾	0.08¾	0.08¾				0.06 **N**
27	0.13	0.13 **H**	0.13	0.13	0.09	0.09	0.08	0.08				0.06 **N**
28	0.11¾	0.11¾	0.11¾	0.11¾				0.08 **N**				0.06 **N**

Call volume of sales Reported in contracts—Future 87Mar

Feb	2.20	2.30	2.40	TOTAL
3				
4				
5				
6				
7				
10				
11		2		2
12				
13		2		2
14		5		5
17	**HOLIDAY**			
18	7**H**		6	13
19				
20	4	1**L**	1**L**	6
21		5	4	9
24			15**H**	15**H**
25	1**L**			1**L**
26	4	2		6
27	7	6**H**		13
28	3			3
TOTAL	26	23	26	75

Call open contracts Reported in contracts—Future 87Mar

Feb	2.20	2.30	2.40	TOTAL
3				
4				
5				
6				
7				
10				
11		2**L**		2**L**
12		2		2
13		4		4
14		9		9
17	**HOLIDAY**			
18	7**L**	9	6**L**	22
19	7	9	6	22
20	11	10	7	28
21	11	15	9	35
24	11	15	21**H**	47
25	12	15	21	48
26	16	17	21	54
27	23	20**H**	21	64
28	26**H**	20	21	67**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86May Strike 2.20

Mar	Open	High	Low	Close
3				0.10 **N**
4	0.10½	0.10½	0.07½	0.07½
5	0.07¼	0.09½	0.05¼**L**	0.09½
6	0.10	0.10½	0.09¾	0.10½
7	0.12	0.12	0.10¼	0.10¼
10	0.12	0.12	0.11½	0.12 **B**
11	0.13	0.13¼	0.12¼	0.12¼
12				0.11 **N**
13				0.11⅞**N**
14	0.13	0.13	0.13	0.13
17	0.14¾	0.14¾**H**	0.14	0.14
18	0.14¾	0.14¾	0.14¾	0.14¾
19				0.13¾**N**
20	0.14¼	0.14¼	0.12¾	0.12¾**A**
21				0.12 **N**
24				0.11 **B**
25				0.12½**N**
26				0.14½**N**
27	0.13	0.13	0.13	0.13
28	**HOLIDAY**			
31				0.14½**N**

86May Strike 2.30

Mar	Open	High	Low	Close
3	0.03¼	0.03¾	0.03	0.03½
4	0.04	0.04¼	0.02¼	0.02¼**A**
5	0.02¼	0.03⅜	0.02 **L**	0.03⅜
6	0.04	0.04⅛	0.03⅝	0.04⅛**B**
7	0.04¼	0.04¾	0.04	0.04⅛
10	0.03¾	0.05¼	0.03¾	0.05¼
11	0.05¾	0.06	0.04½	0.04½
12	0.04	0.04	0.03⅝	0.03¾**B**
13	0.03½	0.05	0.03½	0.05
14	0.05½	0.06	0.05	0.06
17	0.06¼	0.07¼**H**	0.05¾	0.06½
18	0.06	0.07	0.05½	0.07 0.06¾**A**
19	0.05	0.05½	0.04¾	0.05¼**A**
20	0.05½	0.05½	0.04½	0.04½**A**
21	0.04¼	0.05	0.04	0.04
24	0.03	0.03½	0.03	0.03½**B**
25	0.03½	0.04¼	0.03½	0.03⅞
26	0.05	0.05¾	0.04½	0.05½
27	0.05¼	0.05¼	0.04⅛	0.04¼
28	**HOLIDAY**			
31	0.04	0.05¾	0.04	0.05¾

86May Strike 2.40

Mar	Open	High	Low	Close
3	0.00⅞	0.01	0.00⅞	0.01
4	0.01⅛	0.01¼	0.00½**L**	0.00½
5	0.00⅝	0.01	0.00⅝	0.01
6	0.01⅜	0.01¾	0.01⅛	0.01⅜
7	0.01½	0.01¾	0.01¼	0.01⅜
10	0.01¼	0.01⅝	0.01¼	0.01⅝
11	0.01¾	0.01⅞	0.01⅜	0.01⅜
12	0.01⅛	0.01¼	0.01	0.01¼
13	0.01	0.01⅝	0.01	0.01⅝
14	0.01½	0.01¾	0.01½	0.01¾
17	0.02	0.02⅜**H**	0.01⅜	0.01½**B**
18	0.01½	0.01¾	0.01⅜	0.01½**A**
19	0.01	0.01⅛	0.00⅞	0.01⅛
20	0.01¼	0.01¼	0.00⅞	0.01
21	0.00⅞	0.01¼	0.00⅞	0.00⅞**A**
24	0.00⅝	0.00⅝	0.00⅝	0.00⅝
25	0.00½	0.00⅝	0.00½	0.00⅝**B**
26	0.01¼	0.01¼	0.00¾	0.01
27	0.01	0.01	0.00⅝	0.00⅝**A**
28	**HOLIDAY**			
31	0.00¾	0.01	0.00¾	0.01

86May Strike 2.50

Mar	Open	High	Low	Close
3	0.00¼	0.00⅜	0.00¼	0.00¼
4	0.00½	0.00½	0.00¼	0.00¼
5	0.00¼	0.00¼	0.00¼	0.00¼
6	0.00⅜	0.00½	0.00⅜	0.00½
7	0.00½	0.00¾**H**	0.00¼	0.00¼
10	0.00½	0.00½	0.00⅜	0.00⅜
11	0.00⅜	0.00⅜	0.00¼	0.00¼
12	0.00¼	0.00¼	0.00⅛**L**	0.00⅛
13	0.00⅛	0.00⅜	0.00⅛	0.00⅜
14	0.00⅜	0.00½	0.00⅜	0.00½
17	0.00⅝	0.00¾	0.00⅜	0.00½**B**
18	0.00¼	0.00¼	0.00¼	0.00¼
19	0.00¼	0.00¼	0.00⅛	0.00⅛
20	0.00⅛	0.00⅛	0.00⅛	0.00⅛
21	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24				0.00⅛**N**
25				0.00⅛**N**
26	0.00¼	0.00¼	0.00⅛	0.00⅛
27	0.00⅛	0.00⅛	0.00⅛	0.00⅛
28	**HOLIDAY**			
31	0.00⅛	0.00⅛	0.00⅛	0.00⅛

86May Strike 2.60

Mar	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12				0.00⅛**N**
13				0.00⅛**N**
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17	0.00⅛	0.00¼**H**	0.00⅛	0.00⅛
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26				0.00⅛**N**
27				0.00⅛**N**
28	**HOLIDAY**			
31				0.00⅛**N**

86May Strike 2.70

Mar	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
13				0.00⅛**N**
14	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28	**HOLIDAY**			
31				0.00⅛**N**

86May Strike 2.80

Mar	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28	**HOLIDAY**			
31				0.00⅛**N**

86May Strike 3.00

Mar	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
13	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
14				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28	**HOLIDAY**			
31				0.00⅛**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86May

Mar	2.20	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
3	2	148	16	103					269
4	30	193	95	93					411
5	11	99	34	138	7				289
6	22	171	126	32	56				407
7	110H	996H	189	102	2				1,399H
10	58	115	233	25	9				440
11	11	71	165	109	1L				357
12		7	28	84					119
13		42	74	48				5H	169
14	4	42	82	684H	194	330			1,336
17	11	171	154	92	286H	350H			1,064
18		59	58	2L	27	50L			196
19	1L	60	173	7					241
20	4	105	77	54					240
21		47	241H	138					426
24		39	15						54L
25		43	3L		130				176
26		6L	46	2	25				79
27	1	10	43	134					188
28	HOLIDAY								
31		60	22	33					115
TOTAL	265	2,484	1,874	1,880	737	730		5	7,975

Call open contracts Reported in contracts—Future 86May

Mar	2.20	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
3	6L	645L	1,947	2,067	898L	253L	249H	721H	6,786L
4	36	765	1,999	2,016	898	253	249	721	6,937
5	43	821	2,024	1,957L	905	253	249	721	6,973
6	60	839	1,996	1,957	905	253	249	721	6,980
7	159	1,452	2,004	1,958	903	253	249	721	7,699
10	216	1,524	2,083H	1,958	907	253	249	721	7,911
11	216	1,550	2,020	1,969	907	253	249	721	7,885
12	216	1,545	2,016	2,017	906	253	249	721	7,923
13	216	1,554	1,986	2,010	906	253	249	721	7,895
14	216	1,560	2,031	2,591H	1,069	552	249	721	8,989
17	218H	1,581H	1,883	2,545	1,349	894	249	721	9,440
18	218	1,559	1,864	2,546	1,372	944H	249	721	9,473
19	218	1,569	1,826	2,547	1,372	944	249	721	9,446
20	218	1,487	1,823	2,588	1,374H	944	249	721	9,404
21	218	1,513	1,884	2,581	1,374	944	249	721	9,484H
24	218	1,511	1,838	2,555	1,374	944	249	721	9,410
25	218	1,487	1,838	2,560	1,374	944	249	721	9,391
26	179	1,482	1,825	2,559	1,374	944	249	721	9,333
27	178	1,483	1,805L	2,546	1,374	944	249	721	9,300
28	HOLIDAY								
31	78	1,475	1,820	2,541	1,374	944	249	721	9,202

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.00

Mar	Open	High	Low	Close
3				0.26 **N**
4				0.24½**N**
5				0.26¾**N**
6				0.29 **N**
7				0.29 **N**
10				0.30½**N**
11				0.28 **N**
12				0.28 **N**
13				0.30¾**N**
14				0.32 **N**
17				0.33¼**N**
18				0.33¼**N**
19				0.31¾**N**
20				0.29¼**N**
21				0.27 **N**
24				0.26½**N**
25				0.28¼**N**
26				0.30 **N**
27				0.28¾**N**
28	**HOLIDAY**			
31				0.30½**N**

86Jul Strike 2.20

Mar	Open	High	Low	Close
3	0.09¾	0.11	0.09¾	0.11 **B**
4	0.11½	0.12	0.09¼	0.09¼**A**
5	0.09	0.10¼	0.08½**L**	0.10
6	0.11	0.11¾	0.11	0.11¾
7				0.11¾**N**
10	0.11	0.13	0.11	0.13 **A**
11	0.13	0.13¼	0.12	0.12 **A**
12	0.11	0.11	0.11	0.11
13	0.10½	0.11¾	0.10½	0.11¾**B**
14	0.13¾	0.13¾	0.13¾	0.13¾
17				0.13¾**N**
18	0.15½	0.15½**H**	0.14	0.14½**B**
19	0.12½	0.13¼	0.12	0.13¼**B**
20	0.13	0.13	0.12	0.12 **A**
21	0.12	0.12	0.11½	0.11½**A**
24	0.09¼	0.09¼	0.09¼	0.09¼
25	0.09½	0.10¾	0.09¼	0.10¾**A**
26	0.11¼	0.12	0.11¼	0.12 **B**
27	0.12	0.12	0.11¾	0.11¾
28	**HOLIDAY**			
31				0.12½**B**

86Jul Strike 2.30

Mar	Open	High	Low	Close
3	0.05¼	0.06	0.05	0.05¾
4	0.06	0.06	0.04½	0.04½
5	0.04½	0.05⅝	0.04 **L**	0.05¼
6	0.05¾	0.06½	0.05¾	0.06½
7	0.07	0.07¼	0.06	0.06
10	0.06	0.07¼	0.05¾	0.07
11	0.07⅝	0.07⅝	0.06	0.06
12	0.06	0.06	0.05¼	0.05¾
13	0.05¾	0.06¾	0.05¾	0.06¾
14	0.08	0.08¼	0.07½	0.08¼
17	0.08⅞	0.09¼**H**	0.07½	0.08
18	0.08½	0.08½	0.07¾	0.08
19	0.06¾	0.07¼	0.06¾	0.07¼
20	0.07	0.07	0.06	0.06
21	0.06	0.06⅝	0.05¼	0.05¼
24	0.05	0.05	0.04¾	0.04¾
25	0.04¾	0.05½	0.04¾	0.05½
26	0.05⅝	0.06¼	0.05⅝	0.06¼**B**
27	0.06¼	0.06¼	0.05⅞	0.05⅞
28	**HOLIDAY**			
31	0.05¾	0.06¾	0.05¾	0.06½

86Jul Strike 2.40

Mar	Open	High	Low	Close
3	0.02¾	0.02¾	0.02½	0.02¾
4	0.03	0.03	0.01¾**L**	0.01¾
5	0.01¾	0.02½	0.01¾	0.02½
6	0.03	0.03½	0.02¾	0.03½**B**
7	0.03½	0.03¾	0.02¾	0.03
10	0.02¾	0.03¾	0.02¾	0.03½**B**
11	0.03¾	0.03¾	0.03	0.03
12	0.03	0.03	0.02¼	0.02½
13	0.03	0.03½	0.03	0.03½**B**
14	0.03¾	0.04⅛	0.03¾	0.04
17	0.04¼	0.04½**H**	0.03½	0.04
18	0.04	0.04¼	0.03⅞	0.04
19	0.02¾	0.03½	0.02¾	0.03
20	0.03	0.03¼	0.03	0.03
21	0.03	0.03¼	0.02¼	0.02½
24	0.02½	0.02½	0.02	0.02⅛
25	0.02¼	0.02½	0.02¼	0.02½**B**
26	0.02¾	0.03	0.02½	0.03
27	0.03	0.03	0.02½	0.02¾
28	**HOLIDAY**			
31	0.02½	0.03	0.02½	0.02¾

86Jul Strike 2.50

Mar	Open	High	Low	Close
3	0.01¼	0.01¼	0.01¼	0.01¼
4	0.01⅜	0.01½	0.00¾**L**	0.01⅛
5	0.01	0.01¾	0.01	0.01¾
6	0.01½	0.01¾	0.01½	0.01¾
7	0.02	0.02	0.01¼	0.01¼
10	0.01¼	0.01½	0.01¼	0.01½**A**
11	0.01¾	0.01¾	0.01¼	0.01¼
12	0.01¼	0.01¼	0.01¼	0.01¼
13	0.01¼	0.01¾	0.01¼	0.01¾
14	0.02	0.02	0.02	0.02
17	0.02	0.02¼**H**	0.01¾	0.02
18				0.02 **N**
19	0.01½	0.01¾	0.01½	0.01¾
20	0.01⅝	0.01⅝	0.01¼	0.01¼**A**
21	0.01¼	0.01¼	0.01⅛	0.01⅛
24	0.01	0.01	0.01	0.01
25	0.01¼	0.01¼	0.01	0.01⅛
26	0.01⅛	0.01¼	0.01⅛	0.01⅛
27	0.01¼	0.01¼	0.01¼	0.01¼
28	**HOLIDAY**			
31	0.01¼	0.01¼	0.01¼	0.01¼

86Jul Strike 2.60

Mar	Open	High	Low	Close
3	0.00½	0.00⅝	0.00½	0.00⅝
4	0.00½	0.00½	0.00⅜**L**	0.00½
5	0.00½	0.00¾	0.00½	0.00¾
6	0.00¾	0.00¾	0.00¾	0.00¾
7	0.01	0.01 **H**	0.00½	0.00½
10	0.00⅝	0.00⅝	0.00⅝	0.00⅝
11				0.00½**B**
12				0.00⅝**N**
13	0.00¾	0.00⅞	0.00¾	0.00⅞
14	0.01	0.01	0.01	0.01
17				0.01 **N**
18				0.01 **N**
19	0.00¾	0.00¾	0.00¾	0.00¾
20	0.00¾	0.00¾	0.00½	0.00½
21	0.00½	0.00½	0.00½	0.00½
24	0.00½	0.00½	0.00½	0.00½
25	0.00⅝	0.00½	0.00⅝	0.00½**B**
26				0.00½**N**
27				0.00½**B**
28	**HOLIDAY**			
31				0.00½**B**

86Jul Strike 2.70

Mar	Open	High	Low	Close
3	0.00½	0.00½**H**	0.00⅜	0.00⅜
4				0.00¼**N**
5	0.00¼	0.00¼	0.00¼**L**	0.00¼
6				0.00¼**N**
7	0.00⅜	0.00⅜	0.00⅜	0.00⅜
10				0.00⅜**N**
11				0.00¼**B**
12				0.00¼**N**
13	0.00¼	0.00¼	0.00¼	0.00¼
14				0.00¼**N**
17				0.00¼**N**
18				0.00¼**N**
19				0.00¼**N**
20				0.00¼**N**
21				0.00¼**N**
24	0.00¼	0.00¼	0.00¼	0.00¼
25	0.00¼	0.00¼	0.00¼	0.00¼
26				0.00¼**N**
27				0.00¼**B**
28	**HOLIDAY**			
31				0.00¼**B**

86Jul Strike 2.80

Mar	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10				0.00⅛**B**
11				0.00⅛**A**
12				0.00⅛**N**
13	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
14				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27				0.00⅛**B**
28	**HOLIDAY**			
31				0.00⅛**B**

86Jul Strike 2.90

Mar	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
11				0.00⅛**A**
12				0.00⅛**N**
13				0.00⅛**N**
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28	**HOLIDAY**			
31				0.00⅛**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 3.00

Mar	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
10	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
11				0.00⅛**A**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
28	**HOLIDAY**			
31				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Jul

Mar	2.00	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
3		21	74	122	33	59	15**H**				324
4		20	103	127	84	32				17**H**	383
5		8	75	157	64	64	8		8		384
6		9	77	108	28	12					234
7			242**H**	323**H**	17	14	7				603**H**
10		1**L**	26	206	1**L**	22			5**L**	1**L**	262
11		3	39	35	223**H**						300
12		1	126	105	10						242
13		5	50	76	25	17	13	5**L**			191
14		5	49	240	4	8		12	23**H**		341
17			22	126	31	2**L**					181
18		44	45	33							122**L**
19		4	101	109	13	5					232
20		10	124	28**L**	54	117**H**					333
21		2	50	57	76	3					188
24		1	40	79	23	14	5				162
25		262**H**	33	47	23	10	1**L**				376
26		32	84	109	100			150**H**			475
27		3	30	32	60						125
28	**HOLIDAY**										
31			11**L**	44	76						131
TOTAL		431	1,401	2,163	945	379	49	167	36	18	5,589

Call open contracts Reported in contracts—Future 86Jul

Mar	2.00	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
3		56**L**	1,057**L**	3,271**L**	2,420**L**	1,577**L**	1,294**H**	651**H**	78**H**	667**H**	11,071**L**
4		70	1,132	3,296	2,473	1,577	1,294	651	78	650**L**	11,221
5		75	1,177	3,294	2,492	1,595	1,288	651	70	650	11,292
6		81	1,223	3,283	2,508	1,589	1,288	651	70	650	11,343
7		81	1,442	3,372	2,509	1,601	1,281	651	70	650	11,657
10		81	1,447	3,353	2,509	1,592	1,281	651	65	650	11,629
11		82	1,474	3,453	2,585	1,592	1,281	651	65	650	11,833
12		82	1,463	3,451	2,595	1,592	1,281	651	65	650	11,830
13		85	1,486	3,492	2,611	1,593	1,271	646	65	650	11,899
14		88	1,504	3,546	2,614	1,593	1,271	646	50**L**	650	11,962
17		88	1,493	3,513	2,620	1,593	1,271	646	50	650	11,924
18		113	1,476	3,539	2,620	1,593	1,271	646	50	650	11,958
19		115	1,545	3,595	2,623	1,594	1,271	646	50	650	12,089
20		98	1,582	3,601	2,627	1,657	1,271	646	50	650	12,182
21		99	1,599	3,621	2,641	1,660**H**	1,271	646	50	650	12,237
24		99	1,621	3,653	2,664	1,648	1,271	646	50	650	12,302
25		345	1,641	3,613	2,685**H**	1,653	1,270**L**	646	50	650	12,553
26		369**H**	1,675	3,637	2,611	1,653	1,270	641**L**	50	650	12,556**H**
27		369	1,685	3,644	2,561	1,653	1,270	641	50	650	12,523
28	**HOLIDAY**										
31		369	1,686**H**	3,680**H**	2,498	1,653	1,270	641	50	650	12,497

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Mar	86Sep Strike 2.00				86Sep Strike 2.10				86Sep Strike 2.20			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3					0.09½	0.09½	0.09¼	0.09¼				0.05⅝B
4					0.09	0.09	0.08 L	0.08	0.04½	0.04½	0.04½L	0.04½
5					0.09	0.09	0.08	0.08	0.04¾	0.04¾	0.04½	0.04½
6	0.13¾	0.13¾H	0.13¾L	0.13¾	0.08½	0.09½	0.08½	0.09½	0.06	0.06	0.06	0.06
7				0.13¾N				0.09½N	0.07	0.07	0.06	0.06
10				0.15½B	0.11	0.11	0.11	0.11	0.07½	0.07½	0.06¾	0.06¾
11				0.16 B	0.11	0.11	0.11	0.11	0.06½	0.06½	0.06½	0.06½
12				0.16 N	0.09½	0.09½	0.09½	0.09½	0.06½	0.06½	0.06¼	0.06¼
13				0.16 N				0.11½B	0.07¼	0.07½	0.07¼	0.07½
14				0.16 N	0.13¼	0.13¼	0.12½	0.12½	0.08	0.08	0.08	0.08
17				0.18½B	0.13½	0.13¾H	0.13½	0.13¾B	0.09	0.09 H	0.08¼	0.08¼A
18				0.18½N	0.13½	0.13½	0.13	0.13	0.08½	0.08½	0.08	0.08¼B
19				0.16 N	0.12	0.12	0.12	0.12	0.07¼	0.08	0.07¼	0.07¾A
20				0.16 N	0.12	0.12	0.10	0.10½	0.07	0.07¾	0.06½	0.06½
21				0.16 N	0.10	0.11	0.10	0.10½A	0.07¼	0.07¼	0.06½	0.06½
24				0.18 N	0.10	0.10	0.10	0.10	0.06½	0.06½	0.06	0.06
25				0.18 N	0.10	0.10	0.10	0.10				0.06 N
26				0.19 N				0.10¾B	0.06¾	0.07	0.06½	0.06½
27				0.17 N	0.10	0.10¼	0.09½	0.09½	0.06½	0.06½	0.06¼	0.06¼
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				0.18½N				0.10¼B	0.06	0.06	0.06	0.06

Mar	86Sep Strike 2.30				86Sep Strike 2.40				86Sep Strike 2.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.02¾	0.03¼	0.02¾L	0.03				0.01¾B	0.01	0.01	0.01	0.01
4	0.03⅜	0.03⅜	0.02¾	0.02¾	0.01½	0.01½	0.01½L	0.01½	0.00¾	0.01	0.00¾L	0.00⅞A
5	0.03	0.03	0.02⅝	0.02¾				0.01½N	0.00⅞	0.00⅞	0.00⅞	0.00⅞
6	0.03	0.03¼	0.03	0.03¼B				0.01¾B	0.01	0.01	0.01	0.01
7	0.04	0.04	0.03¼	0.03¼				0.01¾N				0.01 N
10	0.04½	0.04½	0.03¾	0.03¾				0.02 B	0.01¼	0.01¼	0.01¼	0.01¼
11	0.04	0.04	0.03½	0.03½	0.02	0.02	0.02	0.02	0.01½	0.01½	0.01¼	0.01¼
12	0.04	0.04	0.03½	0.03½	0.02¼	0.02¼	0.02¼	0.02¼				0.01¼B
13	0.04½	0.04½	0.04	0.04				0.02¼B				0.01½B
14	0.04	0.04½	0.04	0.04½B				0.02½B	0.02	0.02	0.01½	0.01¾B
17	0.05⅞	0.06 H	0.05	0.05	0.03	0.04 H	0.03	0.03				0.02 B
18	0.05½	0.05½	0.05	0.05	0.03½	0.03½	0.03	0.03				0.02 N
19	0.04	0.04¾	0.04	0.04	0.03	0.03	0.03	0.03	0.02	0.02	0.02	0.02
20	0.04¼	0.04¼	0.04	0.04	0.03	0.03	0.02½	0.02½	0.01¾	0.01¾	0.01¾	0.01¾
21	0.03⅞	0.04¼	0.03⅞	0.04	0.02¾	0.02¾	0.02¼	0.02¼	0.01¾	0.01¾	0.01¾	0.01¾
24	0.03¾	0.03¾	0.03¾	0.03¾	0.02½	0.02½	0.02¼	0.02¼				0.01¾N
25	0.04	0.04	0.03½	0.03¾B	0.02½	0.02¾	0.02¼	0.02¼				0.01¾B
26	0.04¼	0.04½	0.04¼	0.04½				0.02½B	0.02¼	0.02¼H	0.02	0.02 A
27	0.04	0.04	0.03¾	0.04	0.02½	0.02½	0.02¼	0.02¼				0.01¾A
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	0.04	0.04¼	0.03½	0.04¼B	0.02¼	0.02½	0.02¼	0.02½				0.01¾B

Mar	86Sep Strike 2.60				86Sep Strike 2.70			
	Open	High	Low	Close	Open	High	Low	Close
3	0.00⅝	0.00¾	0.00⅝L	0.00⅝				0.00½N
4	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.00⅜A
5				0.00⅝N				0.00⅜N
6	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.00⅜N
7				0.00⅝N				0.00⅜N
10				0.00⅝N				0.00⅜N
11				0.00¾B				0.00⅜N
12				0.00¾B				0.00⅜N
13				0.01 B				0.00⅜N
14				0.01 N				0.00⅜N
17	0.01½	0.01½	0.01½	0.01½				0.00½B
18	0.01¾	0.01¾H	0.01¾	0.01¾				0.00½B
19	0.01½	0.01½	0.01½	0.01½				0.00½N
20				0.01¼A				0.00½N
21				0.01¼N				0.00⅜B
24				0.01¼N				0.00½B
25	0.01¼	0.01¼	0.01¼	0.01¼				0.00½B
26	0.01½	0.01½	0.01½	0.01½				0.00½B
27	0.01¼	0.01¼	0.01¼	0.01¼				0.00⅝B
28	HOLIDAY				HOLIDAY			
31	0.01	0.01¼	0.01	0.01¼				0.00⅝B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Mar	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3		33**H**		27		25	22		107
4		1**L**	1**L**	48	1**L**	92	10		153
5		9	5	13		31			58
6		3	1	38		96	20		158
7	2**H**	1	10	52		172**H**			237**H**
10		1	10	12		1**L**			24
11		6	1	3	3	16			29
12		1	5	15	11				32
13			8	1**L**					9**L**
14		2	1	11		49			63
17		3	2	29	9		4		47
18		5	6	18	18		22		69
19		2	43	92**H**	16	70	1**L**		224
20		20	83**H**	66	2	1			172
21		7	29	33	29	1			99
24		10	7	6	3				26
25		2		64	51**H**		3		120
26			5	9		10	12		36
27		7	30	46	41		1		125
28	**HOLIDAY**								
31			5	47	11		33**H**		96
TOTAL	2	113	252	630	195	564	128		1,884

Call open contracts Reported in contracts—Future 86Sep

Mar	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3		58**L**	100**L**	451**L**	354**L**	236**L**	175	24**H**	1,398**L**
4		59	100	456	355	236	180	24	1,410
5		67	104	468	355	236	170**L**	24	1,424
6		70	104	483	355	237	170	24	1,443
7	2**H**	71	112	489	355	237	170	24	1,460
10	2	72	119	490	355	237	170	24	1,469
11	2	78	119	493	355	245	170	24	1,486
12	2	78	122	499	355	245	170	24	1,495
13	2	78	122	500	355	245	170	24	1,496
14	2	79	123	511	355	285	170	24	1,549
17	2	80	125	503	358	285	174	24	1,551
18	2	81	131	512	363	285	196	24	1,594
19	2	82	170	591	379	354	197	24	1,799
20	2	96	195	637	379	355	197	24	1,885
21	2	102	198	670	384	354	197	24	1,931
24	2	102	205	676	386	354	197	24	1,946
25	2	104	205	673	388	354	196	24	1,946
26	2	104	208	670	388	364**H**	200	24	1,960
27	2	109**H**	226**H**	701	428	364	201	24	2,055
28	**HOLIDAY**								
31	2	109	226	713**H**	436**H**	364	202**H**	24	2,076**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Dec Strike 1.90				86Dec Strike 2.00				86Dec Strike 2.10			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3					0.14½	0.14½	0.14	0.14	0.10	0.10	0.09½	0.09½
4					0.14	0.14	0.14	0.14	0.09¾	0.09¾	0.09	0.09½
5					0.13⅞	0.14	0.13¾	0.14	0.09¼	0.09½	0.09¼	0.09½
6								0.14½**B**	0.09½	0.11	0.09	0.11 **B**
7					0.16	0.16	0.14¾	0.15	0.11	0.11¼	0.10	0.10½
10					0.15	0.16	0.14½	0.16	0.10½	0.11⅜	0.10	0.11⅜
11					0.16	0.16¼	0.15¾	0.15¾**A**	0.11¼	0.11¼	0.10½	0.10½
12					0.15¼	0.16	0.15¼	0.15¾	0.10½	0.11	0.10	0.10¾
13					0.15½	0.17¾	0.15½	0.17¾	0.10¾	0.12⅝	0.10½	0.12⅝
14					0.18	0.18 **H**	0.17½	0.18	0.12⅞	0.12⅞**H**	0.12	0.12
17					0.18	0.18	0.17¾	0.17¾**A**	0.12¾ 0.12½	0.12¾	0.12	0.12
18					0.16½	0.17	0.16½	0.16¾**A**	0.11¾ 0.12	0.12½	0.11	0.11
19					0.14	0.14¼	0.13½	0.14	0.10	0.10	0.09	0.09½
20					0.14	0.14½	0.12½	0.12½	0.09½	0.09¾	0.08¾	0.08¾
21					0.12½	0.13½	0.12¼	0.13 **A**	0.08½	0.09	0.08¼	0.08½
24					0.13½	0.13½	0.12 **L**	0.13	0.08¾	0.08¾	0.08 **L**	0.08¾
25	0.20	0.20 **H**	0.20 **L**	0.20	0.14	0.14	0.13½	0.13½	0.09	0.09½	0.08¾	0.09¼
26				0.20½**N**	0.14	0.14½	0.13¾	0.13¾	0.10	0.10	0.09½	0.09¾
27				0.19½**N**	0.13⅞	0.13¾	0.12½	0.12½**A**	0.09½	0.09½	0.08½	0.08½
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				0.20 **N**	0.12½	0.13¾	0.12½	0.13	0.08¼	0.09¼	0.08¼	0.09

	86Dec Strike 2.20				86Dec Strike 2.30				86Dec Strike 2.40			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0.05¾	0.06	0.05¾	0.06	0.04	0.04	0.03½	0.03½	0.02¼	0.02⅜	0.02¼**L**	0.02¼
4	0.06	0.06¼	0.05⅞	0.05⅞	0.04	0.04	0.03½	0.03½	0.02½	0.02½	0.02¼	0.02½
5	0.06	0.06	0.05¾	0.05⅞	0.04	0.04	0.03¾	0.03⅞	0.02¼	0.02¼	0.02¼	0.02¼
6	0.06	0.06½	0.05¼**L**	0.06½	0.04	0.04	0.03¾**L**	0.04	0.02½	0.02¾	0.02⅛	0.02¾**B**
7	0.06¾	0.07	0.06½	0.06¾	0.04½	0.04½	0.03¾	0.03¾	0.02¾	0.02⅞	0.02¾	0.02¾
10	0.06½	0.07¼	0.06½	0.07	0.04½	0.04⅝	0.04½	0.04½	0.03¼	0.03¼	0.03	0.03
11	0.07½	0.07½	0.06¾	0.06¾	0.04¾	0.04¾	0.04¼	0.04¼	0.03	0.03	0.03	0.03
12	0.07	0.07½	0.07	0.07½	0.04½	0.04¾	0.04½	0.04¾	0.03¼	0.03¼	0.03¼	0.03¼
13	0.07½	0.08½**H**	0.07½	0.08	0.05	0.05⅝	0.04¾	0.05⅝	0.03¼	0.03¾**H**	0.03¼	0.03¾
14	0.08¼	0.08½	0.08	0.08	0.05½	0.05¾	0.05⅜	0.05½**A**	0.03¾	0.03¾	0.03½	0.03¾
17	0.08¼	0.08¼	0.07¾	0.08 **B**	0.05¾	0.05⅞**H**	0.05½	0.05½**A**	0.03¾	0.03¾	0.03¾	0.03¾
18	0.08	0.08	0.07¼	0.07½	0.05½	0.05½	0.05	0.05	0.03½	0.03¾	0.03½	0.03½
19	0.06 0.06½	0.06½	0.05½	0.06	0.04	0.04¼	0.03½	0.03⅞**A**	0.03	0.03¼	0.02¾	0.02¾
20	0.06½	0.06¾	0.05½	0.05¾**B**	0.04	0.04¼	0.03½	0.03½	0.02¾	0.02⅞	0.02¾	0.02¾
21	0.05¾ 0.06	0.06	0.05¼	0.05½	0.03½	0.04	0.03½	0.03½	0.02¾	0.03	0.02¾	0.02¾
24	0.05½	0.06	0.05¼	0.06	0.03½	0.04	0.03½	0.04	0.02¾	0.02¾	0.02¾	0.02¾
25	0.06	0.06⅜	0.05⅞	0.06⅜	0.04½	0.04½	0.04	0.04	0.03	0.03	0.02¾	0.02¾
26	0.06½	0.06½	0.06¼	0.06½	0.04⅜	0.04½	0.04¼	0.04¼	0.03	0.03	0.02⅞	0.03
27	0.06¼	0.06¼	0.05¾	0.05¾	0.04	0.04	0.03⅝	0.03¾	0.03	0.03	0.02¾	0.03
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31	0.05¾	0.06⅛	0.05¼	0.06	0.03½	0.04	0.03½	0.04 **B**	0.02¾	0.03	0.02¾	0.03

	86Dec Strike 2.50				86Dec Strike 2.60			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0.01½	0.01½	0.01½	0.01½	0.01	0.01	0.00⅞**L**	0.00⅞**A**
4	0.01½	0.01½	0.01⅜**L**	0.01⅜	0.00⅞	0.00⅞	0.00⅞	0.00⅞
5	0.01½	0.01½	0.01½	0.01½	0.00⅞	0.00⅞	0.00⅞	0.00⅞
6	0.01½	0.01⅝	0.01⅝	0.01⅝**B**	0.01	0.01	0.00⅞	0.00⅞
7	0.01¾	0.01⅞	0.01¾	0.01¾**A**	0.01	0.01	0.01	0.01
10	0.01⅝	0.01¾	0.01⅝	0.01¾	0.01¼	0.01¼	0.01¼	0.01¼
11	0.01⅞	0.01⅞	0.01⅞	0.01⅞	0.01	0.01	0.01	0.01
12				0.02 **B**				0.01 **N**
13	0.02	0.02⅜	0.02	0.02⅜**B**				0.01½**B**
14	0.02⅜	0.02⅜	0.02¼	0.02¼				0.01½**N**
17	0.02½	0.02½**H**	0.02¼	0.02⅜	0.01½	0.01½**H**	0.01½	0.01½
18	0.02⅜	0.02½	0.02¼	0.02¼	0.01½	0.01½	0.01½	0.01½
19	0.02	0.02¼	0.01⅞	0.01⅞**A**	0.01¼	0.01¼	0.01¼	0.01¼
20	0.02	0.02⅛	0.01¾	0.01¾	0.01¼	0.01¼	0.01	0.01
21	0.01½	0.01¾	0.01½	0.01¾	0.01	0.01¼	0.01	0.01
24	0.02	0.02	0.01⅞	0.01⅞	0.01¼	0.01¼	0.01¼	0.01¼
25	0.02	0.02	0.02	0.02				0.01¼**B**
26	0.02⅛	0.02⅛	0.02	0.02				0.01¼**B**
27	0.02	0.02	0.01¾	0.01¾	0.01¼	0.01¼	0.01	0.01
28	**HOLIDAY**				**HOLIDAY**			
31	0.02	0.02	0.01⅞	0.01⅞	0.01¼	0.01¼	0.01¼	0.01¼

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Mar	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		3	81	28	45	215	20	7	399
4		2	81	233	14**L**	11	18	50	409
5		3	56	85	105	3	14	14	280
6		1**L**	76	21	24	16	13	99	250
7		13	64	179	37	11	12	125**H**	441
10		8	34	42	37	2**L**	42	21	186**L**
11		84**H**	28**L**	206	26	22	3	10	379
12		30	72	18**L**	142**H**	4			266
13		7	117	136	54	56	53		423
14		7	45	287**H**	59	85	46		529
17		5	53	105	35	41	4	42	285
18		24	186	100	16	72	104	21	523
19		45	89	160	98	28	62	32	514
20		26	29	79	70	217**H**	15	4	440
21		23	113	28	37	39	45	7	292
24		70	90	86	24	6	2**L**	2**L**	280
25	1**H**	7	176	182	34	7	15		422
26		20	30	34	30	74	73		261
27		55	182	220	63	59	107**H**	13	699
28	**HOLIDAY**								
31		16	347**H**	230	23	59	2	64	741**H**
TOTAL	1	449	1,949	2,459	973	1,027	650	511	8,019

Call open contracts Reported in contracts—Future 86Dec

Mar	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		171**L**	874**L**	873**L**	1,003**L**	2,186	1,073	1,733**L**	7,913**L**
4		173	944	1,058	1,004	2,185**L**	1,090	1,758	8,212
5		176	931	1,133	1,107	2,185	1,098	1,772	8,402
6		177	947	1,108	1,109	2,189	1,100	1,871	8,501
7		178	973	1,232	1,109	2,189	1,092	1,926	8,699
10		184	988	1,264	1,141	2,189	1,056**L**	1,927	8,749
11		237	987	1,458	1,161	2,189	1,056	1,934	9,022
12		266	962	1,469	1,218	2,188	1,056	1,934	9,093
13		272	937	1,477	1,241	2,193	1,106	1,934	9,160
14		273	938	1,669	1,276	2,251	1,142	1,934	9,483
17		278	954	1,543	1,285	2,252	1,146	1,946	9,404
18		284	1,039	1,610	1,287	2,211	1,195	1,954	9,580
19		320	1,111	1,703	1,319	2,205	1,212	1,986	9,856
20		339	1,124	1,700	1,325	2,407	1,219	1,989	10,103
21		352	1,213	1,711	1,334	2,407	1,234	1,986	10,237
24		389	1,247	1,720	1,338**H**	2,407	1,236	1,988	10,325
25	1**H**	396	1,354	1,894	1,322	2,407	1,242	1,988	10,604
26	1	409	1,356	1,904	1,322	2,391	1,314	1,988	10,685
27	1	461	1,483**H**	1,940	1,329	2,391	1,372	1,995	10,972
28	**HOLIDAY**								
31	1	476**H**	1,476	1,990**H**	1,329	2,426**H**	1,373**H**	2,035**H**	11,106**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.10

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11	0.17½	0.17½	0.17½	0.17½
12				0.17½N
13				0.20 N
14	0.21½	0.21½H	0.21½	0.21½
17				0.21 A
18				0.21 N
19				0.17½A
20				0.16½A
21	0.1[illegible]	0.16½	0.16½L	0.16½
24				0.16½N
25				0.16½N
26	0.17	0.17	0.17	0.17
27				0.17 A
28	HOLIDAY			
31				0.17 N

87Mar Strike 2.20

Mar	Open	High	Low	Close
3	0.11½	0.11½	0.11½	0.11½
4	0.11½	0.11½	0.11½	0.11½
5				0.11½N
6	0.11	0.11	0.11 L	0.11
7	0.12	0.12	0.12	0.12
10				0.12 N
11				0.12 N
12				0.12½B
13	0.15	0.15	0.15	0.15
14	0.16	0.16	0.16	0.16
17	0.16¼	0.16¼H	0.16	0.16
18	0.15½	0.15½	0.15	0.15
19	0.13	0.13	0.13	0.13
20	0.13	0.13	0.12½	0.12½
21	0.12	0.13	0.12	0.12½A
24				0.12½N
25	0.13	0.13	0.13	0.13
26				0.13 N
27				0.13 A
28	HOLIDAY			
31	0.13	0.13	0.13	0.13

87Mar Strike 2.30

Mar	Open	High	Low	Close
3				0.08 N
4				0.08 N
5				0.08 N
6				0.08 N
7				0.08 N
10				0.08¾B
11				0.08¾N
12	0.09¼	0.09¼	0.09¼L	0.09¼
13				0.10 N
14	0.11¾	0.11¾H	0.11½	0.11½
17				0.11½N
18	0.11½	0.11½	0.11½	0.11½
19	0.10	0.10	0.10	0.10
20				0.10 N
21				0.09¾A
24				0.09¾N
25				0.09¾N
26				0.09¾N
27				0.09¾N
28	HOLIDAY			
31				0.09¼A

87Mar Strike 2.40

Mar	Open	High	Low	Close
3	0.05½	0.05½	0.05½L	0.05½
4				0.05½N
5				0.05½N
6				0.05½N
7	0.05½	0.06	0.05½	0.06
10				0.06 N
11				0.06 N
12	0.07	0.07	0.07	0.07
13				0.07½N
14				0.08 B
17				0.08¼B
18	0.08	0.08 H	0.08	0.08
19				0.07¼B
20				0.07¼N
21				0.07¼A
24				0.07¼N
25				0.07¼N
26				0.07¼N
27				0.07¼A
28	HOLIDAY			
31				0.07¼N

Call volume of sales Reported in contracts—Future 87Mar

Mar	2.10	2.20	2.30	2.40	TOTAL
3		2		5H	7
4		31			31
5					
6		4			4
7		2		2L	4
10				4	4
11					
12	1H		1L	5	7
13					
14	1	38H	5		44H
17		4	1		5
18		2	1	3	6
19		8	9H		17
20		8			8
21	1	12			13
24					
25		1L			1L
26					
27	1				1
28	HOLIDAY				
31		1			1
TOTAL	4	113	17	19	153

Call open contracts Reported in contracts—Future 87Mar

Mar	2.10	2.20	2.30	2.40	TOTAL
3		28L	20L	24L	72L
4		59	20	24	103
5		59	20	24	103
6		63	20	24	107
7		65	20	26	111
10		65	20	26	111
11		65	20	26	111
12	1L	65	21	28	115
13	1	65	21	28	115
14	2	101	25	28	156
17	2	105	26	28	161
18	2	106	27	31H	166
19	2	108	36H	31	177
20	2	115	36	31	184
21	3	115	36	31	185
24	3	115	36	31	185
25	3	115	36	31	185
26	3	115	36	31	185
27	4H	115	36	31	186
28	HOLIDAY				
31	4	116H	36	31	187H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86May Strike 2.20

Apr	Open	High	Low	Close	
1	0.15¾	0.16½H	0.15¾	0.16½B	
2	0.16	0.16	0.16	0.16	
3				0.14½N	
4	0.13	0.14	0.13	0.13¼A	
7				0.14 B	
8	0.13	0.13	0.13	0.13	
9				0.08¼N	
10				0.08¼N	
11	0.08¼	0.08¼	0.07½L	0.07½	0.08
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					

86May Strike 2.30

Apr	Open	High	Low	Close	
1	0.05¾	0.07 H	0.05	0.06¾	0.07
2	0.06½	0.06¾	0.05	0.06½A	
3	0.05½	0.05½	0.03¾	0.04	
4	0.03½	0.05	0.03¼	0.03½B	
7	0.03	0.05	0.03	0.05	
8	0.05	0.05	0.03	0.03	
9	0.02¾	0.02¾	0.00½	0.00½	
10	0.00½	0.00⅝	0.00¼	0.00¼	
11	0.00⅛	0.00¼	0.00⅛L	0.00⅛	
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					

86May Strike 2.40

Apr	Open	High	Low	Close
1	0.00¾	0.01 H	0.00½	0.01
2	0.00¾	0.01	0.00½	0.00⅞
3	0.00¾	0.00¾	0.00⅜	0.00⅜
4	0.00½	0.00½	0.00¼	0.00¼
7	0.00¼	0.00¼	0.00¼	0.00¼
8	0.00¼	0.00¼	0.00⅛L	0.00⅛
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.50

Apr	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.60

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.70

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.80

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 3.00

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86May

Apr	2.20	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
1	2	86	95	2					185
2	2	44	141						187
3		38	9						47L
4	57H	92	107						256
7		19	189H		16H				224
8	1L	9L	67	51H					128
9		275H	175						450H
10		113							113
11	2	84	3L	1L					90
14									
15									
16									
17									
18									
21									
22									
23									
24									
25									
28									
29									
30									
TOTAL	64	760	786	54	16				1,680

Call open contracts Reported in contracts—Future 86May

Apr	2.20	2.30	2.40	2.50	2.60	2.70	2.80	3.00	TOTAL
1	76H	1,458H	1,790L	2,541H	1,374H	944H	249H	721H	9,153
2	74	1,405	1,848	2,541	1,374	944	249	721	9,156H
3	74	1,385	1,821	2,541	1,374	944	249	721	9,109
4	74	1,299	1,832	2,541	1,374	944	249	721	9,034
7	74	1,282	1,885H	2,541	1,358L	944	249	721	9,054
8	74	1,279L	1,850	2,490L	1,358	944	249	721	8,965L
9	73L	1,377	1,829	2,490	1,358	944	249	721	9,041
10	73	1,352	1,824	2,490	1,358	944	249	721	9,011
11									
14									
15									
16									
17									
18									
21									
22									
23									
24									
25									
28									
29									
30									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.00

Apr	Open	High	Low	Close
1				0.32 **N**
2				0.32 **N**
3				0.29 **N**
4	0.27	0.27¼**H**	0.27	0.27¼**B**
7				0.29 **N**
8				0.27½**N**
9				0.21 **N**
10				0.20 **N**
11				0.19¼**N**
14				0.20½**N**
15				0.19 **N**
16				0.17½**N**
17				0.18 **N**
18				0.18 **N**
21	0.18	0.18¼	0.18 **L**	0.18¼
22				0.21½**N**
23	0.22	0.22	0.21¾	0.21¾
24				0.19¾**N**
25				0.19 **N**
28				0.18½**N**
29				0.22¾**N**
30				0.32¾**N**

86Jul Strike 2.10

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10	0.11¾	0.12¾	0.11¾	0.12¼
11	0.11	0.11½	0.11	0.11½
14				0.12¼**N**
15				0.11 **N**
16	0.10	0.10	0.09½**L**	0.09½
17	0.10	0.10¾	0.09¾	0.10¾
18	0.10¾	0.10¾	0.10¼	0.10½**B**
21	0.10	0.10½	0.10	0.10¼**B**
22	0.11¼	0.13¼	0.11¼	0.13¼**B**
23				0.13 **N**
24	0.11½	0.11½	0.11½	0.11½
25				0.10¾**N**
28				0.10½**N**
29				0.13½**N**
30	0.16¼	0.23½**H**	0.16¼	0.23½**B**

86Jul Strike 2.20

Apr	Open		High	Low	Close
1	0.12¾		0.13¾	0.11¾	0.13¾**B**
2	0.13		0.14¼	0.13	0.14¼
3	0.11		0.11	0.11	0.11
4	0.10¼		0.11⅛	0.10	0.10¼**B**
7	0.10½		0.11¼	0.10	0.11¼**B**
8	0.11½		0.11½	0.10	0.10¼
9	0.09		0.09	0.06¾	0.06¾
10	0.06¾		0.07	0.05½	0.06 **A**
11	0.06		0.06½	0.05¼	0.05¾
14	0.05½		0.05¾	0.05½	0.05¾**A**
15	0.06		0.06	0.05¾	0.05¾**A**
16	0.05½		0.05⅝	0.04¼	0.04¼
17	0.04¼		0.05	0.04⅛**L**	0.05
18	0.05½		0.05½	0.04½	0.05 **B**
21	0.04¾		0.04¾	0.04¼	0.04⅝
22	0.05½		0.07¼	0.05½	0.06½**A**
23	0.06¾		0.07½	0.06½	0.06½
24	0.06¼		0.06¼	0.05⅜	0.05½
25	0.05¼		0.05¼	0.04¾	0.04¾
28	0.04¾		0.04¾	0.04⅜	0.04¾
29	0.05		0.10	0.05	0.08½
30	0.09½	0.09¾	0.18½**H**	0.09½	0.18¼

86Jul Strike 2.30

Apr	Open		High	Low	Close
1	0.06½		0.07½	0.05¾	0.07½
2	0.07¼		0.07⅝	0.06¾	0.07⅝
3	0.07½		0.07½	0.05½	0.05½
4	0.05½		0.05¾	0.04¾	0.05¼**B**
7	0.05		0.05¾	0.04¾	0.05⅝
8	0.06		0.06	0.05	0.05
9	0.04¾		0.04¾	0.02½	0.02½
10	0.02½	0.02¾	0.02¾	0.02	0.02
11	0.02½		0.02½	0.02⅛	0.02¼
14	0.02¼		0.02½	0.02	0.02⅜**B**
15	0.02½		0.02⅝	0.02⅛	0.02⅛
16	0.02⅛	0.02⅜	0.02⅜	0.01¾	0.01¾
17	0.02		0.02⅛	0.01⅝**L**	0.02⅛
18	0.02½		0.02½	0.02	0.02 **B**
21	0.02		0.02	0.01⅞	0.01⅞
22	0.02½		0.03¾	0.02½	0.03
23	0.03¼		0.03½	0.02¾	0.02¾
24	0.02¾		0.02¾	0.02⅜	0.02½
25	0.02½		0.02½	0.02	0.02 **A**
28	0.02		0.02	0.01⅝	0.01¾
29	0.02¼		0.05¼	0.02¼	0.03½
30	0.04¼	0.05	0.13½**H**	0.04¼	0.12½

86Jul Strike 2.40

Apr	Open	High	Low	Close	
1	0.02⅞	0.03½	0.02½	0.03½	
2	0.03¼	0.03¾	0.02¾	0.03½**A**	
3	0.03⅜	0.03⅜	0.02	0.02⅛	0.02⅜
4	0.02⅛	0.02⅜	0.01¾	0.02¼	
7	0.01⅞	0.02½	0.01⅞	0.02½	
8	0.02½	0.02½	0.02	0.02⅛	
9	0.01¾	0.01¾	0.01⅛	0.01⅛	
10	0.01	0.01⅛	0.00⅞	0.01	
11	0.01	0.01¼	0.01	0.01¼	
14	0.01	0.01⅛	0.01	0.01⅛**B**	
15	0.01⅛	0.01¼	0.01	0.01	
16	0.01	0.01	0.00¾	0.00¾	
17	0.00¾	0.00⅞	0.00⅝**L**	0.00⅞	
18	0.01⅛	0.01⅛	0.00¾	0.00¾	
21	0.00¾	0.00¾	0.00⅝	0.00¾	
22	0.01	0.01½	0.01	0.01½**B**	
23	0.01½	0.01⅝	0.01⅜	0.01½**A**	
24	0.01⅛	0.01¼	0.01⅛	0.01¼	
25	0.01	0.01	0.00⅞	0.00⅞	
28	0.00⅞	0.01	0.00⅞	0.00⅞	
29	0.01	0.02¾	0.01	0.01¾**B**	
30	0.02½	0.09½**H**	0.02¼	0.08½	0.08¼

86Jul Strike 2.50

Apr	Open	High	Low	Close
1	0.01¼	0.01⅜	0.01⅛	0.01¼
2	0.01¼	0.01½	0.01¼	0.01⅜
3	0.01¼	0.01¼	0.00¾	0.00¾
4	0.00¾	0.01	0.00¾	0.00⅞**A**
7	0.01	0.01⅛	0.00⅞	0.01⅛
8	0.01	0.01	0.00⅞	0.00⅞**B**
9	0.00¾	0.00¾	0.00½	0.00½
10	0.00½	0.00½	0.00⅜**L**	0.00½
11	0.00½	0.00⅝	0.00½	0.00½
14	0.00½	0.00½	0.00⅜	0.00½**B**
15	0.00½	0.00½	0.00½	0.00½
16	0.00½	0.00½	0.00⅜	0.00⅜**A**
17	0.00⅜	0.00⅜	0.00⅜	0.00⅜
18	0.00½	0.00½	0.00⅜	0.00⅜
21	0.00⅜	0.00⅜	0.00⅜	0.00⅜
22	0.00⅝	0.00⅝	0.00⅝	0.00⅝
23	0.00½	0.00⅝	0.00½	0.00½
24	0.00½	0.00½	0.00⅜	0.00½
25	0.00½	0.00½	0.00⅜	0.00⅜
28	0.00⅜	0.00½	0.00⅜	0.00⅜
29	0.00⅝	0.01¼	0.00½	0.01
30	0.01¼	0.06 **H**	0.01¼	0.05¾

86Jul Strike 2.60

Apr	Open	High	Low	Close
1				0.00½**B**
2	0.00⅝	0.00¾	0.00⅝	0.00¾
3	0.00½	0.00⅝	0.00⅜	0.00⅜
4	0.00⅜	0.00½	0.00⅜	0.00½
7	0.00⅜	0.00½	0.00⅜	0.00½
8	0.00½	0.00½	0.00⅜	0.00⅜
9	0.00¼	0.00¼	0.00¼	0.00¼
10	0.00¼	0.00¼	0.00¼	0.00¼
11	0.00¼	0.00¼	0.00¼	0.00¼
14	0.00¼	0.00¼	0.00¼	0.00¼
15	0.00¼	0.00¼	0.00¼	0.00¼
16				0.00¼**N**
17	0.00¼	0.00¼	0.00⅛**L**	0.00⅛
18				0.00¼**N**
21				0.00⅛**N**
22	0.00⅛	0.00⅛	0.00⅛	0.00⅛
23	0.00¼	0.00¼	0.00¼	0.00¼
24	0.00¼	0.00¼	0.00¼	0.00¼
25	0.00¼	0.00¼	0.00¼	0.00¼
28	0.00¼	0.00¼	0.00¼	0.00¼
29				0.00⅜**N**
30	0.02	0.04 **H**	0.02	0.03¼

86Jul Strike 2.70

Apr	Open	High	Low	Close
1				0.00¼**B**
2				0.00¼**B**
3				0.00¼**B**
4	0.00¼	0.00¼**H**	0.00¼	0.00¼
7	0.00¼	0.00¼	0.00⅛**L**	0.00⅛
8				0.00⅛**B**
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**N**
16	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17				0.00⅛**N**
18				0.00⅛**N**
21				0.00⅛**N**
22				0.00⅛**A**
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
28	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30				0.00¾**N**

86Jul Strike 2.80

Apr	Open	High	Low	Close
1	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
2	0.00⅛	0.00⅛	0.00⅛	0.00⅛
3				0.00⅛**B**
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8				0.00⅛**N**
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛**N**
11				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
18				0.00⅛**N**
21				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
28				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅜**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Jul Strike 2.90				86Jul Strike 3.00			
Apr	Open	High	Low	Close	Open	High	Low	Close
1				0.00⅛N	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2				0.00⅛N				0.00⅛N
3				0.00⅛N				0.00⅛N
4				0.00⅛N				0.00⅛N
7				0.00⅛N				0.00⅛N
8				0.00⅛N				0.00⅛N
9				0.00⅛N				0.00⅛N
10				0.00⅛N				0.00⅛N
11				0.00⅛N				0.00⅛N
14				0.00⅛N				0.00⅛N
15				0.00⅛N				0.00⅛N
16				0.00⅛N				0.00⅛N
17				0.00⅛N				0.00⅛N
18				0.00⅛N				0.00⅛N
21				0.00⅛N				0.00⅛N
22				0.00⅛N				0.00⅛N
23				0.00⅛N				0.00⅛N
24				0.00⅛N				0.00⅛N
25				0.00⅛N				0.00⅛N
28				0.00⅛N				0.00⅛N
29				0.00⅛N				0.00⅛N
30				0.00⅛N				0.00⅛N

Call volume of sales Reported in contracts—Future 86Jul

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1			209	312	344	52			1L		300H	1,218
2			5	125	124	66	3L		4			327
3			1L	120	354	436	123					1,034
4			24	645	91	89	166	1L	37H			1,053
7			48	300	105	67	61	17	21	4H		623
8			22	432	102	81	3					640
9			294	402	155	74		5	15			945
10		43	394	418	178	428	164	10				1,635
11		2L	249	196	216	521H	21					1,205
14			9	32	58	158	42					299
15			19	18	106	48	10					201L
16		7	313	91	100	30		2				543
17		24	579H	275	63	115	146		1		1L	1,204
18		11	90	13L	183	51						348
21	2L	48	44	50	62	53						259
22		55H	467	330	117	10L	10					989
23	4H		110	123	54	77	108	325H	10		13	824
24		2	159	146	8L	26	123	30				494
25			192	118	107	22	122	30				591
28			95	56	49	40	55	225				520
29			351	390	531	110	40	50				1,472
30			315	648H	550H	186	173H					1,872H
TOTAL	6	192	3,989	5,240	3,657	2,740	1,370	695	89	4	314	18,296

Call open contracts Reported in contracts—Future 86Jul

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1			545	1,494	3,949H	2,478	1,653	1,270H	642	50H	650H	12,731
2			540L	1,435L	3,917	2,532	1,653	1,270	646H	50	650	12,693
3			541	1,443	3,847	2,602	1,580	1,270	646	50	650	12,629L
4			553	1,603	3,837	2,616	1,615	1,270	621	50	650	12,815
7			601	1,711	3,795	2,626	1,572	1,255	604	50	650	12,864
8			620	1,840	3,830	2,631	1,574	1,255	604	50	650	13,054
9			792	1,815	3,754	2,663H	1,574	1,254	590L	50	650	13,142
10		42L	1,088	1,707	3,727	2,628	1,545	1,254	590	50	650	13,281
11		44	1,236	1,783	3,813	2,565	1,534	1,254	590	50	650	13,519
14		44	1,179	1,757	3,942	2,428	1,535	1,254	590	50	650	13,429
15		44	1,151	1,718	3,886	2,443	1,542	1,254	590	50	650	13,328
16		50	1,111	1,730	3,865	2,463	1,542	1,254	590	50	650	13,305
17		70	1,183	1,921	3,851	2,477	1,667H	1,254	590	50	649	13,712
18		80	1,240	1,930	3,787	2,466	1,667	1,254	590	50	649	13,713
21	2L	128	1,265	1,963	3,804	2,466	1,667	1,254	590	50	649	13,838
22	2	175	1,527	1,989	3,718	2,466	1,657	1,254	590	50	649	14,077
23	6H	175	1,576	2,028	3,690	2,472	1,647	1,254	590	50	636L	14,124
24	6	176H	1,674	2,023	3,684	2,407	1,650	1,254	590	50	636	14,150
25	4	176	1,766	2,068	3,682	2,402	1,608	1,234L	590	50	636	14,216
28	5	176	1,784	2,080	3,682	2,412	1,583	1,234	590	50	636	14,232
29	5	176	1,824	2,065	3,577L	2,399	1,532	1,234	590	50	636	14,088
30	5	176	1,952H	2,256H	3,778	2,395L	1,481L	1,234	590	50	636	14,553H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Apr	86Sep Strike 2.00				86Sep Strike 2.10				86Sep Strike 2.20			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.20 N	0.11¼	0.11¾	0.11¼	0.11¾B	0.07	0.07¾	0.07	0.07¾
2				0.19½N	0.11¾	0.11¾	0.11	0.11	0.07¼	0.07¼	0.06¾	0.06¾
3				0.17 A	0.09¾	0.09¾	0.09½	0.09½	0.06½	0.06½	0.05¼	0.05½
4				0.16 N	0.09¼	0.09¼	0.08½	0.08½	0.05½	0.05½	0.05	0.05
7				0.14 A				0.08½N	0.05½	0.05½	0.05½	0.05½
8				0.14 N	0.09½	0.09½	0.08½	0.08½	0.05¼	0.05¼	0.05	0.05
9				0.12 N	0.08	0.08	0.07½	0.07½	0.05	0.05	0.04½	0.04½
10				0.12 N	0.07½	0.07½	0.07	0.07	0.04½	0.04½	0.04	0.04
11	0.11¼	0.11¼	0.11¼	0.11¼	0.07½	0.07½	0.07	0.07 A	0.04¼	0.04¼	0.04	0.04
14	0.10	0.10	0.10	0.10	0.07	0.07	0.07	0.07	0.04	0.04¼	0.04	0.04¼
15				0.10¼B	0.07	0.07	0.06½	0.06½	0.04½	0.04½	0.03½	0.03½
16	0.10	0.10	0.10	0.10	0.07	0.07	0.06	0.06	0.03½	0.03½	0.03	0.03
17	0.10	0.10	0.10	0.10	0.06	0.06	0.06	0.06	0.03⅛	0.03½	0.03	0.03
18	0.10	0.10	0.10	0.10	0.06	0.06	0.05¾	0.05¾	0.03¼	0.03¼	0.02¾	0.02¾
21	0.08¾	0.08¾	0.08¾L	0.08¾	0.05¾	0.05¾	0.04¾L	0.05	0.03	0.03	0.02¾	0.02¾
22	0.10½	0.10½	0.10½	0.10½	0.05¼	0.07	0.05¼	0.07	0.02¾	0.03½	0.02¾	0.03½B
23	0.10¾	0.10¾	0.10¼	0.10¼A	0.06	0.06⅜	0.06	0.06	0.04¼	0.04¼	0.03	0.03
24				0.10 A	0.06	0.06	0.06	0.06	0.03	0.03¼	0.03	0.03
25				0.10 N	0.05¼	0.05¼	0.05¼	0.05¼	0.03	0.03¼	0.02½L	0.02½
28	0.09	0.09¼	0.09	0.09⅛	0.05¼	0.05¼	0.05¼	0.05¼	0.02¾	0.02¾	0.02¾	0.02¾
29	0.09¾	0.14	0.09¾	0.14	0.08	0.12	0.08	0.10	0.03½	0.06	0.03½	0.05½A
30	0.15½	0.22 H	0.15½	0.20	0.11¼	0.17 H	0.11¼	0.17 B	0.07	0.15½H	0.07	0.15½B

Apr	86Sep Strike 2.30				86Sep Strike 2.40				86Sep Strike 2.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.04⅜	0.04¾	0.04	0.04¾	0.02½	0.03	0.02¼	0.03	0.01½	0.01¾	0.01½	0.01¾
2	0.04½	0.04½	0.04¼	0.04¼	0.02½	0.02½	0.02½	0.02½				0.01¾N
3	0.04	0.04	0.03½	0.03½	0.02¼	0.02¼	0.02	0.02	0.01⅝	0.01⅝	0.01⅝	0.01⅝
4	0.03½	0.03½	0.03¼	0.03¼	0.02¼	0.02¼	0.02	0.02				0.01⅝N
7	0.03¼	0.03½	0.03¼	0.03¼	0.02	0.02¼	0.02	0.02	0.01⅝	0.01⅝	0.01⅝	0.01⅝
8	0.03¾	0.03¾	0.03¼	0.03¼	0.02¼	0.02¼	0.02	0.02				0.01⅝N
9	0.03	0.03	0.02½	0.02¾	0.02	0.02	0.01½	0.01½	0.01½	0.01½	0.01¼	0.01¼
10	0.02¾	0.02¾	0.02¼	0.02¼	0.01¾	0.01¾	0.01¾	0.01¾				0.01¼N
11	0.02⅝	0.03¼	0.02¼	0.02¼	0.01¾	0.02	0.01½	0.01½	0.01	0.01	0.01	0.01
14	0.02½	0.02½	0.02¼	0.02½	0.01¾	0.01¾	0.01¾	0.01¾	0.01	0.01⅛	0.01	0.01⅛B
15	0.02½	0.02½	0.02½	0.02½	0.01¾	0.01¾	0.01¾	0.01¾	0.01	0.01⅛	0.01	0.01⅛
16	0.02½	0.02½	0.02	0.02	0.01½	0.01½	0.01½	0.01½	0.01	0.01	0.01	0.01
17	0.02¼	0.02¼	0.02	0.02	0.01½	0.01½	0.01½	0.01½				0.01 A
18	0.02¼	0.02¼	0.02	0.02	0.01½	0.01½	0.01½	0.01½	0.00¾	0.00¾	0.00¾	0.00¾
21	0.02	0.02	0.01¾	0.01¾	0.01⅛	0.01¼	0.01⅛L	0.01¼B	0.00¾	0.00¾	0.00¾	0.00¾
22	0.02	0.02½	0.01¾	0.02½	0.01½	0.01½	0.01½	0.01½				0.00¾N
23	0.02¼	0.02¼	0.02	0.02	0.01½	0.01½	0.01½	0.01½	0.00⅝	0.00⅝	0.00⅝	0.00⅝
24	0.02	0.02	0.02	0.02				0.01⅜A				0.00⅝N
25	0.02	0.02	0.01½L	0.01½	0.01¼	0.01¼	0.01¼	0.01¼	0.00⅝	0.00⅝	0.00½L	0.00½
28	0.01¾	0.01¾	0.01¾	0.01¾				0.01¼N				0.00½N
29	0.03	0.05	0.03	0.04 A	0.01¼	0.04	0.01¼	0.03	0.00¾	0.02	0.00¾	0.02
30	0.04½	0.13 H	0.04½	0.12	0.05	0.10 H	0.05	0.10 B	0.02¼	0.08 H	0.02¼	0.07

Apr	86Sep Strike 2.60				86Sep Strike 2.70			
	Open	High	Low	Close	Open	High	Low	Close
1	0.01⅛	0.01⅜H	0.01⅛	0.01¼	0.00⅝	0.00⅝H	0.00⅝	0.00⅝
2	0.01¼	0.01¼	0.01	0.01⅛B				0.00⅝B
3	0.01	0.01	0.01	0.01				0.00⅝N
4				0.00⅞A				0.00⅝N
7				0.00⅞N				0.00⅝N
8				0.00⅞B				0.00⅝B
9				0.00¾A	0.00½	0.00½	0.00½L	0.00½
10	0.00¾	0.00¾	0.00¾	0.00¾				0.00½N
11				0.00¾A				0.00½N
14				0.00¾N				0.00½N
15				0.00¾A				0.00½N
16				0.00¾N				0.00½N
17				0.00¾A				0.00½N
18	0.00½	0.00½	0.00½	0.00½				0.00¼N
21				0.00½N				0.00¼N
22				0.00½N				0.00¼N
23				0.00½N				0.00¼N
24				0.00½N				0.00¼N
25	0.00⅜	0.00⅜	0.00¼L	0.00¼				0.00⅛A
28				0.00¼N				0.00⅛N
29	0.00⅜	0.00⅞	0.00⅜	0.00⅝				0.00⅛N
30				0.02 B				0.01½B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1		16	10	39	97	21	134**H**	10**H**	327
2		2	18	88	1**L**		42		151
3		12	91**H**	40	15	10	1**L**		169
4		8	40	17	16				81
7			20	53	67	2			142
8		2	6	2**L**	8				18
9		7	30	96	50	12		1**L**	196
10		2	5	10	71		10		98
11	2	1**L**	22	48	98	1**L**			172
14	1**L**	6	18	69	121	1			216
15		24	23	14	75	44			180
16	1	17	17	30	131**H**	26			222
17	1	33	32	52	107				225
18	11	42	8	22	56	1	1		141
21	4	52**H**	41	12	53	20			182
22	1	15	4	83	88				191
23	4	14	14	3	6				41
24		3	4	10					17**L**
25		10	22	32	110	1	2		177
28	12	13	3**L**	5		1			34
29	23**H**	14	39	82	121	24	1		304
30	10	15	61	732**H**	45	57**H**			920**H**
TOTAL	70	308	528	1,539	1,336	221	191	11	4,204

Call open contracts Reported in contracts—Future 86Sep

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	2	113**L**	232	703	449**L**	375	130**L**	34**L**	2,038
2	2	115	223**L**	677**L**	449	375	161	34	2,036**L**
3	2	115	304	681	464	374**L**	160	34	2,134
4	2	118	342	703	470	374	160	34	2,203
7	2	118	337	708	494	375	160	34	2,228
8	2	119	338	710	502	375	160	34	2,240
9	2	125	368	694	536	387	160	35**H**	2,307
10	2	126	371	695	542	387	170**H**	35	2,328
11		126	373	743	597	387	170	35	2,431
14	1**L**	132	390	794	672	388	170	35	2,582
15	1	155	398	800	743	382	170	35	2,684
16	2	162	415	830	782	392	170	35	2,788
17	3	185	447	874	837	392	170	35	2,943
18	14	216	447	896	876	392	169	35	3,045
21	18	246	445	872	830	411	169	35	3,026
22	19	248	447	823	888	411	169	35	3,040
23	23	255	457	826	894	411	169	35	3,070
24	23	256**H**	460	832	894	411	169	35	3,080
25	23	256	469	863	1,004	412	169	35	3,231
28	34	256	470	868	1,004	413	169	35	3,249
29	44	249	488	942	1,119	436**H**	169	35	3,482
30	50**H**	253	525**H**	1,549**H**	1,124**H**	424	169	35	4,129**H**

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.80

Apr	Open		High	Low	Close
1					
2					
3					
4					
7					
8					
9					
10					
11					
14					
15					
16					
17					
18					
21					
22	0.20		0.20 H	0.20 L	0.20
23					0.18½N
24					0.18½N
25					0.19 N
28					0.19 N
29					0.22 N
30					0.30 N

86Dec Strike 1.90

Apr	Open		High	Low	Close
1					0.20 B
2					0.20 N
3					0.18 N
4					0.18 N
7					0.18 N
8					0.18 B
9					0.18 A
10	0.16¾		0.16¾	0.16¾	0.16¾
11					0.16¾N
14					0.16¾N
15					0.16½A
16	0.15		0.15	0.14	0.14
17					0.14 B
18					0.14 N
21	0.14½		0.14½	0.13¾	0.14 B
22					0.15 N
23	0.15		0.15	0.14½	0.14½A
24	0.14½		0.14½	0.14	0.14
25					0.14 A
28	0.14		0.14	0.13½L	0.14
29	0.15		0.17	0.15	0.17 B
30	0.21		0.24 H	0.21	0.24 B

86Dec Strike 2.00

Apr	Open		High	Low	Close
1	0.14		0.14¾	0.13¼	0.14½A
2	0.14		0.14½	0.14	0.14¼
3	0.13½		0.13½	0.12½	0.12½
4	0.12½		0.12½	0.12¼	0.12¼B
7	0.12¼		0.12½	0.12¼	0.12½
8	0.13½		0.13¾	0.13¼	0.13½
9	0.13¼		0.13¼	0.12	0.12
10	0.12		0.12½	0.11½	0.12
11	0.11½		0.12	0.11⅛	0.11¼
14	0.11½		0.11¾	0.11⅛	0.11⅜
15	0.11		0.11	0.11	0.11
16	0.11		0.11	0.09¾	0.09¾
17	0.10		0.10¼	0.09¾	0.10¼B
18	0.10¾		0.10¾	0.10¼	0.10½
21	0.10¼		0.10¼	0.09¼L	0.09¼
22	0.11		0.11	0.10	0.10¾
23	0.10¾		0.11	0.10¼	0.10¼A
24	0.09¾		0.10	0.09½	0.09¾
25	0.09¾		0.10	0.09¾	0.09¾
28	0.10		0.10	0.09½	0.09⅝B
29	0.10¾	0.11	0.19⅝	0.10¾	0.12¼
30	0.15¼	0.15½	0.20¼H	0.14	0.20

86Dec Strike 2.10

Apr	Open		High	Low	Close
1	0.09		0.10½	0.09	0.10½
2	0.10	0.09¾	0.10	0.09½	0.09¾
3	0.09¼		0.09¼	0.08¼	0.08¼
4	0.08¼		0.08½	0.08	0.08
7	0.08		0.08⅝	0.08	0.08½
8	0.09		0.09¼	0.08¾	0.08¾
9	0.08½		0.08½	0.08	0.08
10	0.08		0.09	0.07¾	0.08
11	0.08		0.08¼	0.07½	0.07½
14	0.07¾		0.08	0.07½	0.07½
15	0.07½		0.07¾	0.07⅛	0.07¼
16	0.07¼		0.07¼	0.06⅜	0.06½
17	0.06⅜		0.07	0.06⅜	0.07 A
18	0.07½		0.07½	0.07¼	0.07¼
21	0.07¼		0.07¼	0.06¼L	0.06¼
22	0.07¾	0.07½	0.07¾	0.06½	0.07⅛
23	0.07¼		0.07¼	0.06½	0.06½
24	0.06½		0.06½	0.06¼	0.06½
25	0.06½		0.06⅞	0.06½	0.06¾
28	0.06½		0.06¾	0.06½	0.06¾
29	0.07¼		0.16¾H	0.07¼	0.10
30	0.10¾		0.16	0.10¾	0.16

86Dec Strike 2.20

Apr	Open		High	Low	Close	
1	0.06¼		0.07¼	0.06	0.07¼	
2	0.06½		0.07	0.06	0.06	
3	0.06¼		0.06¼	0.05¼	0.05¼	
4	0.05½		0.05½	0.05	0.05¼	
7	0.05¼		0.05½	0.05¼	0.05½	
8	0.06		0.06¼	0.05¾	0.05¾	
9	0.05¼		0.05½	0.05	0.05	
10	0.05¼		0.06¼	0.05	0.05½	
11	0.05⅜		0.05¾	0.05⅛	0.05¼	
14	0.05		0.05	0.05	0.05	
15	0.05¼		0.05¼	0.04½	0.04¾	
16	0.04¾		0.04⅞	0.04 L	0.04	0.04¼
17	0.04¼		0.04½	0.04¼	0.04⅜	
18	0.05		0.05	0.04½	0.04½	
21	0.04½		0.04½	0.04	0.04⅛	
22	0.05		0.05	0.04⅜	0.04⅞	
23	0.05		0.05	0.04½	0.04½A	
24	0.04½		0.04½	0.04¼	0.04¼	
25	0.04½		0.04⅞	0.04⅜	0.04½	
28	0.04½		0.04¾	0.04½	0.04¾	
29	0.05¼		0.13½	0.05¼	0.09	
30	0.08½		0.14 H	0.08½	0.14	

86Dec Strike 2.30

Apr	Open		High	Low	Close
1	0.04¼		0.04¼	0.04	0.04¼B
2	0.04		0.04½	0.04	0.04
3	0.03¾		0.03⅞	0.03¼	0.03¼
4	0.03½		0.03½	0.03¼	0.03¼
7	0.03¼		0.03½	0.03¼	0.03½
8	0.04		0.04	0.03¾	0.03¾A
9	0.03½		0.03½	0.03¼	0.03½
10	0.03⅜		0.04¼	0.03	0.03¾
11	0.03½	0.03¾	0.03¾	0.03½	0.03½
14	0.03¼		0.03¼	0.03¼	0.03¼
15	0.03½		0.03½	0.03	0.03⅛
16	0.03		0.03⅛	0.02⅞	0.02⅞
17	0.02¾		0.03¼	0.02¾L	0.03¼
18	0.03¼		0.03¼	0.03¼	0.03¼
21	0.03¼		0.03¼	0.02⅞	0.03 B
22	0.03¼		0.03¼	0.03	0.03¼
23	0.03¼		0.03¼	0.03⅛	0.03⅛A
24	0.03⅛		0.03¼	0.03¼	0.03¼
25	0.03⅛		0.03½	0.03⅛	0.03½
28	0.03⅛		0.03¼	0.03	0.03¼
29	0.03½		0.06½	0.03½	0.05
30	0.07		0.10¾H	0.06½	0.10½

86Dec Strike 2.40

Apr	Open		High	Low	Close
1	0.02¾		0.03¼	0.02¾	0.03¼
2	0.03		0.03	0.03	0.03
3	0.02½		0.02⅝	0.02½	0.02¾
4					0.02¾N
7	0.02½		0.02¾	0.02½	0.02¾B
8	0.03		0.03	0.02¾	0.02¾
9	0.02½		0.02¾	0.02½	0.02½A
10	0.02½		0.02¾	0.02¼	0.02¾A
11	0.02½		0.02½	0.02¼	0.02⅝
14	0.02		0.02¼	0.02	0.02⅛
15	0.02¼		0.02¼	0.02⅛	0.02⅛
16	0.02		0.02	0.01⅞L	0.01⅞
17	0.02		0.02⅛	0.02	0.02⅛B
18	0.02¼		0.02¼	0.02¼	0.02¼
21	0.02¼		0.02¼	0.01⅞	0.01⅞
22	0.02		0.02½	0.02	0.02½
23	0.02½		0.02½	0.02⅛	0.02⅛A
24	0.02¼		0.02¼	0.02⅛	0.02¼
25	0.02⅜		0.02⅜	0.02⅜	0.02⅜
28	0.02¼		0.02¼	0.02¼	0.02¼
29	0.02⅜		0.05½	0.02⅜	0.04 B
30	0.06	0.06½	0.07½H	0.05	0.07½

86Dec Strike 2.50

Apr	Open		High	Low	Close
1	0.02		0.02⅛	0.01⅞	0.01⅞
2	0.02		0.02	0.02	0.02
3	0.01⅞		0.01⅞	0.01¾	0.01¾
4	0.01⅞		0.01⅞	0.01⅝	0.01⅝
7	0.01¾		0.01¾	0.01⅝	0.01⅝
8	0.01¾		0.02	0.01¾	0.01¾
9	0.01¾		0.01¾	0.01½	0.01½
10	0.01⅝		0.01⅝	0.01½	0.01½
11	0.01½		0.01½	0.01½	0.01½
14	0.01½		0.01½	0.01⅜	0.01⅜
15	0.01½		0.01½	0.01⅜	0.01⅜
16	0.01¼		0.01⅜	0.01¼L	0.01¼
17	0.01⅜		0.01½	0.01⅜	0.01⅜
18	0.01½		0.01⅝	0.01½	0.01½
21	0.01⅝		0.01⅝	0.01¼	0.01¼
22	0.01¼		0.01¼	0.01¼	0.01¼
23	0.01⅜		0.01⅜	0.01¼	0.01¼
24	0.01¼		0.01¼	0.01¼	0.01¼
25	0.01⅜		0.01⅜	0.01¼	0.01¼
28	0.01¼		0.01⅜	0.01¼	0.01⅜B
29	0.01½		0.05½H	0.01½	0.03
30	0.04		0.05½	0.04	0.05¼

86Dec Strike 2.60

Apr	Open		High	Low	Close
1					0.01⅜B
2	0.01⅜		0.01⅜	0.01¼	0.01¼A
3	0.01⅛		0.01⅛	0.01⅛	0.01⅛
4					0.01⅛N
7	0.01		0.01	0.01	0.01
8	0.01		0.01	0.01	0.01
9	0.01		0.01	0.01	0.01
10	0.01¼		0.01¼	0.01⅛	0.01⅛
11	0.01		0.01⅛	0.01	0.01
14	0.01		0.01	0.01	0.01
15	0.01		0.01	0.01	0.01
16	0.01		0.01	0.00⅞L	0.00⅞A
17	0.00⅞		0.01	0.00⅞	0.01
18					0.01 N
21	0.01		0.01	0.00⅞	0.00⅞
22	0.01		0.01	0.01	0.01
23	0.01		0.01	0.01	0.01
24	0.01⅛		0.01⅛	0.01	0.01
25	0.01		0.01	0.00⅞	0.00⅞
28	0.01		0.01	0.00⅞	0.00⅞
29	0.01¼		0.01½	0.01¼	0.01½
30	0.03		0.05 H	0.02⅞	0.04

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Apr	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1			9	118	363	6	140	27		663
2			12	61	62	38	30	35	20	258
3			18	120	177	250	24	101	5	695
4			35	67	127	539H		13	9	790
7			2L	87	24	7	4	11	12	147
8			3	27	9L	9	23	25	20	116
9			49	76	147	32	19	131	10	464
10		1L	141	115	170	39	2	26	15	509
11			72	58	140	34	50	74	11	439
14			19	29	115	184	88	74	6	515
15			3	171	71	53	27	50	39	414
16		2	43	77	111	119	150	7	10	519
17			40	109	33	176	17	22	215H	612
18			5	124	24	64	19	17	60	313
21		2	30	58	127	51	38	32	116	454
22	1H		7	22	22	8	6	5L	53	124
23		10H	20	47	55	11	2	6	77	228
24		4	14	134	10	1L	96	14	19	292
25			15	20L	25	22	1L	13	4	100L
28		5	22	22	240	15	10	7	2L	323
29		9	131	165	235	64	281	61	52	998
30		1	294H	245H	866H	533	437H	719H	187	3,282H
TOTAL	1	34	964	1,952	3,153	2,255	1,464	1,470	942	12,255

Call open contracts Reported in contracts—Future 86Dec

Apr	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1		1L	484	1,552	2,192	1,330L	2,402L	1,397L	2,035	11,393L
2		1	492	1,586	2,209	1,344	2,402	1,432	2,035	11,501
3		1	497	1,645	2,234	1,470	2,402	1,483	2,035	11,767
4		1	468L	1,650	2,261	1,830	2,402	1,487	2,036	12,135
7		1	469	1,517L	2,112L	1,834	2,402	1,488	2,028	11,851
8		3	470	1,520	2,117	1,834	2,402	1,492	2,018	11,856
9		1	511	1,554	2,184	1,829	2,419	1,613	2,018	12,129
10		2	504	1,599	2,296	1,850	2,419	1,623	2,009L	12,302
11		2	565	1,611	2,244	1,875	2,459	1,644	2,019	12,419
14		2	568	1,623	2,323	1,865	2,497	1,710	2,016	12,604
15		2	568	1,662	2,337	1,909	2,514	1,733	2,054	12,779
16		3	586	1,673	2,401	1,983	2,446	1,740	2,056	12,888
17		3	598	1,719	2,408	2,126	2,443	1,753	2,095	13,145
18		3	601	1,828	2,418	2,179	2,455	1,767	2,095	13,346
21		5	598	1,867	2,441	2,158	2,473	1,798	2,161	13,501
22	1H	5	604	1,868	2,448	2,164	2,477	1,799	2,197	13,563
23	1	14	622	1,880	2,445	2,172	2,478	1,800	2,244	13,656
24	1	18	626	1,982	2,448	2,172	2,478	1,810	2,261	13,796
25	1	18	642	1,983	2,450	2,184	2,478	1,823	2,265	13,844
28	1	23	661	1,984	2,612	2,190	2,488	1,819	2,265	14,043
29	1	25H	699	2,062	2,636	2,208	2,635H	1,849H	2,298H	14,413
30	1	25	847H	2,157H	3,180H	2,478H	2,612	1,594	2,175	15,069H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Apr	87Mar Strike 2.00				87Mar Strike 2.10				87Mar Strike 2.20			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.17 N	0.13½	0.13½H	0.13½	0.13½
2								0.17 N				0.13½A
3								0.17 N				0.13½A
4								0.16½A	0.12	0.12	0.12	0.12
7					0.16½	0.16½H	0.16	0.16				0.12 N
8								0.16 N				0.12 N
9								0.15 A	0.10½	0.10¾	0.10½	0.10½
10								0.15 N				0.10½N
11								0.15 N				0.10½A
14								0.14½A	0.10	0.10	0.10	0.10
15	0.18	0.18 H	0.18 L	0.18				0.14½N	0.10	0.10	0.10	0.10
16				0.17 A				0.14½N	0.10	0.10	0.09½	0.09½A
17				0.17 N				0.14 A				0.09½A
18				0.17 N				0.14 N				0.09½B
21				0.17 A				0.12½A				0.09 A
22				0.17½B	0.14	0.14	0.13½L	0.13½A	0.09¼	0.09¼	0.09¼L	0.09¼
23				0.16½N				0.13 N	0.10	0.10	0.10	0.10
24				0.16½A				0.13 N				0.10 A
25				0.16½B				0.13 N				0.10 A
28				0.16½N				0.13 N	0.09½	0.09½	0.09½	0.09½
29				0.17½B				0.14 B				0.12 B
30				0.20 B				0.14 B				0.16 B

Apr	87Mar Strike 2.30				87Mar Strike 2.40				87Mar Strike 2.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.09¼N				0.07¼N				
2				0.09¼N				0.07¼N				
3				0.09½N				0.07¼N				
4	0.09	0.09	0.09	0.09				0.07¼N				
7				0.09 N				0.07¼N				
8				0.09 N				0.07¼N				
9	0.07¾	0.07¾	0.07½	0.07½	0.06	0.06	0.06	0.06				
10				0.07½N				0.06 N				
11				0.07½N				0.06 N				
14	0.06¼	0.07	0.06¼	0.07 B	0.05	0.05	0.05 L	0.05				
15	0.06½	0.06½	0.06½	0.06½				0.05 N				
16	0.06	0.06	0.06 L	0.06				0.05 A	0.03	0.03 H	0.03 L	0.03
17	0.06	0.07	0.06	0.07 B				0.05 N				0.03 N
18				0.07 N				0.05 N				0.03 N
21	0.07	0.07	0.06½	0.06½				0.05 A				0.03 N
22	0.07	0.07	0.07	0.07	0.05	0.05	0.05	0.05				0.03 N
23	0.07	0.07	0.07	0.07				0.05 B				0.03 N
24				0.07 B				0.05 N				0.03 N
25	0.07	0.07	0.07	0.07	0.06	0.06	0.06	0.06				0.03 N
28				0.07 N				0.06 N				0.03 N
29	0.10½	0.10½	0.10½	0.10½	0.08	0.08	0.08	0.08				0.03½B
30	0.16	0.17 H	0.16	0.17 B	0.08¼	0.12 H	0.08¼	0.12 B				0.03½N

Call volume of sales Reported in contracts—Future 87Mar

Apr	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1			1L				1L
2							
3							
4			2	32			34
7		3H					3
8							
9			11H	78H	6		95H
10							
11							
14			1	20	1L		22
15	12H		3	5			20
16			3	2		2H	7
17				18			18
18							
21				3			3
22		2L		1L	1		4
23			2	2			4
24							
25				4	6		10
28			1				1
29				2	20		22
30				5	22H		27
TOTAL	12	5	24	172	56	2	271

Call open contracts Reported in contracts—Future 87Mar

Apr	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1		4L	117L	36L	31L		188L
2		4	117	36	31		188
3		4	117	36	31		188
4		4	119	68	31		222
7		6	119	68	31		224
8		6	119	68	31		224
9		6	121	133	37		297
10		6	121	133	37		297
11		6	121	133	37		297
14		6	122	153	38		319
15	10H	6	122	154	38		330
16	10	6	125	153	38	2H	334
17	10	6	125	161	38	2	342
18	10	6	125	161	38	2	342
21	10	5	125	162	38	2	343
22	10	8H	125	163	39	2	347
23	10	8	125	163	39	2	347
24	10	8	125	163	39	2	347
25	10	8	125	163	45	2	353
28	10	8	126H	163	45	2	354
29	10	8	126	165	65	2	376
30	10	8	126	170H	87H	2	403H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 2.10

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16	0.17	0.17 **H**	0.16 **L**	0.16
17				0.16 **N**
18				0.16 **N**
21				0.16 **A**
22				0.16 **N**
23	0.17	0.17	0.17	0.17
24				0.17 **A**
25				0.17 **A**
28				0.17 **N**
29				0.19½**B**
30				0.23 **B**

Call volume of sales Reported in contracts—Future 87May

Apr	2.10	TOTAL
1		
2		
3		
4		
7		
8		
9		
10		
11		
14		
15		
16	2	2
17	1L	1L
18		
21		
22		
23	3H	3H
24		
25		
28		
29		
30		
TOTAL	6	6

Call open contracts Reported in contracts—Future 87May

Apr	2.10	TOTAL
1		
2		
3		
4		
7		
8		
9		
10		
11		
14		
15		
16	2	2
17	1L	1L
18	1	1
21	1	1
22	1	1
23	4H	4H
24	4	4
25	4	4
28	4	4
29	4	4
30	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

May	86Jul Strike 2.00				86Jul Strike 2.10				86Jul Strike 2.20			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.28½N				0.19½N	0.17	0.17	0.12¼	0.12½B
2				0.25¼N				0.16½N	0.11½	0.11½	0.09 L	0.10¼
5				0.27¾N				0.18¾N	0.11	0.11¼	0.10¼	0.11¼
6				0.30½N				0.20½B	0.11½	0.12½	0.11	0.12½
7				0.32¼N				0.22¼N	0.12¾	0.14¼	0.12¼	0.14¼B
8				0.38 N	0.29½	0.29½	0.29½	0.29½	0.15	0.23	0.15	0.20 A
9				0.39½N				0.30 N	0.20	0.22	0.19	0.21
12				0.36 N				0.26½N	0.18	0.19¼	0.16½	0.17 B
13				0.39½N	0.32¼	0.32¼H	0.32¼	0.32¼	0.20	0.23	0.20	0.22 A
14				0.40¼N				0.30¾N	0.20¾	0.23½H	0.20½	0.21
15				0.38 N				0.28½N	0.21	0.22	0.17	0.18½A
16				0.36¼N				0.26½N	0.16	0.18¼	0.16	0.18¼A
19				0.37½N	0.27	0.27½	0.27	0.27½	0.17½	0.18	0.16¼	0.18
20				0.38¼N				0.28½N	0.19	0.20	0.19	0.19 A
21				0.39½N				0.29¾N	0.19¼	0.21	0.19¼	0.20 A
22				0.36 N				0.26 B	0.19	0.19	0.16½	0.16½
23				0.33½N				0.23½N	0.15	0.15½	0.14½	0.14½
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				0.35½N				0.25½B	0.15¼	0.16¼	0.15	0.16
28				0.38 N				0.28 N	0.16½	0.18	0.16½	0.18 B
29				0.36¾N				0.26¾N	0.16½	0.16½	0.16½	0.16½
30				0.36¾N	0.25⅞	0.26¾	0.25⅞L	0.26¾B	0.16	0.16¾	0.16	0.16¾B

May	86Jul Strike 2.30				86Jul Strike 2.40				86Jul Strike 2.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.11 0.08	0.11	0.06½	0.07	0.08	0.08	0.03	0.04½	0.05 0.06¼	0.06¼H	0.02	0.03
2	0.07	0.07	0.05¼	0.05¼	0.03¼	0.03¾	0.02½	0.02¾	0.02	0.02½	0.01½	0.01½
5	0.05	0.06	0.05 L	0.06	0.03	0.03¼	0.02½	0.03¼	0.01½	0.01¾	0.01½	0.01¾
6	0.06½ 0.06¾	0.06¾	0.05¾	0.06½	0.03¼	0.03¼	0.03	0.03¼	0.01¾	0.01¾	0.01¾	0.01¾
7	0.07	0.07½	0.06	0.07½	0.03⅝	0.03⅝	0.03	0.03½B	0.01¾	0.02	0.01⅝	0.02
8	0.09 0.10	0.15 H	0.09	0.12	0.04¼ 0.05	0.09 H	0.04¼	0.07 A	0.02½ 0.03	0.06	0.02½	0.04¼
9	0.12 0.13	0.13¼	0.10¼	0.11¾	0.07	0.07½	0.06	0.07	0.04	0.04½	0.03¼	0.03¼
12	0.09½	0.11	0.08½	0.09¼	0.06¼ 0.05½	0.06¼	0.03¼	0.04	0.02¼	0.02½	0.01½	0.01½
13	0.09½	0.14½	0.09½	0.12½	0.05	0.07½	0.05	0.06¾	0.03	0.03¾	0.02½	0.03
14	0.11¾	0.14½	0.11¾	0.12	0.07	0.08	0.05¾	0.06	0.03	0.03½	0.02¾	0.02¾
15	0.12	0.13¼	0.09½	0.10¼B	0.06 0.06¼	0.06¾	0.03¾	0.04¾	0.02½	0.03	0.01¾	0.01¾
16	0.08½	0.10½	0.07¾	0.10	0.03½ 0.03¼	0.04¾	0.03	0.04½	0.01¾	0.01⅞	0.01¼	0.01¾
19	0.09	0.09½	0.08⅛	0.09¼B	0.04	0.04¼	0.03	0.04¼	0.01¼	0.01½	0.01¼	0.01½
20	0.09½	0.11	0.09½	0.10	0.04½	0.04¾	0.03¾	0.03¾A	0.01½	0.01¾	0.01½	0.01½
21	0.10¼	0.12	0.10¼	0.11 A	0.04	0.04¾	0.04	0.04¼A	0.01½	0.01⅝	0.01½	0.01⅝
22	0.10	0.10	0.07¼	0.07¼ 0.07½	0.04¼	0.04¼	0.02½	0.02⅝B	0.01¼	0.01¼	0.00¾	0.00¾B
23	0.07	0.07	0.06	0.06½	0.02½ 0.02¼	0.02½	0.02	0.02	0.00⅝	0.00⅝	0.00½	0.00½
26	HOLIDAY				HOLIDAY				HOLIDAY			
27	0.05½	0.07¼	0.05½	0.07¼	0.02	0.02¼	0.01⅞	0.02⅛B	0.00⅜	0.00½	0.00⅜	0.00½
28	0.07¾	0.09	0.07½	0.09	0.02½	0.02¾	0.02¼	0.02¾	0.00½	0.00⅝	0.00½	0.00⅝
29	0.08¼	0.08¼	0.07¼	0.07¼A	0.02¼	0.02⅜	0.01½	0.01¾	0.00½	0.00⅝	0.00⅜	0.00⅜
30	0.07	0.07¼	0.06⅞	0.07¼B	0.01⅞	0.01⅞	0.01¾L	0.01¾	0.00¼	0.00⅜	0.00⅛L	0.00⅛

May	86Jul Strike 2.60				86Jul Strike 2.70				86Jul Strike 2.80			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.02½ 0.03	0.03 H	0.01½	0.01¾A	0.01½	0.02 H	0.00¾	0.01 0.00¾				0.00½N
2	0.01	0.01	0.00¾	0.00¾A	0.00½	0.00⅝	0.00⅜	0.00⅜A				0.00⅛N
5	0.01	0.01	0.00¾	0.00¾	0.00½	0.00½	0.00½	0.00½	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
6	0.00¾	0.00⅞	0.00¾	0.00⅞				0.00½N				0.00⅛N
7				0.00⅞N				0.00½A	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8	0.02	0.02¼	0.01½	0.01½	0.01¼	0.01¼	0.01¼	0.01¼	0.00⅜	0.00⅜H	0.00⅜	0.00⅜
9	0.02	0.02	0.01⅝	0.01⅝A	0.00⅞	0.00⅞	0.00¾	0.00¾A				0.00⅜N
12	0.01¼	0.01¼	0.00¾	0.00¾A	0.00½	0.00⅝	0.00⅜	0.00⅜				0.00⅜N
13	0.01¼	0.01¾	0.01¼	0.01½				0.00½B				0.00⅜N
14	0.01¼	0.01½	0.01¼	0.01¼				0.00½N				0.00⅜N
15	0.01¼	0.01⅜	0.00¾	0.00⅞	0.00½	0.00½	0.00⅜	0.00⅜				0.00⅜N
16	0.00⅝	0.00¾	0.00½	0.00¾	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N
19	0.00½	0.00⅝	0.00½	0.00½	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N
20	0.00⅝	0.00⅝	0.00½	0.00⅝				0.00¼N				0.00⅛N
21	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.00¼	0.00¼	0.00⅛L	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛
22	0.00⅜	0.00½	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛A
23	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N				0.00⅛N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N				0.00⅛N
28	0.00⅛	0.00¼	0.00⅛L	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

May	86Jul Strike 2.90				86Jul Strike 3.00			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.00⅛**N**				0.00⅛**N**
2				0.00⅛**N**				0.00⅛**N**
5				0.00⅛**N**	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
6				0.00⅛**N**				0.00⅛**N**
7				0.00⅛**N**	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8				0.00⅛**N**	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.00¼	0.00¼**H**	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12				0.00¼**N**				0.00⅛**N**
13				0.00¼**N**				0.00⅛**N**
14	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛				0.00⅛**N**
15				0.00⅛**N**				0.00⅛**N**
16				0.00⅛**N**				0.00⅛**N**
19				0.00⅛**N**				0.00⅛**N**
20				0.00⅛**N**				0.00⅛**N**
21				0.00⅛**N**				0.00⅛**N**
22				0.00⅛**N**				0.00⅛**N**
23				0.00⅛**N**				0.00⅛**N**
26	**HOLIDAY**				**HOLIDAY**			
27	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛
28				0.00⅛**N**				0.00⅛**N**
29				0.00⅛**N**				0.00⅛**N**
30				0.00⅛**N**				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Jul

May	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1			239	370	333	416**H**	265**H**	208**H**				1,831
2			125	618	134	118	54	31				1,080
5			142	48	95	87	17	5**L**	22		20	436
6			128	211	636	50	70				2**L**	1,097
7			18	201	241	47			24		10	541
8		20**H**	107	682**H**	618	344	34	5	67**H**		37**H**	1,914**H**
9			102	662	897**H**	159	43	16		1**L**	8	1,888
12			5	118	334	76	22	28			15	598
13		20	48	198	688	372	148					1,474
14			336	62	415	106	44			20**H**		983
15			368**H**	368	372	97	112	7				1,324
16			38	77	453	184	24	20				796
19		3**L**	4**L**	13**L**	238	31**L**	13	10				312
20			21	56	87**L**	226	68					458
21			45	67	201	150	40	18	16**L**			537
22			6	51	146	95	146	12				456
23			36	163	246	143	107	58				753
26	**HOLIDAY**											
27			11	40	93	39	3**L**					186**L**
28			7	59	278	108	202	10				664
29			11	65	346	57	151					630
30		5	129	82	402	305	100					1,023
TOTAL		48	1,926	4,211	7,253	3,210	1,663	428	129	21	92	18,981

Call open contracts Reported in contracts—Future 86Jul

May	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
1	5**H**	176	1,930	2,303	3,584	2,371	1,473**H**	1,178	590	50**L**	636**L**	14,296
2	5	176	1,939	2,504**H**	3,572**L**	2,351	1,448	1,185	590	50	636	14,456
5	5	176	1,986	2,504	3,584	2,345	1,435	1,185	600**H**	50	636	14,506
6	5	176	2,020**H**	2,483	3,955	2,345	1,411	1,185	600	50	636	14,866**H**
7	5	176	1,961	2,481	3,976	2,336**L**	1,411	1,185	576	50	640	14,797
8	5	196**H**	2,000	2,394	4,090**H**	2,344	1,382	1,185	549**L**	50	665**H**	14,860
9	5	176	1,918	2,154	3,870	2,369	1,385	1,171	549	51	660	14,308
12	4	176	1,918	2,123	3,786	2,343	1,377	1,173	549	51	660	14,160
13	4	156	1,882	2,061	3,691	2,582	1,362	1,173	549	51	660	14,171
14	4	156	1,754	2,038	3,695	2,574	1,356	1,173	549	71**H**	660	14,030
15	2**L**	156	1,451	2,101	3,663	2,549	1,379	1,172	549	71	660	13,753
16	2	156	1,477	2,061	3,684	2,512	1,380	1,176	549	71	660	13,728
19	2	153	1,473	2,056	3,755	2,523	1,384	1,176	549	71	660	13,802
20	2	153	1,473	2,043	3,773	2,504	1,340	1,176	549	71	660	13,744
21	2	153	1,464	2,014	3,851	2,570	1,326	1,183	549	71	660	13,843
22	2	153	1,435	1,997	3,872	2,608	1,259	1,187**H**	549	71	660	13,793
23	2	153	1,398	2,018	3,791	2,608	1,190	1,136**L**	549	71	660	13,576
26	**HOLIDAY**											
27	2	153	1,397	1,988	3,789	2,613**H**	1,189	1,136	549	71	660	13,547
28	2	153	1,395	1,949	3,818	2,589	1,048	1,146	549	71	660	13,380
29	2	153	1,373	1,950	3,761	2,602	982**L**	1,146	549	71	660	13,249
30	2	148**L**	1,269**L**	1,919**L**	3,915	2,447	982	1,146	549	71	660	13,108**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 2.00

May	Open	High	Low	Close
1	0.18½	0.18½	0.18½	0.18½
2				0.14½A
5				0.14 A
6	0.13	0.15½	0.13	0.15½
7				0.15 B
8	0.22	0.24 H	0.22	0.24
9	0.20	0.23	0.20	0.23 B
12	0.20	0.20	0.17½	0.18 B
13				0.20½N
14				0.22 B
15				0.17 N
16	0.16	0.16	0.14½	0.14½A
19	0.13½	0.14½	0.13½	0.14½B
20	0.15	0.15	0.14	0.14¼
21	0.13½	0.13½	0.13	0.13
22	0.13¼	0.13¼	0.13	0.13
23				0.12 N
26	HOLIDAY			
27	0.11½	0.11½	0.11½	0.11½
28	0.11¼	0.11¼	0.11¼	0.11¼
29	0.11	0.11	0.10½	0.10½
30	0.09¾	0.09¾	0.09⅛L	0.09¼B

86Sep Strike 2.10

May	Open		High	Low	Close
1	0.17	0.15	0.17	0.14½	0.14½
2	0.11½		0.11½	0.10	0.10
5	0.10		0.10	0.10	0.10
6	0.09½		0.10	0.09½	0.10 B
7	0.10		0.10¼	0.10	0.10¼B
8	0.17		0.20¼H	0.17	0.19 A
9	0.18½		0.18½	0.17	0.17
12	0.15		0.15	0.12¼	0.12¾
13	0.15		0.16	0.14¾	0.16 A
14	0.14½		0.16¼	0.14½	0.15½A
15					0.12¼A
16	0.11		0.11	0.10	0.10 B
19	0.09½		0.09½	0.08½	0.09½B
20	0.10		0.10	0.09¾	0.09¾
21	0.09½		0.09½	0.09½	0.09½
22	0.09½		0.09½	0.09	0.09 A
23					0.08 A
26	HOLIDAY				
27	0.08		0.08	0.07¾	0.07¾A
28	0.07		0.07	0.07	0.07
29	0.07		0.07⅛	0.06½	0.06½
30	0.06½		0.06½	0.05 L	0.05¼A

86Sep Strike 2.20

May	Open	High	Low	Close	
1	0.11	0.14	0.10	0.10½	
2	0.09	0.09	0.07	0.07 A	
5	0.07	0.07	0.06½	0.06½	
6	0.06½	0.06½	0.06	0.06½B	
7	0.07¼	0.07¾	0.07	0.07½A	
8	0.12	0.16½H	0.12	0.12¼	0.13½
9	0.13	0.15	0.12¼	0.12½	
12	0.11	0.11	0.09	0.09	
13	0.10	0.11½	0.09¼	0.11¼A	
14	0.11	0.12	0.09½	0.11 A	
15	0.11½	0.11½	0.07½	0.07½	
16	0.06¾	0.07⅜	0.06¾	0.07	
19	0.05½	0.06½	0.05½	0.06½	
20	0.06¾	0.07	0.06¾	0.07	
21	0.06½	0.06½	0.06	0.06½	
22	0.06¼	0.06¼	0.06	0.06 A	
23	0.05¾	0.05¾	0.05¼	0.05¼	
26	HOLIDAY				
27	0.05	0.05	0.05	0.05	
28	0.04½	0.04½	0.04½	0.04½	
29	0.04	0.04¼	0.04	0.04	
30	0.04¼	0.04¼	0.03½L	0.03½A	

86Sep Strike 2.30

May	Open	High	Low	Close
1	0.08	0.10½	0.07	0.07
2	0.06	0.06	0.04¾	0.04¾
5	0.04¾	0.04¾	0.04	0.04
6	0.04¼	0.05	0.04	0.04½B
7	0.04½	0.04½	0.04¼	0.04⅜
8	0.07¼	0.11 H	0.07¼	0.08½
9	0.08½	0.09¼	0.08	0.08¼
12	0.07⅜	0.07⅜	0.05½	0.05½B
13	0.06½	0.08½	0.06½	0.08 A
14	0.08	0.08	0.06½	0.07
15	0.07½	0.07½	0.06	0.06
16	0.05½	0.05½	0.04½	0.04¾
19	0.04¼	0.04¼	0.04¼	0.04¼
20	0.05¼	0.05¼	0.04½	0.04½
21	0.04	0.04	0.04	0.04
22	0.04	0.04	0.03¾	0.03¾A
23	0.03½	0.03½	0.03¼	0.03¼
26	HOLIDAY			
27	0.03	0.03	0.03	0.03
28	0.03	0.03	0.02½	0.02½
29	0.02¾	0.02¾	0.02½	0.02½
30	0.02¼	0.02¼	0.02¼L	0.02¼A

86Sep Strike 2.40

May	Open		High	Low	Close	
1	0.06½	0.06	0.07	0.04	0.04½A	
2	0.03½		0.03½	0.02	0.02¼	0.02½
5	0.02⅜		0.03¼	0.02⅜	0.03 B	
6	0.02¾		0.03¼	0.02¾	0.03¼B	
7					0.02¾B	0.03¼A
8	0.05		0.08 H	0.05	0.06	
9	0.08		0.08	0.05½	0.06 B	
12	0.05½		0.05½	0.03½	0.03½	
13	0.05		0.05	0.04	0.04½B	
14	0.04½		0.05	0.04½	0.04½A	
15	0.04½		0.04½	0.03¾	0.04	
16	0.04		0.04	0.03	0.03	
19	0.02¼		0.03	0.02¼	0.03	
20	0.03¼		0.03½	0.03	0.03	
21	0.03		0.03	0.02¾	0.02¾A	
22	0.02¼		0.02⅜	0.02¼	0.02½	
23	0.02⅛		0.02¼	0.02⅛	0.02⅛A	
26	HOLIDAY					
27	0.02		0.02	0.01¾	0.01¾	
28	0.02		0.02	0.01¾	0.01¾A	
29	0.02		0.02	0.01½L	0.01½	
30					0.01½A	

86Sep Strike 2.50

May	Open		High	Low	Close
1	0.07	0.06½	0.07 H	0.03	0.03
2	0.02¾		0.02¾	0.01¾	0.01¾A
5	0.01¾		0.02¼	0.01¾	0.02¼
6	0.02		0.02	0.02	0.02
7					0.02 A
8	0.04		0.04½	0.04	0.04
9	0.04		0.04⅞	0.04	0.04
12	0.03		0.03	0.02½	0.02½
13	0.03¼		0.03½	0.03	0.03½
14	0.03¼		0.03¼	0.03¼	0.03¼
15	0.03¼		0.03½	0.03	0.03
16	0.02½		0.02½	0.02¼	0.02¼
19	0.02		0.02	0.02	0.02
20	0.02		0.02	0.02	0.02
21	0.02		0.02	0.02	0.02
22	0.01½		0.01½	0.01½	0.01½
23	0.01½		0.01½	0.01¼	0.01¼
26	HOLIDAY				
27	0.01		0.01	0.01	0.01
28	0.00¾		0.01	0.00¾L	0.01
29	0.01		0.01	0.00⅞	0.00⅞A
30					0.00⅞N

86Sep Strike 2.60

May	Open		High	Low	Close	
1	0.03½	0.04	0.04 H	0.02	0.02	
2	0.02		0.02	0.01 L	0.01	
5	0.01		0.01½	0.01	0.01½	
6	0.01½		0.01½	0.01¼	0.01¼A	
7	0.01		0.01	0.01	0.01	
8					0.02 B	
9	0.02½		0.02½	0.02¼	0.02½	0.02¼
12					0.01¼A	
13	0.01⅞		0.02	0.01⅞	0.02	
14					0.02 B	
15					0.02 B	
16	0.02		0.02	0.01½	0.01½A	
19					0.01½N	
20					0.01¼A	
21					0.01¼N	
22					0.01¼N	
23					0.01 A	
26	HOLIDAY					
27					0.00¾N	
28					0.00¾N	
29					0.00⅝A	
30					0.00⅝N	

86Sep Strike 2.70

May	Open	High	Low	Close
1	0.01¼	0.01¼	0.01¼	0.01¼
2	0.01¼	0.01¼	0.00¾L	0.00¾A
5				0.00¾N
6				0.00¾N
7				0.00¾N
8				0.01 B
9				0.01¼B
12	0.02	0.02 H	0.00¾	0.00¾A
13				0.00¾N
14				0.01¼B
15	0.01¼	0.01¼	0.01	0.01 A
16				0.01 N
19				0.01 N
20				0.01 N
21				0.01 N
22				0.01 N
23				0.00½A
26	HOLIDAY			
27				0.00½N
28				0.00½N
29				0.00½N
30				0.00½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

May	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	4	96**H**	162**H**	98**H**	88**H**	98	16	2**L**	564**H**
2		7	52	29	23	30	2**L**	8	151
5		8	36	28		33	43**H**		148
6	212**H**	3	14	13	42	50			334
7		2	37	21	10	5	2		77
8	2	12	73	95	21	33			236
9	11	3	16	97	24	50	6		207
12	13	11	23	16	12	3		5	83
13		3	41	40	24	154	8		270
14		6	39	92	26	1**L**			164
15			29	20	2**L**	194**H**		10**H**	255
16	1**L**	7	31	53	33	14	2		141
19	4	17	62	10	23	9			125
20	211	9	3	23	60	69			375
21	33	1**L**	15	10	40	65			164
22	16	14	2**L**	1**L**	33	45			111
23	14		16	5	15	2			52
26	**HOLIDAY**								
27	5	1	7	1	3	1			18**L**
28	20	1	2	9	4	6			42
29	25	57	46	47	7	25			207
30	45	23	4	4	7	1			84
TOTAL	616	281	710	712	497	888	79	25	3,808

Call open contracts Reported in contracts—Future 86Sep

May	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	50**L**	308	580**L**	1,549	1,183**L**	409**L**	165**L**	37**L**	4,281**L**
2	50	313	599	1,547**L**	1,198	417	166	45	4,335
5	50	313	604	1,551	1,198	442	191	45	4,394
6	247	316	595	1,559	1,220	467	191	45	4,640
7	247	318	612	1,561	1,230	467	193	45	4,673
8	248	322	651	1,587	1,228	486	193	45	4,760
9	258	321	646	1,608	1,213	496	195	45	4,782
12	258	326	654	1,614	1,223	496	199**H**	50	4,820
13	258	327	688	1,635	1,228	480	177	50	4,843
14	258	333**H**	706	1,643	1,230	481	177	50	4,878
15	258	333	718	1,661**H**	1,231	659	177	60**H**	5,097
16	259	328	739	1,625	1,242	663	179	60	5,095
19	262	333	756	1,625	1,264	672	179	60	5,151
20	346	333	757**H**	1,627	1,298**H**	683	179	60	5,283**H**
21	363**H**	317	719	1,617	1,290	715	179	60	5,260
22	177	268**L**	714	1,618	1,275	691	179	60	4,982
23	183	268	647	1,611	1,285	692	175	60	4,921
26	**HOLIDAY**								
27	185	268	644	1,611	1,286	693	175	60	4,922
28	205	268	646	1,615	1,290	692	175	60	4,951
29	208	311	678	1,594	1,292	716**H**	175	60	5,034
30	243	307	679	1,596	1,297	716	175	60	5,073

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.80

May	Open		High	Low	Close
1					0.29 N
2					0.23½N
5					0.23½N
6					0.23½N
7					0.23½A
8					0.29 N
9					0.32½N
12					0.26 N
13	0.30¼		0.30¼H	0.30¼	0.30¼
14					0.27¾N
15	0.27¾		0.27¾	0.27¾L	0.27¾
16					0.24 N
19					0.23 N
20					0.23½N
21					0.22¼N
22					0.22¼N
23					0.21¼N
26	HOLIDAY				
27					0.20¼B
28					0.20 N
29					0.19¼N
30					0.18¼N

86Dec Strike 1.90

May	Open		High	Low	Close
1	0.24		0.24 H	0.22¼	0.22¼A
2	0.19½		0.20	0.19	0.19
5					0.18 A
6	0.17¾		0.18½	0.17¾	0.18
7	0.19		0.19	0.18½	0.18¾A
8					0.24 B
9					0.26¼N
12	0.21		0.21	0.20½	0.20½
13					0.22½N
14					0.22 B
15	0.21½		0.22	0.20½	0.20½A
16					0.18 N
19	0.18		0.18	0.17	0.17¾
20	0.18½		0.18½	0.17¾	0.17¾
21	0.17½		0.17½	0.17½	0.17½
22	0.16¾		0.17	0.16¾	0.17
23	0.16½		0.16½	0.16½	0.16½
26	HOLIDAY				
27	0.15¾		0.15¾	0.15	0.15
28	0.15		0.15	0.14¾	0.14¾A
29	0.14		0.14¼	0.13½	0.13½
30	0.14		0.14	0.13¼L	0.13¼A

86Dec Strike 2.00

May	Open		High	Low	Close
1	0.20	0.20¼	0.20¼	0.16	0.17
2	0.15½		0.15½	0.13	0.13½A
5	0.13½		0.13½	0.12½	0.13¼B
6	0.13¼		0.14¼	0.13	0.14¼
7	0.14½		0.14½	0.13½	0.14 B
8	0.23½		0.23½H	0.20	0.21
9	0.22		0.22	0.20	0.20½
12	0.17½		0.17½	0.15	0.15¼B
13	0.16		0.18½	0.16	0.17 B
14	0.17		0.17	0.16	0.16
15	0.17		0.17	0.14½	0.14½
16	0.14	0.13½	0.14	0.13½	0.14
19	0.13½		0.14	0.13	0.13¼
20	0.13¼	0.13½	0.14	0.13	0.13½
21	0.13½	0.13	0.13½	0.12½	0.12½
22	0.12		0.12¼	0.11¾	0.12¼
23	0.11½		0.11¾	0.11¼	0.11½
26	HOLIDAY				
27	0.11¼		0.11¼	0.10½	0.10½
28	0.10½		0.10½	0.10	0.10
29	0.10¼		0.10½	0.09½L	0.09½
30	0.10		0.10¼	0.09½	0.09½

86Dec Strike 2.10

May	Open		High	Low	Close
1	0.16	0.14	0.16	0.12	0.13 A
2	0.11	0.09¾	0.11⅜	0.09¾	0.10⅜
5	0.10½	0.10	0.10½	0.09¼	0.09¾
6	0.09½		0.10	0.09¼	0.10
7	0.10¼	0.10½	0.10½	0.09¾	0.10½
8	0.11¼	0.12	0.18 H	0.11¼	0.16½
9	0.17	0.16½	0.17	0.15½	0.15½
12	0.15	0.14½	0.15	0.11	0.11½B
13	0.12¼		0.13½	0.12	0.13
14	0.13		0.13¾	0.12½	0.13 A
15	0.13		0.13	0.10¼	0.10½
16	0.10	0.09½	0.10	0.09½	0.10 B
19	0.09½		0.10	0.09½	0.10
20	0.10		0.10	0.09¾	0.09¾
21	0.10		0.10	0.08¾	0.08¾
22	0.09		0.09	0.08½	0.09
23	0.08¾	0.08½	0.08¾	0.07¾	0.08
26	HOLIDAY				
27	0.08		0.08	0.07	0.07
28	0.07¼		0.07¼	0.06⅞	0.06⅞
29	0.06¾		0.07	0.06¾	0.06¾
30	0.06⅝		0.07¼	0.06⅝L	0.06¾

86Dec Strike 2.20

May	Open		High	Low	Close	
1	0.12	0.10	0.12	0.10	0.10½	
2	0.08	0.09	0.09½	0.07½	0.07¾	
5	0.07¾		0.07¾	0.06¾	0.07½	
6	0.08		0.08	0.06½	0.07¾A	
7	0.08	0.08¼	0.08¼	0.07¼	0.07¾	
8	0.08½		0.14½H	0.08½	0.11½	
9	0.12		0.12½	0.11	0.11¾	
12	0.10¾		0.10¾	0.08	0.08¾B	
13	0.08¾	0.09	0.10½	0.08¾	0.10	
14	0.10		0.10¼	0.09	0.09	
15	0.09		0.09¼	0.07¼	0.07½	
16	0.07¼		0.07¼	0.06¾	0.07¼	
19	0.07	0.07¼	0.07½	0.07	0.07¼	
20	0.07¼		0.07½	0.06½	0.07¼	
21	0.07¼		0.07¼	0.06¼	0.06¼	
22	0.06	0.06¼	0.06¼	0.06	0.06¼	
23	0.06		0.06	0.05½	0.05¾	
26	HOLIDAY					
27	0.05½		0.05½	0.05¼	0.05¼	
28	0.05¼		0.05¼	0.04⅞	0.04⅞	
29	0.04¾		0.05	0.04½L	0.04¾	0.04½
30	0.04⅝	0.04¾	0.05	0.04½	0.04½	

86Dec Strike 2.30

May	Open		High	Low	Close
1	0.10	0.08	0.10	0.07½	0.08
2	0.07½		0.07½	0.05½	0.05½
5	0.05		0.06	0.04¾	0.05¼
6	0.05½	0.06	0.06	0.05	0.05⅝
7	0.05¾		0.06	0.05⅜	0.05⅜A
8	0.06		0.10½H	0.06	0.08½A
9	0.09		0.09	0.08¼	0.08¼
12	0.07¼		0.07½	0.05¾	0.06¼
13	0.07¼		0.07½	0.06¾	0.07¼
14	0.07½		0.07½	0.06	0.06¼B
15	0.06¼		0.06¾	0.05⅛	0.05½B
16	0.05	0.05¼	0.05½	0.04½	0.05¼A
19	0.04¾		0.05½	0.04¾	0.05¼
20	0.05¾		0.05¾	0.05	0.05¼B
21	0.05¼		0.05¼	0.04½	0.04¾
22	0.04½		0.04¾	0.04¼	0.04½
23	0.04		0.04½	0.04	0.04⅛
26	HOLIDAY				
27	0.04		0.04	0.04	0.04
28	0.04		0.04	0.03½	0.03½
29	0.03¼		0.03½	0.03⅛L	0.03⅜
30	0.03⅜		0.03½	0.03¼	0.03¼

86Dec Strike 2.40

May	Open		High	Low	Close	
1	0.07		0.07 H	0.05¾	0.05¾B	
2	0.05½		0.05½	0.04	0.04	
5	0.04¼		0.04¼	0.03½	0.04	
6	0.04		0.04¼	0.04	0.04¼A	
7	0.04½		0.04½	0.03½	0.03½	0.04
8	0.05		0.07	0.05	0.06½	
9	0.07		0.07	0.05¾	0.06¼	
12	0.05¾		0.05¾	0.04	0.04¼	
13	0.05½		0.05¾	0.04⅞	0.05¼A	
14	0.05		0.05½	0.04¾	0.04¾A	
15	0.04¾		0.05	0.04	0.04	
16	0.04		0.04¼	0.03⅞	0.04¼	
19	0.03⅞		0.04	0.03¾	0.04	
20	0.04¼		0.04¼	0.03¾	0.04	
21	0.03¾		0.03¾	0.03⅝	0.03⅝A	
22	0.03½		0.03½	0.03¼	0.03¼	
23	0.03¼		0.03¼	0.02¾	0.03 A	
26	HOLIDAY					
27	0.02¾		0.03	0.02½	0.02¾	
28	0.02¾		0.02¾	0.02½	0.02½	
29	0.02½		0.02½	0.02⅜L	0.02⅜	
30	0.02⅜		0.02½	0.02⅜	0.02½	

86Dec Strike 2.50

May	Open		High	Low	Close	
1	0.05	0.06	0.06 H	0.04⅜	0.04⅜	0.04½
2	0.04		0.04½	0.03	0.03	
5	0.03		0.03⅛	0.02¾	0.02¾	
6	0.03⅛		0.03¼	0.02⅞	0.03	
7	0.03¼		0.03¼	0.02½	0.02½	
8	0.05		0.06	0.04½	0.05	
9	0.05½		0.05½	0.04½	0.04½	
12	0.04		0.04	0.03	0.03	
13	0.03		0.04	0.03	0.04	
14	0.04		0.04	0.03½	0.03½	
15	0.03¾		0.04	0.03	0.03 A	
16	0.03		0.03	0.02½	0.02¾	
19	0.02¾		0.03	0.02¾	0.02¾	
20	0.03		0.03	0.02¾	0.02¾	
21	0.02⅝		0.02⅝	0.02¼	0.02¼	
22	0.02½		0.02½	0.02¼	0.02¼	
23	0.02¼		0.02¼	0.02	0.02	
26	HOLIDAY					
27	0.02		0.02	0.02	0.02	
28	0.02		0.02	0.01¾	0.01¾	
29	0.01¾		0.01¾	0.01⅝L	0.01⅝	
30	0.01⅝		0.01⅞	0.01⅝	0.01⅞	

86Dec Strike 2.60

May	Open		High	Low	Close
1	0.03½	0.04½	0.04½	0.03½	0.03½A
2	0.03¼		0.03¼	0.02	0.02
5	0.02		0.02¼	0.02	0.02
6	0.02		0.02	0.02	0.02
7	0.02¼		0.02¼	0.01¾	0.01¾
8	0.05		0.05 H	0.04	0.04½A
9	0.03¼		0.03¼	0.03¼	0.03¼
12	0.02½		0.03	0.02	0.02¼
13	0.03		0.03	0.02½	0.02½
14	0.02¾		0.03	0.02¾	0.02¾
15	0.02½		0.02½	0.02¼	0.02¼
16	0.02		0.02	0.01½	0.01½
19	0.01¾		0.01¾	0.01¾	0.01¾
20	0.02		0.02	0.02	0.02
21	0.02		0.02	0.01½	0.01½
22	0.01¾		0.01¾	0.01¾	0.01¾
23	0.01½		0.01¾	0.01½	0.01½
26	HOLIDAY				
27	0.01½		0.01½	0.01½	0.01½
28	0.01½		0.01½	0.01¼L	0.01¼
29	0.01¼		0.01¼	0.01¼	0.01¼
30	0.01⅜		0.01½	0.01¼	0.01¼

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Dec

May	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1		3	79	680**H**	1,164**H**	664**H**	175	276	304**H**	3,345**H**
2		50**H**	127	201	216	183	66	120	258	1,221
5			81	143	111	205	67	146	23	776
6		23	243	189	163	206	9	31	20	884
7		7	40	124	78	106	174	118	207	854
8			45	197	346	65	374**H**	365**H**	10	1,402
9			471**H**	85	720	393	130	166	10	1,975
12		2	48	58	162	221	21	102	31	645
13	1**H**		12**L**	34**L**	228	633	75	52	15	1,050
14			20	67	86	448	94	37	19	771
15	1	3	40	48	188	200	111	119	96	806
16			72	124	305	156	180	37	53	927
19		19	74	94	352	117	217	22	64	959
20		11	320	96	107	43	16	6**L**	55	654
21		5	52	114	196	44	206	342	6	965
22		14	45	134	83	153	83	19	30	561**L**
23		7	92	348	224	158	54	102	4**L**	989
26	**HOLIDAY**									
27		4	54	262	50**L**	84	7**L**	155	22	638
28		1**L**	63	206	299	65	176	360	30	1,200
29		31	119	34	176	83	45	70	19	577
30		7	253	118	100	32**L**	61	53	156	780
TOTAL	2	187	2,350	3,356	5,354	4,259	2,341	2,698	1,432	21,979

Call open contracts Reported in contracts—Future 86Dec

May	1.80	1.90	2.00	2.10	2.20	2.30	[illegible]0	2.50	2.60	TOTAL
1	1**L**	26**L**	852**L**	2,337**L**	3,264**L**	2,728	2,581	1,582**L**	2,171	15,542**L**
2	1	57	884	2,351	3,298	2,645	2,617	1,657	2,185	15,695
5	1	57	909	2,395	3,279	2,625	2,677	1,739	2,177	15,859
6	1	68	1,120	2,371	3,313	2,645	2,680	1,758	2,157**L**	16,113
7	1	72	1,142	2,407	3,328	2,641	2,769**H**	1,811	2,191	16,362
8	1	72	1,135	2,414	3,449	2,654	2,697	2,091	2,200	16,713
9	1	72	1,429	2,442	3,903	2,812**H**	2,697	2,160	2,195	17,711
12	1	71	1,406	2,455	3,942	2,781	2,706	2,180	2,221	17,763
13	1	71	1,404	2,468	3,821	2,378	2,662	2,192	2,228	17,225
14	1	71	1,415	2,493	3,803	2,511	2,611	2,217	2,233	17,355
15	2**H**	72	1,422	2,534	3,818	2,505	2,679	2,282	2,256	17,570
16	2	72	1,463	2,597	3,884	2,248**L**	2,659	2,288	2,307	17,520
19	2	88	1,485	2,638	3,845	2,262	2,515	2,297	2,263	17,395
20	2	96	1,366	2,679	3,853	2,265	2,508	2,303	2,318	17,390
21	2	100	1,353	2,757	3,920	2,264	2,490**L**	2,368	2,319	17,573
22	2	114	1,397	2,692	3,927	2,298	2,496	2,379	2,331	17,636
23	2	120	1,377	2,825	4,061	2,426	2,541	2,419	2,334	18,105
26	**HOLIDAY**									
27	2	124	1,385	2,929	4,075	2,497	2,542	2,546	2,345	18,445
28	2	125	1,441	3,001	4,192	2,524	2,537	2,581	2,352	18,755
29	2	150	1,470	3,006	4,308	2,568	2,537	2,620	2,371	19,032
30	2	154**H**	1,601**H**	3,017**H**	4,362**H**	2,573	2,556	2,638**H**	2,476**H**	19,379**H**

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.00

May	Open	High	Low	Close
1				0.25 B
2				0.23½N
5				0.22½A
6				0.22½N
7				0.22½N
8				0.27½N
9				0.30 N
12				0.28 A
13				0.28 N
14				0.27½A
15				0.26 A
16				0.25 N
19				0.23 A
20				0.23 N
21				0.22 A
22				0.22 N
23				0.22 N
26	HOLIDAY			
27				0.21 A
28				0.20 A
29				0.20 N
30				0.20 N

87Mar Strike 2.10

May	Open	High	Low	Close
1				0.20 B
2	0.17½	0.17½	0.17½	0.17½
5				0.16½A
6				0.17 B
7				0.17 N
8				0.22 B
9				0.24 N
12				0.20½A
13				0.20½N
14				0.20 A
15	0.20	0.20 H	0.20	0.20
16	0.19	0.19	0.19	0.19
19				0.18 A
20	0.19	0.19	0.17	0.18
21				0.17½N
22				0.17½N
23				0.17½A
26	HOLIDAY			
27	0.16¾	0.16¾	0.16¾	0.16¾
28				0.16 A
29	0.15¾	0.15¾	0.15 L	0.15
30	0.15	0.15	0.15	0.15

87Mar Strike 2.20

May	Open	High	Low	Close
1	0.17	0.20 H	0.17	0.18 A
2	0.16	0.16	0.14	0.14
5				0.13 A
6				0.13 N
7	0.16	0.16	0.15	0.15 A
8	0.17	0.17½	0.17	0.17½B
9	0.18½	0.20	0.18½	0.20
12	0.17	0.17	0.16	0.16 A
13	0.17½	0.17½	0.17½	0.17½
14	0.17	0.17	0.17	0.17
15	0.17	0.17	0.17	0.17
16	0.15	0.15	0.15	0.15
19				0.14 A
20				0.14 A
21	0.13½	0.13½	0.13	0.13 A
22				0.12¾A
23	0.12½	0.12½	0.11½	0.12 B
26	HOLIDAY			
27	0.12¼	0.12¼	0.11½	0.11½
28	0.11½	0.11½	0.10⅞	0.10⅞
29	0.10¾	0.10¾	0.10¾L	0.10¾
30				0.10¾N

87Mar Strike 2.30

May	Open	High	Low	Close
1	0.17	0.17	0.15½	0.15½A
2				0.11 A
5	0.10	0.10	0.09	0.10 B
6	0.11	0.11	0.11	0.11
7	0.12	0.12	0.12	0.12
8	0.14¾	0.18 H	0.14¾	0.18 B
9				0.18 N
12	0.12½	0.12½	0.12½	0.12½
13	0.13¼	0.13¼	0.13¼	0.13¼
14	0.12½	0.12½	0.12½	0.12½
15				0.12½N
16				0.12½A
19				0.12 A
20				0.11 A
21	0.10	0.10	0.10	0.10
22	0.09	0.09½	0.09	0.09½B
23	0.10	0.10	0.10	0.10
26	HOLIDAY			
27				0.09½A
28	0.08	0.08½	0.08 L	0.08½
29	0.08¼	0.08¼	0.08¼	0.08¼
30				0.08¼N

87Mar Strike 2.40

May	Open	High	Low	Close
1	0.10½	0.10½	0.10½	0.10½
2				0.10 A
5	0.09¾	0.09¾	0.09¾	0.09¾
6				0.09¾N
7	0.09½	0.09½	0.09½	0.09½
8	0.12	0.15 H	0.12	0.15
9	0.10½	0.12	0.10½	0.12 B
12				0.10 A
13				0.10 N
14				0.10½B
15	0.10	0.10	0.10	0.10
16				0.10 N
19				0.09 A
20				0.08½A
21	0.08½	0.08½	0.06½L	0.06½
22				0.07 B
23				0.07½B
26	HOLIDAY			
27				0.07½N
28				0.07½N
29				0.07½N
30	0.07	0.07	0.07	0.07

87Mar Strike 2.50

May	Open	High	Low	Close
1				0.07 B
2				0.07 N
5				0.07 N
6				0.07 N
7				0.07 N
8	0.10	0.10 H	0.10 L	0.10
9				0.10 N
12				0.08 A
13				0.08 N
14				0.08 N
15				0.08 N
16				0.08 N
19				0.08 N
20				0.07 N
21				0.06 A
22				0.06 N
23				0.06 N
26	HOLIDAY			
27				0.06 N
28				0.06 N
29				0.06 N
30				0.06 N

Call volume of sales Reported in contracts—Future 87Mar

May	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1			2	2	2		6
2		3	7				10
5				4	4		8
6							
7			5	5	1L		11
8				1L	7H	2H	10
9			6		4		10
12		1L	1L	1			3
13			3	2			5
14			14H	2			16
15		11	2		4		17H
16		2	1				3
19							
20		12H					12
21			1	6H	7		14
22				2			2L
23			2	3			5
26	HOLIDAY						
27		4	4				8
28			4	1			5
29		7	4	4			15
30		2			4		6
TOTAL		42	56	33	33	2	166

Call open contracts Reported in contracts—Future 87Mar

May	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	10H	8L	128	170	89L	2L	407L
2	10	11	129	170	89	2	411
5	10	11	129	167L	93	2	412
6	10	11	129	167	93	2	412
7	10	11	132	170	93	2	418
8	10	11	132	170	99	3H	425
9	10	11	129	170	102	3	425
12	10	12	130	171	102	3	428
13	10	12	127L	171	102	3	425
14	10	12	131	173	102	3	431
15	10	22	131	173	106H	3	445
16	10	24	132	173	106	3	448
19	10	24	132	173	106	3	448
20	10	25	132	173	106	3	449
21	10	25	133	179	106	3	456
22	10	25	131	180	106	3	455
23	10	25	133	180	106	3	457
26	HOLIDAY						
27	10	28	137H	180	106	3	464
28	10	28	133	180	106	3	460
29	10	35	133	181H	106	3	468H
30	10	37H	133	181	104	3	468

H = high L = low A = asked B = bid N = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87May Strike 2.10				87May Strike 2.20				87May Strike 2.40			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.23 **N**								
2				0.21½**N**								
5				0.21½**N**								
6				0.21½**N**								
7				0.21½**N**								
8				0.28 **B**								
9	0.29	0.29 **H**	0.29	0.29								
12	0.26	0.26	0.26	0.26	0.22	0.22 **H**	0.22 **L**	0.22				
13				0.26 **N**				0.22 **N**				
14				0.25 **A**				0.21 **A**				
15				0.25 **N**				0.19 **A**				
16				0.23 **A**				0.18 **A**				
19				0.22 **A**				0.17 **A**				
20				0.22 **N**				0.17 **N**				
21				0.22 **N**				0.17 **N**				
22				0.22 **N**				0.17 **N**				
23				0.22 **N**				0.17 **N**				
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				0.20 **A**				0.16½**A**	0.10	0.10 **H**	0.10 **L**	0.10
28				0.19 **A**				0.15 **A**				0.09½**A**
29	0.19	0.19	0.19 **L**	0.19				0.15 **N**				0.09½**N**
30				0.19 **N**				0.15 **N**				0.09½**N**

Call volume of sales Reported in contracts—Future 87May

May	2.10	2.20	2.40	TOTAL
1				
2				
5				
6				
7				
8				
9				
12	1**H**			1**L**
13		1**H**		1
14				
15	1			1
16				
19				
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28			14**H**	14**H**
29	1			1
30				
TOTAL	3	1	14	18

Call open contracts Reported in contracts—Future 87May

May	2.10	2.20	2.40	TOTAL
1	4**L**			4**L**
2	4			4
5	4			4
6	4			4
7	4			4
8	4			4
9	4			4
12	5			5
13	5	1**H**		6
14	5	1		6
15	5	1		6
16	5	1		6
19	5	1		6
20	5	1		6
21	5	1		6
22	5	1		6
23	5	1		6
26	**HOLIDAY**			
27	5	1		6
28	5	1	14**H**	20
29	6**H**	1	14	21**H**
30	6	1	14	21

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Jul Strike 2.00				86Jul Strike 2.10				86Jul Strike 2.20			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				0.39 N				0.29 N	0.18	0.18¾	0.18	0.18¾B
3				0.35¼N				0.25¼N	0.20	0.20 H	0.15¼	0.15¼
4				0.36¾N				0.26¾N				0.16¾B
5				0.37 N				0.27 N				0.17 N
6				0.37½N				0.27½N	0.17	0.17½	0.16¾	0.17½
9				0.36¾N				0.26¾N	0.16½	0.16⅞	0.16½	0.16⅞
10				0.36½N				0.26½N	0.16⅜	0.16⅜	0.16⅜	0.16⅜
11				0.34 N				0.24 N	0.15	0.15	0.14⅜	0.14⅜
12				0.30½N				0.20½N	0.13½	0.13½	0.10½	0.10½
13				0.29¾B 0.31¼A	0.20	0.21 H	0.20 L	0.20½ 0.21	0.11	0.11	0.09¾L	0.10½ 0.11
16												
17												
18												
19												
20												
23												
24												
25												
26												
27												
30												

	86Jul Strike 2.30				86Jul Strike 2.40				86Jul Strike 2.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	0.07½	0.09¼	0.07	0.08½B	0.01¾	0.02⅝H	0.01½	0.02¼B	0.00⅛	0.00¼H	0.00⅛L	0.00⅛
3	0.09½	0.09¾H	0.05½	0.05¾B	0.02¼	0.02¼	0.01	0.01	0.00¼	0.00¼	0.00⅛	0.00⅛
4	0.06	0.07¼	0.05½	0.06¾	0.01	0.01	0.00¾	0.01	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.06¾	0.07½	0.06½	0.07¼B	0.01	0.01¼	0.00¾	0.00⅞	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6	0.07¾	0.08¼	0.07	0.07½	0.01¼	0.01¼	0.00¾	0.00¾	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.07½	0.08	0.06¾	0.07¼	0.00½	0.00⅝	0.00⅜	0.00⅜	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10	0.07	0.07¼	0.06½	0.06½	0.00½	0.00½	0.00⅜	0.00⅜				0.00⅛N
11	0.05½	0.06	0.03¾	0.04½	0.00¼	0.00¼	0.00⅛L	0.00⅛				0.00⅛N
12	0.04	0.04	0.01	0.01	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
13	0.01	0.01⅝	0.00½L	0.01				0.00⅛N				0.00⅛N
16												
17												
18												
19												
20												
23												
24												
25												
26												
27												
30												

	86Jul Strike 2.60				86Jul Strike 2.70				86Jul Strike 2.80			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				0.00⅛N				0.00⅛N				0.00⅛N
3				0.00⅛N				0.00⅛N				0.00⅛N
4				0.00⅛N				0.00⅛N				0.00⅛N
5				0.00⅛N				0.00⅛N				0.00⅛N
6				0.00⅛N				0.00⅛N				0.00⅛N
9	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛				0.00⅛N				0.00⅛N
10				0.00⅛N				0.00⅛N				0.00⅛N
11				0.00⅛N				0.00⅛N				0.00⅛N
12				0.00⅛N				0.00⅛N				0.00⅛N
13				0.00⅛N				0.00⅛N				0.00⅛N
16												
17												
18												
19												
20												
23												
24												
25												
26												
27												
30												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Jun	86Jul Strike 2.90				86Jul Strike 3.00			
	Open	High	Low	Close	Open	High	Low	Close
2				0.00⅛N				0.00⅛N
3				0.00⅛N				0.00⅛N
4				0.00⅛N				0.00⅛N
5				0.00⅛N				0.00⅛N
6				0.00⅛N				0.00⅛N
9				0.00⅛N				0.00⅛N
10				0.00⅛N				0.00⅛N
11				0.00⅛N				0.00⅛N
12				0.00⅛N				0.00⅛N
13				0.00⅛N				0.00⅛N
16								
17								
18								
19								
20								
23								
24								
25								
26								
27								
30								

Call volume of sales Reported in contracts—Future 86Jul

Jun	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
2			7	81	263H	37						388
3			7	68	254	163H						492
4			2	57	81	158		7H				305
5				24L	136	23						183L
6			5	106	199	50						360
9			4	80	100	61	2H					247
10			1L	51	132							184
11			7	110	67	4L			28H			216
12			11H	152	38	5						206
13		40H	11	560H	2L							613H
16												
17												
18												
19												
20												
23												
24												
25												
26												
27												
30												
TOTAL		40	55	1,289	1,272	501	2	7	28			3,194

Call open contracts Reported in contracts—Future 86Jul

Jun	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
2	2H	148H	1,262	1,874H	3,841L	2,458	982H	1,146H	549H	71H	660H	12,993
3	2	148	1,266H	1,847	3,974	2,503H	982	1,136	549	71	660	13,138H
4	2	148	1,266	1,848	3,935	2,460	982	1,129L	549	71	660	13,050
5	2	148	1,259	1,846	4,014H	2,419	982	1,129	549	71	660	13,079
6	2	148	1,162	1,828	4,012	2,416	982	1,129	549	71	660	12,959
9	2	148	1,110	1,804	3,930	2,394	980	1,129	549	71	660	12,777
10	2	141	1,107	1,813	3,946	2,391	980	1,129	549	71	660	12,789
11	2	141	1,100	1,759	3,931	2,383	963L	1,129	521L	71	660	12,660
12	2	111L	1,052L	1,746L	3,887	2,378L	963	1,129	521	71	660	12,520L
13												
16												
17												
18												
19												
20												
23												
24												
25												
26												
27												
30												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 1.80

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30	0.09	0.09 H	0.09 L	0.09

86Sep Strike 1.90

Jun	Open	High	Low	Close
2				
3				
4	0.15	0.15 H	0.15	0.15
5				0.14 N
6				0.14½N
9				0.14¼N
10				0.14¼N
11				0.13 N
12	0.12½	0.12½	0.11½	0.11½A
13				0.10½N
16				0.10 A
17				0.10½N
18				0.10½N
19	0.10½	0.10½	0.10½	0.10½
20				0.10½N
23	0.10½	0.10½	0.10	0.10 A
24	0.08	0.08	0.07	0.07
25	0.06¾	0.06¾	0.05¾	0.05¾B
26	0.06	0.06¼	0.05¼	0.05¼
27	0.05½	0.06⅞	0.05¼	0.06⅞
30	0.05½	0.05¾	0.04¼L	0.04¼

86Sep Strike 2.00

Jun	Open		High	Low	Close	
2	0.09¼		0.10 H	0.09	0.10	
3	0.10		0.10	0.09	0.09	
4	0.08½		0.08½	0.08½	0.08½	
5	0.08	0.07¾	0.08	0.07¾	0.07¾	
6	0.08½		0.09¾	0.08¼	0.09½B	
9	0.08¾		0.08¾	0.08¾	0.08¾	
10	0.08½		0.08½	0.08	0.08¼B	
11	0.08¼		0.08½	0.08¼	0.08¼A	
12	0.06½		0.06½	0.06	0.06	
13	0.06		0.06	0.05¼	0.05½	0.05¼
16	0.06		0.06	0.04¾	0.04¾	
17	0.05		0.06	0.04⅞	0.06	
18	0.06		0.06¾	0.05½	0.05½	
19	0.06		0.06	0.05½	0.05½	
20	0.06		0.06	0.05¼	0.05½	
23	0.05½		0.05½	0.05	0.05	
24	0.04¾		0.04¾	0.03½	0.03½	
25	0.03¼		0.03¼	0.02¾	0.03	
26	0.03		0.03	0.02¾	0.02¾	
27	0.02¾		0.03¾	0.02¾	0.03⅝	
30	0.03¼		0.03½	0.02½L	0.02½A	

86Sep Strike 2.10

Jun	Open	High	Low	Close
2	0.05¾	0.06½	0.05¾	0.06½
3	0.06¾	0.07 H	0.05½	0.05½
4	0.05¼	0.05¼	0.05	0.05
5	0.04½	0.04½	0.04½	0.04½
6	0.05¼	0.05¼	0.05¼	0.05¼
9	0.05	0.05	0.04½	0.04¾
10	0.05	0.05	0.04¾	0.04¾
11	0.04½	0.04½	0.04½	0.04½
12	0.04	0.04	0.03	0.03
13	0.03¾	0.03¾	0.03	0.03
16	0.03	0.03	0.02½	0.02½
17	0.02½	0.03	0.02½	0.03 B
18	0.03¼	0.03¼	0.03	0.03 A
19	0.03¼	0.03⅜	0.03	0.03¼
20	0.03	0.03	0.03	0.03
23	0.02¾	0.02¾	0.02½	0.02⅝
24	0.02¾	0.02¾	0.02	0.02
25	0.01½	0.01¾	0.01½	0.01¾
26	0.01⅝	0.01⅝	0.01⅝	0.01⅝
27	0.01¾	0.01¾	0.01¾	0.01¾
30	0.01	0.01	0.01 L	0.01

86Sep Strike 2.20

Jun	Open		High	Low	Close
2	0.03¾		0.03¾	0.03¾	0.03¾
3	0.04¼		0.04¼H	0.03½	0.03½
4	0.03⅜		0.03½	0.03¼	0.03¼A
5	0.03		0.03	0.02¾	0.02¾
6	0.03		0.03⅝	0.03	0.03½A
9	0.03		0.03	0.02½	0.02¾
10	0.02½		0.02¾	0.02½	0.02½
11	0.02½		0.02½	0.02½	0.02½
12	0.02¼		0.02¼	0.02	0.02
13	0.02		0.02	0.02	0.02
16	0.02		0.02	0.01½	0.01½
17	0.01½		0.02	0.01½	0.02
18	0.02		0.02¼	0.02	0.02 A
19	0.02¼		0.02¼	0.01¾	0.02 B
20	0.02		0.02	0.01⅝	0.01⅝A
23	0.01½		0.01½	0.01½	0.01½
24	0.01½		0.01½	0.01¼	0.01¼
25	0.01¼	0.01⅛	0.01¼	0.01	0.01
26	0.01		0.01	0.01	0.01
27	0.01		0.01	0.01	0.01
30	0.01		0.01	0.00½L	0.00½

86Sep Strike 2.30

Jun	Open	High	Low	Close
2	0.02½	0.02½	0.02¼	0.02½
3	0.02¾	0.02¾H	0.02¼	0.02¼
4	0.01¾	0.01¾	0.01¾	0.01¾
5	0.01⅞	0.01⅞	0.01¾	0.01¾
6	0.01¾	0.02	0.01¾	0.02 A
9	0.01¾	0.01¾	0.01½	0.01½
10	0.01½	0.01½	0.01½	0.01½
11	0.01¾	0.01⅞	0.01⅝	0.01⅝
12				0.01½A
13				0.01¼N
16				0.01 A
17	0.00¾	0.01	0.00¾	0.01
18	0.01¼	0.01¼	0.01	0.01
19	0.01¼	0.01¼	0.01	0.01
20	0.01	0.01	0.01	0.01
23	0.01	0.01	0.00⅞	0.00⅞A
24	0.00⅞	0.00⅞	0.00⅝	0.00¾
25	0.00¾	0.00¾	0.00⅝	0.00⅝
26	0.00¾	0.00¾	0.00¾	0.00¾
27	0.00¾	0.00¾	0.00½L	0.00⅝
30				0.00⅜A

86Sep Strike 2.40

Jun	Open	High	Low	Close
2	0.01½	0.01¾H	0.01½	0.01½
3	0.01¾	0.01¾	0.01½	0.01¾
4				0.01¼A
5	0.01	0.01	0.01	0.01
6	0.01	0.01¼	0.01	0.01¼B
9	0.01⅛	0.01⅛	0.01⅛	0.01⅛
10	0.01	0.01	0.01	0.01
11	0.01	0.01¼	0.01	0.01
12				0.01 A
13	0.01	0.01	0.01	0.01
16				0.00¾A
17	0.00½	0.00½	0.00½	0.00½
18				0.00½N
19				0.00¾A
20				0.00½N
23	0.00½	0.00½	0.00½	0.00½
24	0.00½	0.00½	0.00½	0.00½
25	0.00½	0.00½	0.00½	0.00½
26				0.00½A
27	0.00½	0.00½	0.00½	0.00½
30	0.00⅛	0.00⅛	0.00⅛L	0.00⅛

86Sep Strike 2.50

Jun	Open	High	Low	Close
2	0.00¾	0.00⅞H	0.00¾	0.00⅞B
3	0.00⅞	0.00⅞	0.00⅞	0.00⅞
4				0.00¾A
5	0.00⅞	0.00⅞	0.00⅝	0.00⅝
6				0.00⅞B
9	0.00¾	0.00¾	0.00¾	0.00¾
10				0.00¾N
11	0.00¾	0.00¾	0.00¾	0.00¾
12				0.00¾A
13				0.00⅝N
16				0.00½A
17				0.00⅜N
18				0.00⅜N
19	0.00⅜	0.00⅜	0.00⅜	0.00⅜
20	0.00⅜	0.00⅜	0.00⅜	0.00⅜
23				0.00⅜N
24	0.00¼	0.00¼	0.00¼	0.00¼
25	0.00¼	0.00¼	0.00¼	0.00¼
26	0.00¼	0.00¼	0.00⅛L	0.00⅛
27	0.00¼	0.00¼	0.00¼	0.00¼
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛

86Sep Strike 2.60

Jun	Open	High	Low	Close
2				0.00⅝N
3				0.00⅝N
4	0.00½	0.00½H	0.00½	0.00½
5	0.00½	0.00½	0.00½	0.00½
6				0.00½N
9				0.00½A
10				0.00½N
11				0.00½N
12				0.00½N
13	0.00⅜	0.00⅜	0.00⅜	0.00⅜
16				0.00⅜N
17				0.00¼N
18				0.00¼N
19	0.00¼	0.00¼	0.00¼	0.00¼
20	0.00¼	0.00¼	0.00¼	0.00¼
23				0.00¼N
24				0.00⅛N
25	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
26				0.00⅛N
27				0.00⅛N
30				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 2.70

Jun	Open	High	Low	Close
2				0.00½N
3				0.00½N
4				0.00¼A
5				0.00¼N
6				0.00¼N
9				0.00¼N
10				0.00¼N
11				0.00¼N
12				0.00¼N
13				0.00¼N
16				0.00¼N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
30				0.00⅛N

Call volume of sales Reported in contracts—Future 86Sep

Jun	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
2			27	13	14	22	4				80
3			40	39	4	17	40	11			151
4		1L		18	11	15			3		48
5			71	20	12	36	3	18	8		168
6			75	3	3L	5	10	60			156
9			2L	6	16	13					37L
10			2	6	12	7	46	20			93
11			4	14	51	143H	52	80H			344
12		11	61	40	3						115
13			404H	10	17		28		1L		460
16			20	16	32						68
17			33	14	32	22	1L				102
18			117	4	121	99					341
19		1	154	14	30	123		1L	2		325
20			29	107	7	2L		3	8		156
23		3	41	217H	7	70	1				339
24		16	5	10	12	31	14	10			98
25		53	118	10	14	116	82H	20	50H		463
26		125H	98	3	243H	4		17			490H
27		27	13	6	13	142	10	2			213
30	20H	51	107	2L	93	64	6	9			352
TOTAL	20	288	1,421	572	747	931	297	251	72		4,599

Call open contracts Reported in contracts—Future 86Sep

Jun	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
2			244L	311L	689L	1,618	1,297	716L	175	60H	5,110
3			277	324	691	1,620	1,297	726	175	60	5,170
4		1L	277	326	697	1,635	1,297	726	172L	60	5,191
5		1	311	339	709	1,650	1,300	716	180	60	5,266
6		1	340	339	711	1,655	1,298	716	180	60	5,300
9		1	342	343	718	1,654	1,297	716	180	60	5,311
10		1	342	349	720	1,658H	1,297	716	180	60	5,323
11		1	342	359	743	1,281	1,293	740	180	60	4,999L
12		12	369	385	742	1,281	1,293	740	180	60	5,062
13		12	626	385	740	1,281	1,272	740	179	60	5,295
16		12	635	392	751	1,281	1,272	740	179	60	5,322
17		12	647	400	779	1,263L	1,272	740	179	60	5,352
18		12	685	404	894	1,275	1,272	740	179	60	5,521
19		13	732	413	922	1,288	1,272	741	181	60	5,622
20		13	740	423	925	1,288	1,272	741	189	60	5,651
23		14	769	544H	929	1,350	1,273	741	189	60	5,869
24		28	773	538	940	1,376	1,259L	742	189	60	5,905
25		60	793	538	938	1,415	1,318H	752	190H	60	6,064
26		183	871	536	1,090	1,419	1,288	763	190	60	6,400
27		206	883H	539	1,096H	1,449	1,298	761	190	60	6,482H
30	20H	242H	880	539	1,015	1,465	1,300	766H	190	60	6,477

H = high L = low A = asked B = bid N = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.80

Jun	Open	High	Low	Close
2	0.18¾	0.18¾	0.18¾	0.18¾
3	0.21½	0.21½H	0.21½	0.21½
4				0.19¾A
5	0.19½	0.19½	0.19½	0.19½
6				0.21 N
9				0.19¾N
10				0.18¾N
11				0.17½N
12	0.16	0.16	0.16	0.16
13	0.16	0.16	0.16	0.16
16	0.16	0.16	0.16	0.16
17	0.15½	0.16	0.15½	0.16 B
18	0.16½	0.16½	0.16½	0.16½
19				0.17½N
20				0.15¼N
23	0.15	0.15	0.14½	0.14½
24	0.14½	0.14½	0.13	0.13 A
25	0.12¾	0.13	0.12¾	0.12¾
26	0.12¾	0.12¾	0.12¾	0.12¾
27	0.13¼	0.13½	0.13¼	0.13½B
30	0.12¼	0.12¼	0.11 L	0.11 A

86Dec Strike 1.90

Jun	Open	High	Low	Close
2	0.13¾	0.14¼	0.13¾	0.14¼B
3	0.15	0.15 H	0.14¼	0.14½
4	0.14½	0.14½	0.14	0.14
5	0.13½	0.13½	0.12⅞	0.12⅞
6	0.13¾	0.14½	0.13½	0.14¼
9	0.13¾	0.13¾	0.13	0.13
10	0.13½	0.13½	0.13	0.13 A
11	0.12¾	0.13¼	0.12¼	0.12¼
12	0.12	0.12	0.10½	0.10¾
13	0.10¾	0.11¼	0.10½	0.10½
16	0.10½	0.10¾	0.10	0.10
17	0.10	0.11¾	0.09¾	0.11¼
18	0.11½	0.11½	0.11	0.11
19	0.11¼	0.12	0.11	0.11½
20	0.11½	0.11½	0.10¾	0.10¾A
23	0.10¼ 0.10½	0.10½	0.09½	0.09½
24	0.09	0.09¼	0.08½	0.08½
25	0.08½	0.08½	0.08	0.08⅜
26	0.08½	0.08½	0.08	0.08¼
27	0.08 0.08¼	0.08¾	0.08	0.08½
30	0.08¼ 0.08½	0.08½	0.06¾L	0.06¾

86Dec Strike 2.00

Jun	Open	High	Low	Close
2	0.09½	0.10½	0.09½	0.10¼
3	0.10½	0.10¾H	0.09¾	0.09¾
4	0.10	0.10	0.09	0.09¼
5	0.09¼	0.09¼	0.08¾	0.08¾
6	0.09	0.10	0.09	0.10
9	0.10	0.10	0.09	0.09
10	0.08¾	0.09	0.08¾	0.08¾
11	0.08¾	0.09	0.08⅝	0.08½
12	0.08¼	0.08¼	0.07	0.07
13	0.06½	0.07½	0.06½	0.06¾
16	0.07	0.07	0.06¾	0.06¾
17	0.06¾	0.08½	0.06½	0.07 A
18	0.07½	0.08	0.07⅛	0.07⅛
19	0.07⅜ 0.07¾	0.08	0.07⅜	0.08
20	0.07¾	0.07¾	0.07	0.07
23	0.07	0.07	0.06½	0.06½
24	0.06½	0.06¾	0.05¼	0.05¾
25	0.05¾	0.05¾	0.05¼	0.05½
26	0.05½ 0.05¾	0.05¾	0.05	0.05½
27	0.05½	0.06	0.05½	0.05¾
30	0.05¾	0.05¾	0.04½L	0.04½

86Dec Strike 2.10

Jun	Open	High	Low	Close
2	0.06⅞	0.07⅛	0.06¾	0.06¾
3	0.07½	0.07½H	0.06⅝	0.06⅝A
4	0.07	0.07	0.06	0.06 0.06¼
5	0.06¼	0.06¼	0.05¾	0.05¾
6	0.06½	0.07¼	0.06⅝	0.06¾
9	0.06½	0.06½	0.06	0.06¼
10	0.06 0.06½	0.06½	0.05¾	0.05¾
11	0.05⅞	0.06	0.05½	0.05½
12	0.05½	0.05½	0.04¾	0.04¾
13	0.05	0.05¼	0.04¾	0.04¾
16	0.05	0.05	0.04¾	0.04¾
17	0.04½	0.06	0.04½	0.05
18	0.05½	0.05½	0.05	0.05
19	0.05¼	0.05⅝	0.05⅛	0.05⅜
20	0.05½	0.05½	0.04¾	0.04¾
23	0.04¾	0.04¾	0.04½	0.04½
24	0.04½	0.04¾	0.03½	0.03½
25	0.03½	0.03¾	0.03½	0.03⅝
26	0.03⅝	0.04	0.03⅝	0.03¾
27	0.03¾	0.04⅛	0.03¾	0.04
30	0.03¾	0.03¾	0.03 L	0.03

86Dec Strike 2.20

Jun	Open	High	Low	Close
2	0.05	0.05¼H	0.04¾	0.04¾
3	0.05	0.05¼	0.04⅝	0.04¾
4	0.04¾	0.04¾	0.04⅛	0.04½
5	0.04¼	0.04¼	0.04	0.04
6	0.04¼	0.05	0.04¼	0.04¾
9	0.04¾	0.04¾	0.04⅛	0.04¼
10	0.04	0.04¼	0.03¾	0.03¾
11	0.04	0.04	0.03⅝	0.03¾
12	0.03½	0.03½	0.03¼	0.03½
13	0.03½	0.04	0.03½	0.04
16	0.03¾	0.03¾	0.03½	0.03½
17	0.03⅝	0.04¼	0.03⅛	0.03⅝
18	0.03¾	0.03⅞	0.03¾	0.03¾
19	0.03¾	0.04	0.03½	0.04
20	0.03¾	0.03¾	0.03⅜	0.03⅜
23	0.03¼	0.03⅜	0.03⅛	0.03⅛
24	0.03¼	0.03¼	0.02⅝	0.02⅝
25	0.02⅝	0.02⅞	0.02¾	0.02¾
26	0.02¾	0.03	0.02½	0.02¾
27	0.02¾	0.03⅛	0.02¾	0.03
30	0.02½	0.02½	0.02 L	0.02⅛

86Dec Strike 2.30

Jun	Open	High	Low	Close
2	0.03¼	0.03½	0.03¼	0.03½
3	0.04	0.04 H	0.03¼	0.03¼
4	0.03⅜	0.03½	0.03	0.03¼
5	0.03¼	0.03¼	0.02¾	0.03
6	0.03	0.04	0.03	0.03¼
9	0.03¼	0.03¼	0.03⅛	0.03⅛
10	0.03⅛	0.03⅛	0.03	0.03
11	0.03	0.03	0.02¾	0.02¾
12	0.02½	0.02¾	0.02¼	0.02½
13	0.02¾	0.03	0.02½	0.02½
16	0.02¾	0.02¾	0.02½	0.02½
17	0.02½	0.02¾	0.02¼	0.02¾
18	0.02¾	0.02⅞	0.02½	0.02½
19	0.02⅝	0.02¾	0.02⅝	0.02⅝
20	0.02⅝	0.02⅝	0.02½	0.02½
23	0.02½	0.02½	0.02¼	0.02¼
24	0.02¼	0.02¼	0.01⅞	0.01⅞
25	0.01⅞	0.02	0.01⅞	0.02
26	0.02	0.02	0.01⅞	0.02
27	0.02	0.02⅛	0.02	0.02⅛
30	0.01⅞	0.01⅞	0.01½L	0.01½

86Dec Strike 2.40

Jun	Open	High	Low	Close
2	0.02½	0.02⅝	0.02⅜	0.02⅝A
3	0.02¾	0.02¾	0.02½	0.02½
4	0.02¼	0.02¼	0.02	0.02¼
5	0.02⅛	0.02⅛	0.02	0.02⅛
6	0.02¼	0.02⅜H	0.02¼	0.02⅜
9	0.02¼	0.02¼	0.02¼	0.02¼
10	0.02¼	0.02¼	0.02⅛	0.02⅛
11	0.02⅛	0.02⅛	0.02	0.02
12	0.02	0.02	0.01⅞	0.01⅞
13	0.02	0.02¼	0.02	0.02¼
16	0.02	0.02	0.02	0.02
17	0.02	0.02¼	0.01⅞	0.02
18	0.02	0.02	0.02	0.02
19	0.01⅞	0.02⅛	0.01⅞	0.02⅛B
20	0.01⅞	0.01⅞	0.01¾	0.01¾
23	0.01⅝	0.01⅝	0.01½	0.01⅝B
24	0.01⅝	0.01⅝	0.01½	0.01½
25	0.01⅝	0.01⅝	0.01½	0.01⅝
26	0.01⅝	0.01⅝	0.01⅜	0.01½
27	0.01½	0.01⅝	0.01½	0.01⅝
30	0.01½	0.01½	0.01⅛L	0.01⅛

86Dec Strike 2.50

Jun	Open	High	Low	Close
2	0.02	0.02 H	0.01⅞	0.01⅞
3	0.02	0.02	0.01¾	0.01¾
4	0.01¾	0.01¾	0.01½	0.01½
5	0.01⅝	0.01⅝	0.01½	0.01½
6	0.01⅝	0.02	0.01⅝	0.02
9	0.01¾	0.01¾	0.01⅝	0.01⅝B
10	0.01¾	0.01¾	0.01½	0.01½
11	0.01½	0.01⅝	0.01½	0.01½
12	0.01½	0.01½	0.01¼	0.01¼
13	0.01⅜	0.01¾	0.01⅜	0.01¾
16	0.01¾	0.01¾	0.01½	0.01½
17	0.01½	0.01⅞	0.01⅜	0.01½
18	0.01½	0.01¾	0.01½	0.01⅝B
19	0.01⅝	0.01⅝	0.01⅝	0.01⅝
20	0.01½	0.01⅝	0.01⅜	0.01⅜
23	0.01⅜	0.01⅜	0.01¼	0.01¼
24	0.01⅜	0.01⅜	0.01	0.01
25	0.01	0.01⅛	0.01	0.01⅛
26	0.01⅛	0.01⅛	0.01	0.01
27	0.01⅛	0.01¼	0.01⅛	0.01⅛
30	0.01⅛	0.01⅛	0.00⅞L	0.00⅞

86Dec Strike 2.60

Jun	Open	High	Low	Close
2	0.01½	0.01⅝H	0.01½	0.01½
3	0.01¼	0.01¼	0.01¼	0.01¼
4				0.01¼N
5	0.01⅛	0.01⅛	0.01	0.01
6	0.01¼	0.01½	0.01¼	0.01½
9	0.01¼	0.01¼	0.01	0.01
10	0.01½	0.01½	0.00¾L	0.00¾
11	0.01	0.01	0.00¾	0.00¾
12				0.00¾N
13				0.01 B
16				0.01 N
17	0.01	0.01⅛	0.01	0.01 B
18	0.01¼	0.01¼	0.01	0.01
19	0.01¼	0.01¼	0.01¼	0.01¼
20	0.01⅛	0.01⅛	0.01	0.01
23				0.01 N
24	0.01	0.01	0.00⅞	0.00⅞
25	0.00⅞	0.00⅞	0.00⅞	0.00⅞
26	0.00⅞	0.00⅞	0.00⅞	0.00⅞
27				0.00⅞N
30	0.00⅞	0.00⅞	0.00¾	0.00¾

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 86Dec

Jun	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
2	1**L**		60	321	146	20	42	17	28	635
3	2	13	72	124	141	139	109	25	6	631
4		6**L**	146	233	170	41	145**H**	56		797
5	1	21	62	123	421	107	107	58	63	963
6		56	150	99	179	99	96	116	111	906
9		11	44	237	64	31	96	102	34	619
10		11	102	137	135	8**L**	36	16	3**L**	448
11		67	27**L**	33**L**	103	82	109	15**L**	3	439**L**
12	25**H**	28	115	393**H**	172	223	97	108		1,161
13	1	81	233	108	134	61	99	600**H**		1,317
16		116	27	182	60	92	8**L**	111		596
17	2	200	248	289	443**H**	118	80	290	64	1,734
18	20	101	251	290	104	37	127	134	124	1,188
19		90	190	197	27**L**	10	46	16	50	626
20		88	167	274	125	14	17	58	5	748
23	17	54	39	176	60	36	69	105		556
24	3	365**H**	556	351	393	486**H**	41	77	9	2,281
25	15	98	414	142	298	48	46	55	34	1,150
26	3	170	198	45	75	232	80	18	22	843
27	1	48	286	86	56	216	52	16		761
30	11	273	851**H**	208	46	84	53	525	234**H**	2,285**H**
TOTAL	102	1,897	4,238	4,048	3,352	2,184	1,555	2,518	790	20,684

Call open contracts Reported in contracts—Future 86Dec

Jun	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
2	3**L**	154**L**	1,635**L**	3,209**L**	4,397**L**	2,576**L**	2,579**L**	2,640**L**	2,478**L**	19,671**L**
3	5	165	1,675	3,216	4,461	2,697	2,644	2,649	2,478	19,990
4	5	171	1,742	3,377	4,573	2,715	2,717	2,674	2,478	20,452
5	6	190	1,767	3,469	4,711	2,796	2,745	2,727	2,526	20,937
6	6	221	1,797	3,529	4,754	2,820	2,771	2,748	2,530	21,176
9	6	232	1,832	3,567	4,800	2,825	2,846	2,788	2,563	21,459
10	6	243	1,876	3,655	4,835	2,820	2,883	2,798	2,564	21,680
11	6	279	1,893	3,667	4,828	2,762	2,960	2,794	2,563	21,752
12	31	298	1,933	3,978	4,913	2,863	3,001	2,875	2,563	22,455
13	32	336	2,017	4,024	4,985	2,858	3,092	3,352	2,563	23,259
16	32	398	2,030	4,171	5,013	2,886	3,100	3,415	2,563	23,608
17	33	545	2,122	4,232	5,216	2,855	3,146	3,524	2,626	24,299
18	48	575	2,209	4,227	5,233	2,844	3,150	3,530	2,750	24,566
19	48	590	2,321	4,307	5,245	2,854	3,174	3,541	2,807	24,887
20	48	673	2,354	4,347	5,301	2,863	3,175	3,542	2,793	25,096
23	65	711	2,375	4,421	5,328	2,875	3,166	3,542	2,793	25,276
24	66	829	2,706	4,687	5,332**H**	3,077**H**	3,180	3,592	2,785	26,254
25	78	879	2,871	4,686	5,104	3,061	3,198	3,589	2,800	26,265
26	81	963	2,921	4,706	5,095	2,970	3,238	3,590	2,820	26,384
27	81	989	2,995	4,718	5,079	2,948	3,254**H**	3,594	2,820	26,478
30	92**H**	1,105**H**	3,520**H**	4,721**H**	5,056	2,905	3,243	3,818**H**	2,929**H**	27,389**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.90

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23	0.19	0.19 **H**	0.19	0.19
24				0.18 **N**
25				0.16 **A**
26	0.15½	0.15½	0.15½	0.15½
27				0.15¾**B**
30	0.15½	0.15½	0.14½**L**	0.14½**A**

87Mar Strike 2.00

Jun	Open	High	Low	Close
2				0.21 **B**
3				0.21 **N**
4				0.19 **A**
5				0.19 **N**
6				0.20 **N**
9				0.19 **A**
10				0.19 **A**
11				0.18 **A**
12				0.14½**A**
13				0.14½**N**
16				0.14½**A**
17				0.15 **B**
18				0.15 **A**
19	0.14½	0.14½**H**	0.14½	0.14½
20				0.14½**N**
23				0.14 **N**
24				0.11¼**N**
25				0.11¼**N**
26				0.11¼**N**
27	0.11	0.11	0.11 **L**	0.11
30	0.11	0.11	0.11	0.11

87Mar Strike 2.10

Jun	Open	High	Low	Close
2	0.16	0.16 **H**	0.16	0.16
3	0.15½	0.15½	0.15	0.15 **A**
4				0.14 **A**
5				0.12½**A**
6				0.13½**B**
9	0.13	0.13	0.12½	0.12½**A**
10	0.12½	0.12½	0.12½	0.12½
11				0.12½**N**
12	0.12	0.12	0.10¼	0.10¼
13	0.10	0.10	0.10	0.10
16	0.10	0.10	0.10	0.10
17	0.09½	0.11	0.09½	0.10½**A**
18	0.10	0.10	0.10	0.10
19	0.10	0.10½	0.10	0.10½
20				0.10½**N**
23	0.10	0.10	0.09¼	0.09¼**A**
24	0.09	0.09	0.08	0.08
25				0.08 **N**
26	0.08	0.08	0.08	0.08
27				0.08 **B**
30	0.08	0.08	0.07¼**L**	0.07¼

87Mar Strike 2.20

Jun	Open	High	Low	Close
2	0.11	0.11 **H**	0.11	0.11
3				0.11 **N**
4	0.11	0.11	0.11	0.11
5	0.10	0.10	0.09½	0.09½**A**
6	0.10¾	0.10¾	0.10¾	0.10¾
9				0.10 **N**
10				0.10 **A**
11				0.10 **N**
12	0.09	0.09	0.07½	0.07½**A**
13				0.07½**N**
16	0.07½	0.07½	0.07½	0.07½
17	0.06¼	0.07½	0.06¼	0.07½
18	0.07½	0.07½	0.07¼	0.07¼
19	0.07	0.07	0.06¾	0.06¾
20				0.06¾**N**
23	0.06½	0.06½	0.06¼	0.06¼
24	0.06¼	0.06¼	0.05¼	0.06¼
25	0.05¾	0.05¾	0.05¾	0.05¾
26	0.05¼	0.05¼	0.05¼**L**	0.05¼
27				0.06 **B**
30	0.05½	0.05½	0.05½	0.05½

87Mar Strike 2.30

Jun	Open	High	Low	Close
2	0.09½	0.09½**H**	0.09½	0.09½
3	0.09	0.09	0.09	0.09
4				0.08½**A**
5	0.08	0.08	0.08	0.08
6				0.09 **B**
9	0.07	0.07	0.07	0.07
10	0.06½	0.06¾	0.06½	0.06¾**B**
11	0.06¾	0.06¾	0.06¾	0.06¾
12	0.06	0.06	0.05	0.05
13				0.05½**B**
16	0.05	0.05	0.04¾	0.04¾
17	0.04¾	0.05½	0.04	0.05½
18	0.05	0.05¼	0.05	0.05¼
19	0.05	0.05	0.04¾	0.05
20				0.05 **N**
23				0.04¾**N**
24	0.04¾	0.04¾	0.04¼	0.04¼**A**
25				0.04¼**B**
26	0.03½	0.03½	0.03½**L**	0.03½
27				0.04 **B**
30	0.04½	0.04½	0.04	0.04

87Mar Strike 2.40

Jun	Open	High	Low	Close
2	0.07	0.07½**H**	0.07	0.07½
3				0.07½**A**
4	0.06¼	0.06¼	0.06¼	0.06¼
5	0.06¼	0.06¼	0.06¼	0.06¼
6				0.07 **B**
9				0.06 **A**
10				0.06 **N**
11				0.06 **A**
12	0.04½	0.04½	0.04	0.04 **A**
13				0.04 **N**
16				0.04 **N**
17				0.04 **N**
18	0.04	0.04	0.04	0.04
19				0.04 **N**
20				0.04 **N**
23				0.04 **N**
24				0.03 **A**
25	0.03¼	0.03¼	0.03 **L**	0.03
26				0.03 **A**
27				0.03 **N**
30				0.03 **N**

87Mar Strike 2.50

Jun	Open	High	Low	Close
2				0.06 **N**
3				0.05¾**A**
4				0.05¾**N**
5				0.05¾**N**
6				0.06 **N**
9				0.05 **A**
10				0.05 **N**
11				0.05 **N**
12				0.03 **A**
13				0.03 **N**
16				0.03 **N**
17				0.03 **N**
18	0.03	0.03 **H**	0.03 **L**	0.03
19				0.03 **N**
20				0.03 **N**
23				0.03 **N**
24				0.02 **A**
25				0.02 **N**
26				0.02 **N**
27				0.02 **N**
30				0.02 **N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Jun	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
2			1L	2	2	3H		8
3					10			10
4			2	7		1L		10
5				1L	1L	1		3
6				2				2
9			3		1			4
10			1		1			2
11					1			1L
12			9	7	53	1		70
13			4	1				5
16			2		7			9
17			4	54	45			103
18			1	9	7	1	5H	23
19		3H	26	135H	150H			314H
20								
23			4	5				9
24	1H		20	1				22
25			1	17	1	2		21
26	1		2	1	1			5
27		1L						1
30	1	3	33H	3	4			44
TOTAL	3	7	113	245	284	9	5	666

Call open contracts Reported in contracts—Future 87Mar

Jun	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
2		10L	38L	133L	183L	106L	3L	473L
3		10	38	133	188	106	3	478
4		10	40	139	188	107	3	487
5		10	40	140	188	108	3	489
6		10	40	140	188	108	3	489
9		10	43	140	189	108	3	493
10		10	44	140	190	108	3	495
11		10	44	140	191	108	3	496
12		10	53	146	232	108	3	552
13		10	53	147	232	108	3	553
16		10	54	147	235	108	3	557
17		10	56	169	280	108	3	626
18		10	57	178	286	108	7H	646
19		12	83	285	435H	108	7	930
20		12	83	285	435	108	7	930
23		12	87	285	435	108	7	934
24	1L	12	94	285	435	108	7	942
25	1	12	95	287	434	109H	7	945
26	1	12	96	288H	435	109	7	948
27	1	12	96	288	435	109	7	948
30	2H	13H	123H	287	435	109	7	976H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87May Strike 2.10				87May Strike 2.20				87May Strike 2.40			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				0.19 N				0.15 N				0.09½N
3				0.17½A				0.14½A				0.09 A
4				0.17½N				0.14½N				0.09 N
5				0.17½N				0.14 A				0.09 N
6				0.17½N				0.14 N				0.09 N
9				0.17½N				0.14 A				0.09 N
10				0.17½N				0.14 A				0.09 N
11				0.17 A				0.13½A				0.08 A
12				0.15 A				0.12½A				0.07 A
13				0.15 N				0.12½N				0.07 N
16				0.13¾A				0.10½A				0.05½A
17	0.13	0.13 H	0.13	0.13				0.10 A				0.05½N
18				0.13 N				0.10 N				0.05½N
19				0.13 N				0.10 N				0.05½N
20				0.13 A				0.10 N				0.05 A
23				0.12½A				0.09½A				0.04½A
24				0.11 A				0.08 A				0.04 A
25	0.11¼	0.11¼	0.11¼L	0.11¼				0.08 N				0.04 N
26				0.11¼N				0.08 N				0.04 N
27				0.11¼N				0.08 N				0.04 N
30				0.10½A				0.08 N				0.03½A

Call volume of sales Reported in contracts—Future 87May

Jun	2.10	2.20	2.40	TOTAL
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17	1H			1H
18				
19				
20				
23				
24				
25	1			1
26				
27				
30				
TOTAL	2			2

Call open contracts Reported in contracts—Future 87May

Jun	2.10	2.20	2.40	TOTAL
2	6L	1H	14H	21L
3	6	1	14	21
4	6	1	14	21
5	6	1	14	21
6	6	1	14	21
9	6	1	14	21
10	6	1	14	21
11	6	1	14	21
12	6	1	14	21
13	6	1	14	21
16	6	1	14	21
17	7	1	14	22
18	7	1	14	22
19	7	1	14	22
20	7	1	14	22
23	7	1	14	22
24	7	1	14	22
25	8H	1	14	23H
26	8	1	14	23
27	8	1	14	23
30	8	1	14	23

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Jul Strike 2.10				87Jul Strike 2.40			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2								
3								
4								
5								
6								
9								
10								
11								
12								
13								
16								
17	0.16	0.16 **H**	0.16	0.16				
18				0.16 **N**	0.07	0.08 **H**	0.07 **L**	0.08
19				0.16 **N**				0.08 **N**
20	0.16	0.16	0.15½**L**	0.15½**A**				0.08 **N**
23				0.14½**A**				0.07½**A**
24				0.13 **A**				0.07½**N**
25				0.12 **N**				0.07 **A**
26				0.12 **N**				0.07 **A**
27				0.12 **N**				0.07 **N**
30				0.12 **N**				0.06 **A**

Call volume of sales Reported in contracts—Future 87Jul

Jun	2.10	2.40	TOTAL
2			
3			
4			
5			
6			
9			
10			
11			
12			
13			
16			
17	1**H**		1**L**
18		2**H**	2**H**
19			
20	1		1
23			
24			
25			
26			
27			
30			
TOTAL	2	2	4

Call open contracts Reported in contracts—Future 87Jul

Jun	2.10	2.40	TOTAL
2			
3			
4			
5			
6			
9			
10			
11			
12			
13			
16			
17	1**L**		1**L**
18	1	1**H**	2
19	1	1	2
20	2**H**	1	3**H**
23	2	1	3
24	2	1	3
25	2	1	3
26	2	1	3
27	2	1	3
30	2	1	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Sep Strike 1.60				86Sep Strike 1.70				86Sep Strike 1.80			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1									0.08½	0.09 H	0.06½	0.07¼
2									0.08½	0.08½	0.08½	0.08½
3									0.08	0.08	0.08	0.08
4	HOLIDAY				HOLIDAY				HOLIDAY			
7					0.08½	0.08½	0.08½	0.08½	0.04½	0.04½	0.03	0.03½
8					0.09½	0.09½	0.09½	0.09½	0.04	0.04¾	0.04	0.04¼
9								0.09½N	0.05	0.05	0.04¼	0.04¼A
10								0.08 A	0.03½	0.04¼	0.03½	0.04 A
11								0.08 N	0.04¼	0.04½	0.04	0.04 A
14					0.09	0.09	0.08	0.08	0.03⅜	0.03½	0.02¾	0.02¾B
15					0.10½	0.11 H	0.10½	0.10½B	0.05	0.05	0.05	0.05
16								0.11 B	0.06	0.06	0.04½	0.05¼B
17					0.09½	0.09½	0.09½	0.09½	0.04	0.04	0.03¾	0.04
18								0.07¾A	0.03	0.03	0.02½	0.02½
21								0.05½A	0.02½	0.02½	0.02	0.02 A
22					0.05 0.05¼	0.05¼	0.03¾	0.04½	0.01¾	0.01¾	0.01	0.01½
23					0.05½	0.06	0.05½	0.05½				0.02 B
24					0.06	0.07¼	0.05¾	0.06½A				0.02½B
25					0.06½	0.06½	0.06½	0.06½	0.02⅛	0.02⅛	0.02⅛	0.02⅛
28					0.06	0.07	0.06	0.06	0.01½	0.02	0.01½	0.02
29					0.04½	0.04½	0.04	0.04	0.01½	0.01½	0.01	0.01
30	0.09	0.09 H	0.09 L	0.09	0.03	0.03¼	0.02½	0.02½A	0.00¾	0.00¾	0.00½L	0.00½
31				0.07 N	0.01¾	0.01¾	0.01¾L	0.01¾	0.00½	0.00½	0.00½	0.00½

	86Sep Strike 1.90				86Sep Strike 2.00				86Sep Strike 2.10			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.04	0.04	0.03½	0.04	0.02	0.02¼	0.02	0.02	0.01	0.01	0.01	0.01
2	0.04	0.04½	0.03⅞	0.04¼	0.02	0.02¼	0.02	0.02¼	0.01¼	0.01¼H	0.01¼	0.01¼
3	0.04¾	0.04¾H	0.03½	0.03½A	0.02½	0.02½H	0.01½	0.01½	0.00⅞	0.00⅞	0.00⅞	0.00⅞
4	HOLIDAY				HOLIDAY				HOLIDAY			
7	0.03½	0.03½	0.01¼	0.01¼	0.01½	0.01½	0.01	0.01 A				0.00⅝A
8	0.01¾ 0.02	0.02	0.01¾	0.02	0.01	0.01¼	0.01	0.01	0.00½	0.00½	0.00½	0.00½
9	0.02½	0.02½	0.02⅛	0.02⅛A	0.01¼	0.01¼	0.01¼	0.01¼	0.00½	0.00½	0.00½	0.00½
10	0.01½	0.01¾	0.01½	0.01¾B	0.00¾	0.00⅞	0.00¾	0.00⅞	0.00⅜	0.00⅜	0.00⅜	0.00⅜
11	0.02	0.02¼	0.02	0.02 A	0.01	0.01¼	0.00⅞	0.00⅞	0.00⅜	0.00⅜	0.00⅜	0.00⅜
14	0.01½	0.01½	0.01¼	0.01¼A	0.00¾	0.00¾	0.00¾	0.00¾	0.00⅜	0.00⅜	0.00⅜	0.00⅜
15	0.02	0.02½	0.02	0.02¼B	0.00¾	0.01⅛	0.00¾	0.01⅛	0.00⅜	0.00⅜	0.00⅜	0.00⅜
16	0.03½	0.03½	0.02	0.02⅛	0.01⅜	0.01⅜	0.00⅞	0.01	0.00½	0.00½	0.00⅜	0.00½
17	0.02	0.02	0.01	0.01	0.01	0.01	0.00½	0.00½				0.00⅜A
18	0.01¼	0.01¼	0.00¾	0.00¾				0.00½N				0.00⅜N
21	0.01	0.01	0.00¾	0.00¾	0.00½	0.00½	0.00½	0.00½				0.00¼A
22	0.00¾	0.00¾	0.00½	0.00½	0.00⅜	0.00⅜	0.00¼	0.00¼	0.00¼	0.00¼	0.00⅛L	0.00⅛
23	0.00½	0.00½	0.00½	0.00½				0.00¼N				0.00⅛N
24	0.00¾	0.00⅞	0.00¾	0.00⅞				0.00¼N	0.00⅛	0.00⅛	0.00⅛	0.00⅛
25	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.00⅛	0.00⅛	0.00⅛L	0.00⅛				0.00⅛A
28	0.00⅜	0.00½	0.00⅜	0.00½				0.00⅛A				0.00⅛A
29	0.00½	0.00½	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30				0.00¼A				0.00⅛A				0.00⅛A
31	0.00⅛	0.00⅛	0.00⅛L	0.00⅛				0.00⅛A				0.00⅛A

	86Sep Strike 2.20				86Sep Strike 2.30				86Sep Strike 2.40			
Jul	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.00½	0.00⅝H	0.00½	0.00½	0.00¼	0.00⅜H	0.00¼	0.00⅜	0.00¼	0.00¼H	0.00¼	0.00¼
2	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.00⅜	0.00⅜	0.00⅜	0.00⅜				0.00¼N
3	0.00½	0.00½	0.00½	0.00½	0.00¼	0.00¼	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
4	HOLIDAY				HOLIDAY				HOLIDAY			
7				0.00⅜A	0.00⅛	0.00⅛	0.00⅛L	0.00⅛				0.00⅛N
8	0.00⅜	0.00⅜	0.00¼	0.00¼A				0.00⅛N				0.00⅛N
9				0.00¼B				0.00⅛N				0.00⅛N
10	0.00⅛	0.00⅛	0.00⅛L	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
11				0.00⅛B				0.00⅛N				0.00⅛N
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
15				0.00⅛N				0.00⅛N				0.00⅛N
16	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
18	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
21	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
22	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
24				0.00⅛N				0.00⅛N				0.00⅛N
25				0.00⅛A				0.00⅛A				0.00⅛A
28				0.00⅛A				0.00⅛A				0.00⅛A
29				0.00⅛A				0.00⅛A				0.00⅛A
30				0.00⅛A				0.00⅛A				0.00⅛A
31				0.00⅛A				0.00⅛A				0.00⅛A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Sep Strike 2.50				86Sep Strike 2.60				86Sep Strike 2.70			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
2				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
3				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
8				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
9				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
10				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
11				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
14				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
15				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
16				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
17				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
18				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
21				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
22				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
23				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
24				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
25				0.00⅛**A**				0.00⅛**A**				0.00⅛**A**
28				0.00⅛**A**				0.00⅛**A**				0.00⅛**A**
29				0.00⅛**A**				0.00⅛**A**				0.00⅛**A**
30				0.00⅛**A**				0.00⅛**A**				0.00⅛**A**
31				0.00⅛**A**				0.00⅛**A**				0.00⅛**A**

Call volume of sales Reported in contracts—Future 86Sep

Jul	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1			27	143**H**	102**H**	34	175	133**H**	21**H**				635**H**
2			2**L**	24	13	100**H**	12	2**L**					153
3			5	53	55	2	120	2	1**L**	30**H**		14**H**	282
4	**HOLIDAY**												
7		1**L**	89	139	5		2	8	11	1**L**	1**H**		257
8		2	176**H**	14	47	1**L**	1**L**						241
9			67	9	4**L**	1							81
10			22	46	28	5	20	2					123
11			130	107	56	27				10			330
14		4	3		10	5	70						92
15		4	10	6	26	14							60
16			172	42	36	16	3						269
17		3	147	113	50		10						323
18			25	46			93						164
21			38	27	5		272**H**						342
22		116**H**	56	42	14	17	80						325
23		84		5		29	150						268
24		38		7		15							60
25		4	14	28	14								60
28		4	44	10									58
29		105	9	39	25	4	1						183
30	11**H**	47	60	1**L**	20	1			16				156
31		12	2	1									15**L**
TOTAL	11	424	1,098	902	510	271	1,009	147	49	41	1	14	4,477

Call open contracts Reported in contracts—Future 86Sep

Jul	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1			31	355	876	536**L**	939	1,449**H**	1,300	766**H**	190**H**	60**H**	6,502**L**
2			31	368	879	595	932**L**	1,448	1,300	766	190	60	6,569
3			30**L**	374	911	597	998	1,446	1,301**H**	736	190	46**L**	6,629
4	**HOLIDAY**												
7		1**L**	82	392	916**H**	598	1,004	1,444	1,291	735	189**L**	46	6,698
8		2	239	392	877	598	1,004	1,444	1,291	735	189	46	6,817
9		2	179	392	878	599	1,001	1,354**L**	1,291	735	189	46	6,666
10		2	220	403**H**	879	601	1,001	1,354	1,291	735	189	46	6,721
11		2	300	376	878	619	1,001	1,354	1,291	725	189	46	6,781
14		5	302	376	879	619	1,021**H**	1,354	1,291	725	189	46	6,807
15		8	307	246**L**	903	632	1,021	1,354	1,291	725	189	46	6,722
16		8	409	263	889	646	1,018	1,354	1,291	725	189	46	6,838
17		8	444	326	889	646	1,018	1,354	1,291	725	189	46	6,936
18		8	453	318	889	646	1,015	1,354	1,291	725	189	46	6,934
21		8	469	324	889	646	1,015	1,354	1,291	725	189	46	6,956
22		116	485	331	889	644	1,015	1,354	1,291	725	189	46	7,085
23		180	485	331	889	654	1,015	1,354	1,291	725	189	46	7,159
24		208	485	332	889	655**H**	1,015	1,354	1,290	724	189	46	7,187
25		204	485	325	875	645	1,015	1,354	1,290	724	189	46	7,152
28		204	507**H**	325	875	645	1,015	1,354	1,290	724	189	46	7,174
29		302	501	348	892	642	1,014	1,354	1,290	724	189	46	7,302**H**
30	11**H**	339**H**	489	348	872**L**	641	1,014	1,354	1,274**L**	719**L**	189	46	7,296
31	11	333	489	348	872	641	1,014	1,354	1,274	719	189	46	7,290

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.50

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14	0.24	0.24	0.24 **L**	0.24
15	0.28½	0.29¼**H**	0.28½	0.29¼**B**
16				0.31¾**N**
17				0.29 **N**
18				0.26½**N**
21				0.26½**N**
22				0.22½**N**
23				0.25 **N**
24				0.25 **N**
25				0.25¾**N**
28				0.26½**N**
29				0.24½**N**
30				0.23½**N**
31				0.21½**N**

86Dec Strike 1.70

Jul	Open	High	Low	Close
1	0.16	0.16	0.16	0.16
2				0.16¾**N**
3				0.16¾**N**
4	**HOLIDAY**			
7	0.13¼	0.13¼	0.13¼	0.13¼
8	0.14	0.14½	0.13¼	0.13¼**A**
9				0.12½**N**
10	0.12	0.12	0.11¼	0.11½
11	0.12½	0.13	0.12	0.12 **A**
14	0.11¼	0.12	0.11¼	0.11¼**A**
15	0.14	0.14	0.14	0.14
16	0.16	0.16¾**H**	0.15	0.16¼**B**
17	0.15¾	0.15¾	0.14	0.14
18	0.13	0.13¼	0.12½	0.12½**A**
21	0.13	0.13	0.13	0.13
22	0.10¾	0.11¼	0.10	0.10½**A**
23	0.11¼	0.12	0.10¾	0.11¾
24	0.11¾	0.12⅜	0.11½	0.11½**A**
25	0.11½	0.12	0.11½	0.11⅝
28	0.11½	0.12¾	0.11⅛	0.12
29	0.12	0.12	0.10¾	0.10¾**A**
30	0.10	0.11½	0.10	0.10¼**A**
31	0.09½	0.09½	0.09 **L**	0.09¼

86Dec Strike 1.80

Jul	Open		High	Low	Close	
1	0.10½		0.11	0.10	0.10½	
2	0.10¾		0.11¼	0.10½	0.11¼	
3	0.12		0.12 **H**	0.11½	0.11½	
4	**HOLIDAY**					
7	0.10¼		0.10¼	0.08¼	0.08½	
8	0.09¼		0.09¾	0.09	0.09	
9	0.09		0.09¼	0.08½	0.08½	
10	0.08		0.08	0.07¼	0.07¼	
11	0.07¾		0.08¼	0.07½	0.07½	
14	0.07½		0.08	0.07	0.07	
15	0.08½		0.09	0.08¼	0.09	
16	0.10		0.11	0.10	0.10¾	0.11
17	0.10½	0.10¼	0.10½	0.09	0.09	
18	0.08⅝		0.08⅝	0.07½	0.07¾	
21	0.08		0.08¾	0.08	0.08 **A**	
22	0.08	0.07¾	0.08	0.06	0.06½	
23	0.07		0.07½	0.06¾	0.07¼**A**	
24	0.07¼	0.07½	0.07¾	0.07	0.07	
25	0.07		0.07⅜	0.07	0.07¼	
28	0.07		0.07¾	0.07	0.07½	
29	0.07¼		0.07¼	0.06⅝	0.06¾	
30	0.06¼	0.06½	0.07	0.06¼	0.06½	
31	0.06		0.06	0.05¼**L**	0.05½	

86Dec Strike 1.90

Jul	Open	High	Low	Close	
1	0.06¾	0.07	0.06¼	0.06½	
2	0.06¾	0.07½	0.06¾	0.07½	
3	0.07⅝	0.07¾**H**	0.07½	0.07½	
4	**HOLIDAY**				
7	0.06¾	0.06¾	0.05	0.05½**B**	
8	0.05½	0.06¾	0.05½	0.06¼	
9	0.06	0.06½	0.05⅜	0.05½	
10	0.05¼	0.05¼	0.04½	0.04¾	
11	0.05	0.05¾	0.05	0.05	
14	0.05	0.05¼	0.04½	0.04½	
15	0.06	0.06¼	0.05½	0.06¼**B**	
16	0.07	0.07½	0.06	0.07⅜	
17	0.07	0.07	0.06	0.06	
18	0.05½	0.05½	0.04⅞	0.04⅞	
21	0.05	0.05¾	0.04½	0.04½	
22	0.04¾	0.04¾	0.03¾	0.03¾	
23	0.04¼	0.04½	0.04¼	0.04¼	
24	0.04½	0.05	0.04½	0.04¾	
25	0.04¾	0.04¾	0.04½	0.04⅝	
28	0.04¾	0.05	0.04½	0.04¾	
29	0.04½	0.04½	0.04⅛	0.04⅛	
30	0.04	0.04½	0.03½	0.03½	0.03¾
31	0.03⅜	0.03½	0.03¼**L**	0.03¼	

86Dec Strike 2.00

Jul	Open		High	Low	Close
1	0.04¼	0.04½	0.04¾	0.04¼	0.04¼
2	0.04	0.04½	0.05⅛	0.04	0.05⅛
3	0.05¼		0.05¼**H**	0.05	0.05
4	**HOLIDAY**				
7	0.04½		0.04½	0.03⅜	0.03½
8	0.03½	0.03¾	0.04½	0.03½	0.03½
9	0.03⅝		0.04	0.03½	0.03½
10	0.03¼		0.03⅜	0.03⅛	0.03⅜**B**
11	0.03½		0.03⅝	0.03½	0.03½
14	0.03¼		0.03½	0.03	0.03
15	0.03¾		0.04⅛	0.03¾	0.04⅛
16	0.04½	0.04¾	0.05⅛	0.04½	0.05⅛
17	0.05		0.05	0.03⅞	0.04
18	0.03½		0.03½	0.02⅞	0.03¼
21	0.03¼		0.03½	0.03	0.03
22	0.03	0.03⅛	0.03⅛	0.02½	0.02½
23	0.02⅝		0.03	0.02⅝	0.03
24	0.03	0.03¼	0.03¼	0.02¾	0.02¾
25	0.02½		0.03	0.02½	0.03
28	0.02⅞		0.03½	0.02¾	0.02¾
29	0.02¾		0.02⅞	0.02½	0.02½
30	0.02½		0.02¾	0.02⅜	0.02⅜
31	0.02¼		0.02¼	0.01¾**L**	0.01⅞

86Dec Strike 2.10

Jul	Open		High	Low	Close
1	0.02¾		0.03¼	0.02¾	0.03
2	0.03		0.03½	0.03	0.03⅜**A**
3	0.03⅜		0.03½	0.03¼	0.03½
4	**HOLIDAY**				
7	0.03⅜	0.03	0.03⅜	0.02¼	0.02¾
8	0.02½		0.03	0.02½	0.02¾
9	0.02¾		0.02¾	0.02⅜	0.02⅜**A**
10	0.02¼		0.02½	0.02⅛	0.02¼**A**
11	0.02¼	0.02½	0.02½	0.02¼	0.02¼
14	0.02		0.02⅜	0.02	0.02¼
15	0.02½		0.02⅞	0.02¼	0.02¾
16	0.03		0.03¾**H**	0.03	0.03½
17	0.03¼		0.03¼	0.02¾	0.02¾
18	0.02¼		0.02½	0.02	0.02
21	0.02⅛		0.02⅝	0.02⅛	0.02⅜
22	0.02		0.02	0.01¾	0.01¾
23	0.01⅞		0.02	0.01⅞	0.02
24	0.02		0.02⅛	0.02	0.02
25	0.01¾		0.02⅛	0.01¾	0.01⅞
28	0.01¾		0.02⅛	0.01¾	0.02
29	0.01¾		0.01¾	0.01¾	0.01¾
30	0.01½		0.01¾	0.01½	0.01⅝
31	0.01⅜		0.01⅜	0.01⅛**L**	0.01¼**B**

86Dec Strike 2.20

Jul	Open		High	Low	Close
1	0.02		0.02⅛	0.02	0.02⅛
2	0.02¼		0.02½	0.02¼	0.02½
3	0.02½		0.02⅝**H**	0.02¼	0.02⅜
4	**HOLIDAY**				
7	0.02¼		0.02¼	0.01½	0.01½
8	0.01¾		0.02¼	0.01¾	0.02⅛
9	0.01¾		0.01¾	0.01½	0.01½
10	0.01½		0.01⅝	0.01½	0.01½
11	0.01⅝		0.01¾	0.01½	0.01⅝
14	0.01½	0.01⅝	0.01⅝	0.01⅜	0.01⅜
15	0.01¾		0.02	0.01¾	0.02
16	0.02¼	0.02½	0.02½	0.02⅛	0.02½
17	0.02		0.02¼	0.01⅞	0.01⅞
18	0.01½		0.01⅝	0.01⅜	0.01½
21	0.01⅜		0.01⅝	0.01⅜	0.01½
22	0.01¼		0.01⅜	0.01⅛	0.01¼
23	0.01⅜		0.01½	0.01⅜	0.01½**A**
24	0.01⅜		0.01⅜	0.01¼	0.01⅜
25	0.01¼		0.01⅜	0.01¼	0.01⅜
28	0.01¼		0.01⅜	0.01¼	0.01⅜
29	0.01¼		0.01¼	0.01⅛	0.01⅛
30	0.01⅛		0.01⅛	0.01	0.01
31	0.00⅞		0.01	0.00⅞**L**	0.01

86Dec Strike 2.30

Jul	Open	High	Low	Close
1	0.01⅝	0.01⅝	0.01½	0.01½
2	0.01½	0.01⅝	0.01½	0.01⅝**B**
3	0.01⅝	0.01⅞**H**	0.01⅝	0.01⅞
4	**HOLIDAY**			
7	0.01¾	0.01¾	0.01⅛	0.01¼
8	0.01¼	0.01½	0.01¼	0.01⅜
9	0.01⅛	0.01⅛	0.01⅛	0.01⅛
10	0.01⅛	0.01⅛	0.01	0.01⅛
11	0.01¼	0.01⅜	0.01⅛	0.01⅜
14	0.01⅛	0.01⅛	0.01	0.01
15				0.01¼**N**
16	0.01½	0.01¾	0.01½	0.01¾
17	0.01½	0.01½	0.01¼	0.01¼
18	0.01	0.01¼	0.01	0.01¼
21	0.01⅛	0.01¼	0.01	0.01⅛**A**
22	0.01⅛	0.01⅛	0.00⅞	0.00⅞
23	0.00⅞	0.00⅞	0.00⅞	0.00⅞
24	0.01	0.01	0.00⅞	0.00⅞
25	0.01	0.01	0.01	0.01
28	0.01	0.01⅛	0.00⅞	0.01
29	0.00⅞	0.00⅞	0.00⅞	0.00⅞
30	0.00¾	0.00¾	0.00¾	0.00¾
31	0.00⅝	0.00⅝	0.00⅝**L**	0.00⅝

86Dec Strike 2.40

Jul	Open	High	Low	Close
1	0.01⅛	0.01⅛	0.01	0.01
2	0.01¼	0.01¼	0.01	0.01¼
3	0.01⅛	0.01¼	0.01⅛	0.01¼
4	**HOLIDAY**			
7	0.01	0.01	0.01	0.01
8	0.01⅛	0.01¼	0.01⅛	0.01⅛
9	0.01	0.01	0.00⅞	0.00⅞
10	0.00¾	0.01	0.00¾	0.01
11	0.01⅛	0.01⅛	0.01	0.01
14	0.00¾	0.00¾	0.00¾	0.00¾
15	0.01	0.01⅛	0.01	0.01⅛
16	0.01¼	0.01⅜**H**	0.01	0.01⅜
17	0.01⅛	0.01⅛	0.01	0.01
18	0.00⅞	0.00⅞	0.00⅞	0.00⅞
21	0.00⅞	0.00⅞	0.00⅞	0.00⅞
22	0.00¾	0.00¾	0.00⅝	0.00⅝
23	0.00¾	0.00¾	0.00¾	0.00¾
24	0.00¾	0.00¾	0.00¾	0.00¾
25	0.00¾	0.00¾	0.00¾	0.00¾
28	0.00¾	0.00¾	0.00¾	0.00¾
29	0.00⅝	0.00⅝	0.00⅝	0.00⅝
30	0.00½	0.00½	0.00½	0.00½
31	0.00½	0.00½	0.00⅜**L**	0.00⅜

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.50				86Dec Strike 2.60			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.00⅞	0.00⅞**H**	0.00¾	0.00¾**A**	0.00¾	0.00¾**H**	0.00¾	0.00¾
2	0.00⅞	0.00⅞	0.00¾	0.00¾				0.00¾**N**
3	0.00¾	0.00¾	0.00¾	0.00¾	0.00⅝	0.00⅝	0.00⅝	0.00⅝
4	**HOLIDAY**				**HOLIDAY**			
7	0.00¾	0.00¾	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.00½	0.00½
8	0.00⅝	0.00⅞	0.00⅝	0.00¾				0.00½**N**
9	0.00⅝	0.00⅝	0.00½	0.00½	0.00½	0.00½	0.00⅜	0.00⅜
10	0.00½	0.00⅝	0.00⅜	0.00⅝**B**	0.00⅜	0.00½	0.00⅜	0.00⅜
11	0.00¾	0.00¾	0.00¾	0.00¾	0.00½	0.00½	0.00¼	0.00½
14	0.00⅝	0.00⅝	0.00½	0.00½				0.00½**N**
15	0.00¾	0.00¾	0.00¾	0.00¾				0.00½**N**
16	0.00¾	0.00⅞	0.00¾	0.00⅞	0.00⅝	0.00⅝	0.00⅝	0.00⅝
17				0.00¾**N**				0.00⅝**N**
18	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.00½	0.00½	0.00½	0.00½
21				0.00⅝**N**				0.00½**N**
22	0.00½	0.00⅝	0.00½	0.00½				0.00⅜**A**
23	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.00⅜**N**
24	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.00⅜**N**
25	0.00⅝	0.00⅝	0.00½	0.00½				0.00⅜**N**
28	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.00⅜**N**
29	0.00½	0.00½	0.00⅜	0.00⅜	0.00¼	0.00¼	0.00⅛**L**	0.00⅛
30	0.00⅜	0.00⅜	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛
31	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Dec

Jul	1.50	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1			55	131	233	78	63	48	123	11	5	747
2		3	102	89	227	201	92	15	154	48	5	936
3			19**L**	72	51	155	45	13	176	45	5	581
4	**HOLIDAY**											
7		22	90	277	303	101	124	32	196	150	2	1,297
8		12	138	94	213	86	92	41	28	37		741
9			84	140	492	31	94	23	35	3	37	939
10		224**H**	442**H**	475**H**	505**H**	225	147	29	26	120	261**H**	2,454
11		40	142	234	254	111	75	13	67	100	1**L**	1,037
14	3**H**	7	262	216	28	88	190	12	1**L**	16		823
15	3	2	184	223	135	134	364		4	3		1,052
16		9	325	379	407	522	381**H**	99	243**H**	120	100	2,585**H**
17		12	144	141	346	235	350	16	104			1,348
18		4	103	167	323	504	135	200	7	155**H**	4	1,602
21		1**L**	48	288	315	601**H**	198	537**H**	10	100	100	2,198
22		34	96	388	208	58	42	85	8	29		948
23		19	103	60	22**L**	59	5**L**	5**L**	150	55		478**L**
24		66	43	158	136	50	27	59	16	27		582
25		212	138	56**L**	286	262	237	25	7	11		1,234
28		91	134	58	114	66	42	16	46	5		572
29		51	82	56	137	60	22	26	200	22	5	661
30		193	59	218	144	13**L**	92	12	3	10	1	745
31		180	71	64	150	18	142	23	10	1**L**		659
TOTAL	6	1,182	2,864	3,984	5,029	3,658	2,959	1,329	1,614	1,068	526	24,219

Call open contracts Reported in contracts—Future 86Dec

Jul	1.50	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1			144**L**	1,118**L**	3,633**L**	4,738**H**	5,034**H**	2,896	3,325**L**	3,828	2,934	27,650**L**
2		3**L**	232	1,148	3,669	4,591	4,979	2,882	3,439	3,848**H**	2,939**H**	27,730
3		3	249	1,174	3,681	4,563	4,973	2,880	3,560	3,840	2,939	27,862
4	**HOLIDAY**											
7		25	253	1,331	3,805	4,541	5,013	2,875	3,457	3,748	2,920	27,968
8		35	387	1,363	3,717	4,525	4,990	2,852	3,470	3,754	2,920	28,013
9		35	455	1,346	3,796	4,454	4,900	2,853	3,494	3,754	2,932	28,019
10		258	704	1,719	3,921	4,552	4,867	2,871	3,508	3,754	2,817	28,971
11		286	800	1,837	4,019	4,518	4,844	2,871	3,572	3,675	2,816	29,238
14	3**H**	287	888	1,996	4,016	4,537	4,877	2,869	3,573**H**	3,671	2,816	29,533
15	3	288	935	2,167	4,008	4,523	4,725	2,867	3,572	3,671	2,816	29,575
16	3	292	1,077	2,339	4,238	4,388	4,676	2,789	3,381	3,692	2,815**L**	29,690
17	3	300	1,097	2,373	4,381	4,328	4,769	2,792	3,419	3,692	2,815	29,969
18	3	304	1,097	2,485	4,487	4,506	4,819	2,942	3,412	3,778	2,817	30,650
21		304	1,142	2,361	4,620**H**	4,546	4,806	3,270	3,403	3,687	2,817	30,956
22		328	1,185	2,574	4,618	4,531	4,810	3,279**H**	3,396	3,687	2,817	31,225
23		335	1,233	2,611	4,615	4,529	4,808	3,275	3,381	3,657**L**	2,818	31,262**H**
24		390	1,238	2,706	4,212	4,506	4,799	2,615	3,376	3,664	2,818	30,324
25		587	1,295	2,718	4,279	4,371	4,654	2,600	3,369	3,664	2,818	30,355
28		663	1,336	2,746	4,336	4,366	4,644	2,593**L**	3,352	3,664	2,818	30,518
29		645	1,364	2,776	4,369	4,344	4,631	2,618	3,507	3,664	2,821	30,739
30		697	1,399	2,910	4,442	4,336	4,590	2,608	3,496	3,663	2,821	30,962
31		755**H**	1,421**H**	2,940**H**	4,502	4,324**L**	4,556**L**	2,597	3,486	3,663	2,821	31,065

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 1.80				87Mar Strike 1.90				87Mar Strike 2.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					0.13½	0.13½	0.13½	0.13½	0.10	0.10	0.10	0.10
2					0.15	0.15	0.14	0.15	0.10	0.10	0.10	0.10
3								0.15 **N**	0.11	0.11 **H**	0.11	0.11
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7					0.14	0.14	0.12	0.12¼				0.09 **A**
8					0.13¼	0.13¼	0.13¼	0.13¼	0.09	0.09	0.09	0.09
9								0.12 **A**	0.09	0.09	0.09	0.09
10	0.13½	0.14	0.13½**L**	0.14 **B**				0.11 **A**	0.07	0.08	0.07	0.08 **B**
11				0.15½**B**	0.11¼ 0.11¾	0.11¾	0.11	0.11	0.08	0.08¼	0.07	0.07¼**B**
14	0.15¾	0.16	0.15	0.15	0.11	0.11¼	0.10½	0.10¾**A**	0.07	0.08	0.07	0.07½
15	0.18½ 0.19	0.19 **H**	0.18	0.18½	0.13	0.14	0.13	0.14				0.10½**B**
16				0.19½**B**	0.16	0.16 **H**	0.15½	0.15¾**B**				0.12 **B**
17				0.19½**N**				0.15½**A**	0.11	0.11	0.09	0.09½**B**
18	0.16	0.16	0.16	0.16	0.11	0.11	0.11	0.11	0.08	0.08	0.08	0.08
21	0.16½	0.16½	0.16	0.16 **A**	0.11	0.11	0.10½	0.11 **B**	0.07½	0.08	0.07½	0.08
22				0.14¼**A**	0.11	0.11	0.10	0.10	0.07½	0.07½	0.06¾	0.06⅞
23				0.14¼**N**	0.10½	0.11	0.10½	0.11	0.08	0.08	0.07½	0.07¾
24	0.15	0.15	0.14½	0.14½	0.11	0.11	0.11	0.11				0.07¾**B**
25	0.15	0.15	0.15	0.15	0.11	0.11½	0.11	0.11 **A**				0.07½**A**
28	0.14½	0.15	0.14½	0.15 **B**	0.10¾	0.11¼	0.10¾	0.11 **A**	0.07	0.08	0.07	0.08 **A**
29				0.14¾**A**	0.11	0.11	0.10¾	0.10¾	0.08	0.08	0.07⅜	0.07⅜
30	0.14¾	0.14¾	0.14½	0.14½	0.10½	0.10¾	0.10½	0.10½**A**	0.07½	0.07½	0.07¼	0.07¼
31				0.13¾**A**	0.09¼	0.09¼	0.09¼**L**	0.09¼	0.06½	0.06½	0.06½**L**	0.06½

	87Mar Strike 2.10				87Mar Strike 2.20				87Mar Strike 2.30			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.07½	0.07½	0.07½	0.07½	0.05¼	0.05¼	0.05¼	0.05¼				0.03 **B**
2	0.08	0.08	0.08	0.08	0.05½	0.05½	0.05½	0.05½				0.04 **B**
3	0.09½	0.09½**H**	0.09¼	0.09¼				0.05¾**B**	0.04¼	0.04¼	0.04¼	0.04¼
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7	0.06½	0.06½	0.06	0.06	0.05¼	0.05¼	0.04½	0.04½	0.03½	0.03½	0.03½	0.03½
8	0.06½	0.06½	0.06½	0.06½				0.04½**N**	0.03	0.03	0.03 **L**	0.03
9	0.07½	0.07½	0.06	0.06	0.04½	0.04½	0.04½	0.04½	0.03	0.03	0.03	0.03
10	0.05½	0.05½	0.05	0.05¼				0.04 **A**				0.03 **A**
11	0.06	0.06	0.06	0.06	0.04	0.04¼	0.04	0.04				0.03 **N**
14	0.05½	0.05½	0.05½	0.05½	0.04	0.04	0.03½**L**	0.03½**A**				0.03 **N**
15				0.08½**B**	0.05	0.05½	0.05	0.05½**B**				0.04½**B**
16	0.08½	0.09	0.08½	0.08¾	0.06	0.06 **H**	0.06	0.06				0.04¾**B**
17				0.08¼**A**	0.05¼	0.05¼	0.05	0.05 **A**	0.04½	0.04½**H**	0.04¼	0.04¼**A**
18	0.07¼	0.07¼	0.05⅞	0.05⅞**A**				0.05 **N**				0.03¼**A**
21	0.06	0.06	0.06	0.06	0.05	0.05	0.05	0.05	0.03	0.03	0.03	0.03
22	0.05	0.05	0.05	0.05	0.05	0.05	0.04¼	0.04¼**A**				0.03 **N**
23	0.05	0.05	0.05	0.05	0.04¼	0.04¼	0.04¼	0.04¼				0.03 **N**
24	0.05	0.05	0.04¾	0.04¾**A**				0.04 **A**				0.03 **N**
25				0.04⅞**B**				0.04 **N**				0.03 **N**
28	0.04½	0.05	0.04½	0.05				0.04 **N**				0.03 **N**
29	0.04¾	0.04¾	0.04¾	0.04¾	0.04	0.04	0.04	0.04				0.03 **N**
30	0.04¾	0.04¾	0.04½	0.04½				0.04 **A**				0.03 **N**
31	0.04	0.04¼	0.04 **L**	0.04¼**B**				0.04 **N**				0.03 **N**

	87Mar Strike 2.40				87Mar Strike 2.50			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.02 **B**				0.01½**N**
2				0.02 **N**				0.01½**N**
3				0.02½**B**	0.02	0.02 **H**	0.02	0.02
4	**HOLIDAY**				**HOLIDAY**			
7	0.02½	0.02½	0.02	0.02 **A**				0.01½**A**
8	0.02½	0.02½	0.02¼	0.02¼				0.01½**N**
9	0.03	0.03	0.02¾	0.02¾**A**	0.01½	0.01½	0.01½**L**	0.01½
10				0.02½**A**				0.01½**N**
11				0.02½**A**				0.01½**N**
14				0.02½**N**				0.01½**N**
15	0.03	0.03¼**H**	0.03	0.03¼				
16				0.03¼**N**				
17				0.03 **A**	0.02	0.02	0.02	0.02
18	0.01¾	0.01¾	0.01¾**L**	0.01¾				0.01½**A**
21				0.01¾**N**				0.01½**N**
22				0.01¾**N**				0.01½**N**
23				0.01¾**N**				0.01½**N**
24				0.01¾**N**				0.01½**N**
25				0.01¾**N**				0.01½**N**
28				0.01¾**N**				0.01½**N**
29				0.01¾**N**				0.01½**N**
30				0.01¾**N**				0.01½**N**
31				0.01¾**N**				0.01¼**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Jul	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1		2**L**	3	5	1**L**				11
2		4	2**L**	4	10				20
3			2	4		10		10**H**	26
4	**HOLIDAY**								
7		32		2	19	6	1**L**		60
8		2	64	2	1	44**H**	8		121
9			21	43	25**H**		1		90
10			205**H**	28					233
11	4	6	121	4	14				149
14	12	8	5	3	4				32
15	21**H**	6			18		9**H**		54
16	1**L**	4		13	4				22
17			24		8	1**L**		5**L**	38
18	10	2	153	263**H**	3		1		432
21	1	261**H**	148	91	1	1			503**H**
22		7	45	12					64
23		2	11	15	6				34
24	3	7		12					22
25	1	3							4**L**
28	1	4	114	4					123
29		6	3	1**L**	3				13
30	6	4	16	131					157
31		3	41	63					107
TOTAL	60	363	978	700	117	62	20	15	2,315

Call open contracts Reported in contracts—Future 87Mar

Jul	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1		4**L**	16**L**	124	287**L**	435**L**	109**L**	7**L**	982**L**
2		7	18	123**L**	297	435	109	7	996
3		7	18	126	297	445**H**	109	17	1,019
4	**HOLIDAY**								
7		34	18	128	297	440	110	17	1,044
8		36	78	130	297	440	112**H**	17	1,110
9		36	88	133	322	440	112	17	1,148
10		36	278	142	322	440	112	17	1,347
11	4**L**	42	398	146	327	440	112	17	1,486
14	12	46	400	149	329	440	112	17	1,505
15	33	52	400	149	336	440	110	17	1,537
16	34	55	400	156	340	440	110	17	1,552
17	34	55	420	156	341	440	110	22**H**	1,578
18	39	55	573	379	341	440	110	22	1,959
21	40	182	695	467	342	441	110	22	2,299
22	40	180	704	467	342	441	110	22	2,306
23	40	182	706	457	347**H**	441	110	22	2,305
24	43	188	706	458	347	441	110	22	2,315
25	44	191	706	458	347	441	110	22	2,319
28	44	195	808**H**	458	347	441	110	22	2,425
29	44	201	807	460	344	441	110	22	2,429
30	46**H**	205	807	492	344	441	110	22	2,467
31	46	208**H**	807	513**H**	344	441	110	22	2,491**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 1.90

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24	0.16½	0.16½**H**	0.16½	0.16½
25				0.16½**N**
28				0.16½**N**
29				0.16½**N**
30				0.16½**N**
31	0.16	0.16	0.16 **L**	0.16

87May Strike 2.10

Jul	Open	High	Low	Close
1				0.10½**N**
2				0.10½**N**
3				0.10½**N**
4	HOLIDAY			
7				0.10½**N**
8				0.09¾**A**
9				0.08½**A**
10				0.07½**A**
11				0.07½**N**
14				0.07½**N**
15				0.07½**N**
16				0.08½**B**
17				0.08½**N**
18				0.08½**N**
21				0.08½**N**
22				0.08½**N**
23				0.08½**N**
24				0.08½**N**
25				0.08½**N**
28				0.08½**B**
29	0.08	0.08 **H**	0.07½**L**	0.08
30				0.08 **N**
31				0.08 **N**

87May Strike 2.20

Jul	Open	High	Low	Close
1				0.08 **N**
2				0.08 **N**
3				0.08 **N**
4	HOLIDAY			
7				0.08 **N**
8				0.08 **N**
9				0.07 **A**
10				0.06¼**A**
11				0.06¼**N**
14				0.06½**N**
15				0.06½**N**
16				0.07½**B**
17				0.07½**N**
18				0.07½**N**
21				0.07½**N**
22				0.07 **A**
23				0.07 **N**
24				0.07 **N**
25				0.07 **N**
28				0.07 **N**
29				0.07 **N**
30				0.07 **N**
31				0.07 **N**

87May Strike 2.40

Jul	Open	High	Low	Close
1				0.03½**N**
2				0.03½**B**
3				0.03½**N**
4	HOLIDAY			
7				0.03½**N**
8				0.03¼**A**
9	0.03	0.03 **H**	0.03 **L**	0.03
10				0.02½**A**
11				0.02½**N**
14				0.02¼**A**
15				0.02½**N**
16				0.03 **B**
17				0.03 **B**
18				0.03 **N**
21				0.03½**B**
22				0.03½**N**
23				0.03½**N**
24				0.03½**N**
25				0.03½**N**
28				0.03½**N**
29				0.03½**N**
30				0.03½**N**
31				0.03 **A**

Call volume of sales Reported in contracts—Future 87May

Jul	1.90	2.10	2.20	2.40	TOTAL
1					
2					
3					
4	HOLIDAY				
7					
8					
9				4**H**	4
10					
11					
14					
15					
16					
17					
18					
21					
22					
23					
24	1**H**				1**L**
25					
28					
29		11**H**			11**H**
30					
31	1				1
TOTAL	2	11		4	17

Call open contracts Reported in contracts—Future 87May

Jul	1.90	2.10	2.20	2.40	TOTAL
1		8**L**	1**H**	14**L**	23**L**
2		8	1	14	23
3		8	1	14	23
4	HOLIDAY				
7		8	1	14	23
8		8	1	14	23
9		8	1	18**H**	27
10		8	1	18	27
11		8	1	18	27
14		8	1	18	27
15		8	1	18	27
16		8	1	18	27
17		8	1	18	27
18		8	1	18	27
21		8	1	18	27
22		8	1	18	27
23		8	1	18	27
24	1**L**	8	1	18	28
25	1	8	1	18	28
28	1	8	1	18	28
29	1	12**H**	1	18	32
30	1	12	1	18	32
31	2**H**	12	1	18	33**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Jul	87Jul Strike 1.90				87Jul Strike 2.00				87Jul Strike 2.10			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												0.12½B
2												0.12½B
3												0.13½B
4	HOLIDAY				HOLIDAY				HOLIDAY			
7												0.13½N
8									0.13¼	0.13¼	0.13¼	0.13¼
9									0.13¾	0.13¾	0.13¾	0.13¾
10									0.12	0.12	0.12 L	0.12
11												0.12 N
14												0.12 N
15												0.12½B
16												0.14 N
17												0.14 N
18												0.14 N
21					0.17½	0.17½	0.17½L	0.17½				0.14 N
22	0.20	0.20 H	0.20	0.20				0.17½N				0.13 A
23				0.20 N				0.17½N	0.13½	0.15½H	0.13½	0.15½
24				0.20 N				0.17½N				0.15½N
25				0.20 N				0.18 B				0.15½N
28				0.20 N	0.18	0.18 H	0.18	0.18				0.15½N
29	0.19	0.19	0.19 L	0.19				0.16 A				0.15½N
30				0.19 N				0.16 N				0.15½N
31				0.19 A				0.15½A				0.13 A

Jul	87Jul Strike 2.20				87Jul Strike 2.40			
	Open	High	Low	Close	Open	High	Low	Close
1								0.06 N
2				0.10 B				0.06½B
3				0.10 B				0.06½N
4	HOLIDAY				HOLIDAY			
7	0.09	0.09	0.09 L	0.09				0.06½N
8				0.09 N	0.06½	0.06½H	0.06½L	0.06½
9				0.09½B	0.06½	0.06½	0.06½	0.06½B
10	0.09½	0.09½	0.09½	0.09½				0.06½N
11	0.09½	0.09½	0.09½	0.09½				0.06½N
14				0.09½B				0.06½N
15	0.10½	0.10¾H	0.10½	0.10½B				0.07½B
16				0.10½B				0.08 B
17				0.10½B				0.08 N
18				0.10½N				0.08 N
21				0.10½N				0.08 N
22	0.10½	0.10½	0.10¼	0.10¼A				0.08 N
23				0.10¼N				0.08 N
24				0.10¼N				0.08 N
25				0.10¼N				0.08 N
28				0.10¼N				0.08 N
29				0.10¼N				0.08 N
30	0.10½	0.10½	0.10½	0.10½				0.08 N
31	0.10	0.10	0.09½	0.10				0.07¾A

Call volume of sales Reported in contracts—Future 87Jul

Jul	1.90	2.00	2.10	2.20	2.40	TOTAL
1						
2						
3						
4	HOLIDAY					
7						
8				5		5
9			2	2	15H	19
10			1L	4		5
11				5		5
14						
15				1L		1L
16				1		1
17						
18						
21						
22	10H	1H		5		16
23			20H			20
24						
25						
28		1				1
29	5L					5
30				5		5
31				65H		65H
TOTAL	15	2	23	93	15	148

Call open contracts Reported in contracts—Future 87Jul

Jul	1.90	2.00	2.10	2.20	2.40	TOTAL
1			2L		1L	3L
2			2		1	3
3			2		1	3
4	HOLIDAY					
7			2		1	3
8			2	5	1	8
9			4	3L	16H	23
10			5	7	16	28
11			5	12	15	32
14			5	12	15	32
15			5	12	15	32
16			5	13	15	33
17			5	13	15	33
18			5	13	15	33
21			5	13	15	33
22	10H	1L	5	18	15	49
23	10	1	25H	18	15	69
24	10	1	25	18	15	69
25	10	1	25	18	15	69
28	10	2H	25	18	15	70
29	10	2	25	18	15	70
30	10	2	25	23	15	75
31	10	2	25	88H	15	140H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 1.60

Aug	Open	High	Low	Close
1	0.05½	0.09 **H**	0.05½	0.09 **B**
4				0.06½**A**
5				0.04 **A**
6	0.03	0.03½	0.03	0.03
7	0.03¼	0.03¼	0.03¼	0.03¼
8	0.04	0.05	0.04	0.04¾**A**
11	0.05½	0.05½	0.05½	0.05½
12	0.05	0.05	0.05	0.05
13	0.02½	0.04¾	0.02½**L**	0.04¾**B**
14				0.06½**B**
15				0.05¾**B** 0.06½**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 1.70

Aug	Open	High	Low	Close
1	0.01¾	0.03 **H**	0.00⅞	0.02¼**B**
4	0.01½	0.01¾	0.01	0.01
5	0.00¾	0.00¾	0.00½	0.00⅝**B**
6	0.00½	0.00½	0.00½	0.00½
7				0.00½**N**
8	0.00½	0.00½	0.00⅜	0.00⅜
11	0.00⅜	0.00⅝	0.00⅜	0.00⅝
12	0.00¾	0.00¾	0.00⅜	0.00½
13				0.00⅜**A**
14	0.00¼	0.00¼	0.00¼**L**	0.00¼
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 1.80

Aug	Open	High	Low	Close
1	0.00¼	0.00⅝**H**	0.00¼	0.00⅝**B**
4	0.00⅜	0.00⅜	0.00⅜	0.00⅜
5				0.00¼**A**
6	0.00¼	0.00¼	0.00⅛**L**	0.00⅛
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8				0.00⅛**A**
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12				0.00⅛**A**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 1.90

Aug	Open	High	Low	Close
1	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7				0.00⅛**N**
8				0.00⅛**A**
11				0.00⅛**A**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 2.00

Aug	Open	High	Low	Close
1				0.00⅛**N**
4				0.00⅛**N**
5	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**A**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 2.10

Aug	Open	High	Low	Close
1				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**A**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**A**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 2.20

Aug	Open	High	Low	Close
1				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**A**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**A**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 2.30

Aug	Open	High	Low	Close
1				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**A**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**A**
12	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 2.40

Aug	Open	High	Low	Close
1				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**A**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**A**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Aug	86Sep Strike 2.50				86Sep Strike 2.60				86Sep Strike 2.70			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.00⅛N				0.00⅛N				0.00⅛N
4				0.00⅛N				0.00⅛N				0.00⅛N
5				0.00⅛N				0.00⅛N				0.00⅛N
6				0.00⅛A				0.00⅛A				0.00⅛A
7				0.00⅛N				0.00⅛N				0.00⅛N
8				0.00⅛N				0.00⅛N				0.00⅛N
11				0.00⅛A				0.00⅛A				0.00⅛A
12	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛				0.00⅛N				0.00⅛N
13				0.00⅛N				0.00⅛N				0.00⅛N
14				0.00⅛N				0.00⅛N				0.00⅛N
15				0.00⅛A				0.00⅛A				0.00⅛A
18												
19												
20												
21												
22												
25												
26												
27												
28												
29												

Call volume of sales Reported in contracts—Future 86Sep

Aug	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	16	128H	55	10									209
4		79	18	4									101
5		50		43H	1L								94
6	12	55	9	1L	170H	1L							248
7	1L		60H										61
8	40H	25											65
11	22	7	4L										33L
12	12	51						305H		20L			388H
13	2	1L					15H	20		20			58
14		15					1L	9		80H			105
15		20				30H		1L					51
18													
19													
20													
21													
22													
25													
26													
27													
28													
29													
TOTAL	105	431	146	58	171	31	16	335		120			1,413

Call open contracts Reported in contracts—Future 86Sep

Aug	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	21L	288	489H	348H	872H	641H	1,014H	1,354H	1,274H	719	189H	46H	7,255
4	21	277	487	348	872	641	1,014	1,354	1,274	719	189	46	7,242
5	21	302	487	348	872	641	1,014	1,354	1,274	719	189	46	7,267H
6	33	272L	487	348	835L	640	1,014	1,354	1,274	719	189	46	7,211
7	34	272	429	348	835	640	1,014	1,354	1,274	719	189	46	7,154
8	70H	287	429	348	835	640	1,014	1,354	1,274	719	189	46	7,205
11	63	287	425L	348	835	640	1,014	1,354	1,274	719	189	46	7,194
12	59	326	425	348	835	640	1,014	1,348	1,274	738H	189	46	7,242
13	59	327	425	348	835	640	999	1,328	1,274	718L	189	46	7,188
14	59	341H	425	348	835	640	998L	1,319	1,274	718	189	46	7,192
15	59	321	425	348	835	611L	998	1,318L	1,274	718	189	46	7,142L
18													
19													
20													
21													
22													
25													
26													
27													
28													
29													

H = high L = low A = asked B = bid N = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.50

Aug	Open	High	Low	Close
1				0.25¾**N**
4				0.23 **N**
5				0.20½**A**
6	0.21	0.21 **H**	0.21	0.21
7				0.20½**N**
8				0.21½**B**
11				0.23 **B**
12				0.22 **A**
13				0.21 **A**
14				0.23½**B**
15				0.22½**N**
18				0.22¾**N**
19				0.21 **N**
20				0.20 **N**
21				0.21⅛**N**
22				0.20¾**N**
25				0.18¼**N**
26				0.17¼**N**
27	0.18	0.18	0.18 **L**	0.18
28				0.17⅞**N**
29				0.17⅞**N**

86Dec Strike 1.60

Aug	Open	High	Low	Close
1	0.15¾	0.19½**H**	0.15¾	0.19½
4	0.15½	0.15½	0.15½	0.15½
5	0.14	0.14	0.13¾	0.13¾
6	0.13	0.13½	0.13	0.13½**B**
7	0.14½	0.14½	0.13½	0.13½
8	0.14½	0.15	0.14½	0.15
11	0.14½	0.15	0.14½	0.15
12				0.14¾**A**
13	0.13	0.13¾	0.13	0.13¾**A**
14	0.16	0.16	0.16	0.16
15	0.16¼	0.16¼	0.14¾	0.14¾**A**
18				0.14½**N**
19				0.13⅛**N**
20	0.12½	0.12½	0.12½	0.12½
21	0.11¾	0.12½	0.11¾	0.12½
22	0.13¼	0.13¼	0.12¾	0.12¾
25	0.11¼	0.11¼	0.10¾	0.10¾
26	0.10½	0.10¾	0.10¼	0.10¼**A**
27	0.10	0.10¾	0.10 **L**	0.10¾**B**
28	0.11	0.11	0.10¼	0.10¼
29	0.10½	0.11	0.10¼	0.10¼**A**

86Dec Strike 1.70

Aug	Open	High	Low	Close
1	0.06¾	0.13 **H**	0.07½	0.12 **A**
4	0.09¾	0.10	0.09	0.09¼**B**
5	0.09	0.09	0.07⅞	0.07⅞**A**
6	0.07½	0.08¼	0.07	0.08¼**B**
7	0.09	0.09	0.08	0.08
8	0.08½	0.09½	0.08½	0.08¾
11	0.08¾	0.09½	0.08⅝	0.09½
12	0.09½	0.09⅝	0.08¾	0.08¾
13	0.07¾	0.08½	0.07¾	0.08⅛
14	0.08⅞	0.10	0.08½	0.09½
15	0.09¾	0.09¾	0.08½	0.08½**A**
18	0.07½	0.09	0.07½	0.08½
19	0.08	0.08	0.06¾	0.06¾
20	0.06½	0.06¾	0.06¼	0.06⅝
21	0.06¼	0.07	0.06¼	0.07
22	0.07¼	0.07¼	0.06⅝	0.06¾
25	0.06¼	0.06⅜	0.05⅝	0.05⅝
26	0.05¼	0.05⅝	0.05 **L**	0.05
27	0.05¼ 0.05⅜	0.05¾	0.05	0.05⅝
28	0.05¾	0.05¾	0.05¼	0.05¼
29	0.05¼	0.06	0.05	0.05

86Dec Strike 1.80

Aug	Open	High	Low	Close
1	0.05¼	0.08½**H**	0.04¾	0.07¼
4	0.05½	0.06	0.05½	0.05½
5	0.05¼	0.05¼	0.04¾	0.04¾**A**
6	0.04½	0.05	0.04¼	0.05
7	0.05¼	0.05⅜	0.04¾	0.04⅞
8	0.05¼	0.05½	0.04⅞	0.05 **B**
11	0.05	0.05¾	0.05	0.05¾
12	0.05½	0.05½	0.05	0.05⅛
13	0.04⅛	0.05	0.04	0.04⅜
14	0.05	0.05½	0.05	0.05⅜
15	0.05½	0.05½	0.04⅜	0.04⅜
18	0.04⅛ 0.04	0.05	0.04	0.04⅝ 0.04½
19	0.04½	0.04½	0.03½	0.03½
20	0.03⅛	0.03¼	0.03	0.03
21	0.02¾	0.03⅜	0.02¾	0.03¼
22	0.03½	0.03½	0.03	0.03⅛
25	0.02⅞	0.02⅞	0.02⅝	0.02⅝
26	0.02½	0.02⅝	0.02⅝	0.02½
27	0.02½	0.02¾	0.02½	0.02¾
28	0.02¾	0.02¾	0.02¼**L**	0.02¼
29	0.02⅜	0.02¾	0.02¼	0.02⅜ 0.02¼

86Dec Strike 1.90

Aug	Open	High	Low	Close
1	0.03¼	0.05½**H**	0.02⅞	0.04¾
4	0.03½	0.03¾	0.03¼	0.03¼
5	0.03	0.03	0.02⅝	0.02¾
6	0.02½	0.02⅞	0.02½	0.02⅞
7	0.03	0.03⅛	0.02¾	0.02¾
8	0.02⅞	0.03¼	0.02⅞	0.02⅞
11	0.02⅞ 0.02¾	0.03¼	0.02¾	0.03¼
12	0.03¼	0.03⅜	0.02⅞	0.02⅞
13	0.02¼ 0.02⅛	0.02⅝	0.02⅛	0.02½
14	0.02¾ 0.03	0.03	0.02⅜	0.02⅞
15	0.03 0.02¾	0.03	0.02¼	0.02¼
18	0.02	0.02½	0.02	0.02¼
19	0.02¼	0.02¼	0.01½	0.01½**A**
20	0.01¼	0.01½	0.01¼	0.01⅜
21	0.01⅜	0.01¾	0.01¼	0.01⅝
22	0.01¾	0.01⅜	0.01½	0.01½
25	0.01¼	0.01⅜	0.01 **L**	0.01⅛
26	0.01	0.01⅛	0.01	0.01
27	0.01	0.01⅛	0.01	0.01
28	0.01	0.01⅛	0.01	0.01
29	0.01⅛	0.01⅛	0.01	0.01

86Dec Strike 2.00

Aug	Open	High	Low	Close
1	0.01¾	0.03¼**H**	0.01⅝	0.02¾ 0.03
4	0.02¼	0.02½	0.02	0.02⅛
5	0.02	0.02	0.01¾	0.01⅞
6	0.01¾	0.01⅞	0.01⅝	0.01⅞
7	0.02	0.02	0.01¾	0.01¾
8	0.01⅞	0.01⅞	0.01¾	0.01¾
11	0.01¾	0.01⅞	0.01¾	0.01⅞
12	0.01⅞	0.01⅞	0.01¾	0.01¾
13	0.01⅜	0.01½	0.01⅜	0.01½
14	0.01½	0.01¾	0.01½	0.01½
15	0.01¾	0.01¾	0.01⅜	0.01⅜
18	0.01⅛	0.01¼	0.01⅛	0.01¼
19	0.01	0.01	0.00¾	0.00¾
20	0.00¾	0.00⅞	0.00⅝	0.00⅝
21	0.00⅝	0.00⅞	0.00⅝	0.00⅞
22	0.00⅞	0.00⅞	0.00¾	0.00¾
25	0.00¾	0.00¾	0.00⅝	0.00⅝
26	0.00½	0.00½	0.00½**L**	0.00½
27	0.00½	0.00½	0.00½	0.00½
28	0.00½	0.00½	0.00½	0.00½
29	0.00⅝	0.00⅝	0.00½	0.00⅝

86Dec Strike 2.10

Aug	Open	High	Low	Close
1	0.01	0.02 **H**	0.01	0.02
4	0.01⅜	0.01½	0.01¼	0.01⅜
5	0.01¼	0.01¼	0.01⅛	0.01⅛
6	0.01⅛	0.01⅛	0.01⅛	0.01⅛
7	0.01⅛	0.01⅛	0.01	0.01
8	0.01¼	0.01¼	0.01	0.01
11	0.01	0.01⅛	0.01	0.01⅛
12	0.01⅛	0.01¼	0.01	0.01
13	0.00¾	0.00⅞	0.00¾	0.00¾
14	0.01	0.01	0.01	0.01
15	0.01⅛	0.01⅛	0.00¾	0.00⅞
18	0.00¾	0.00¾	0.00¾	0.00¾
19	0.00¾	0.00¾	0.00½	0.00½
20	0.00½	0.00½	0.00⅜	0.00⅜
21	0.00⅜	0.00½	0.00⅜	0.00½
22	0.00½	0.00½	0.00½	0.00½
25	0.00⅜	0.00⅜	0.00⅜	0.00⅜
26				0.00⅜**N**
27	0.00¼	0.00¼	0.00¼**L**	0.00¼
28	0.00¼	0.00¼	0.00¼	0.00¼
29	0.00⅜	0.00⅜	0.00⅜	0.00⅜

86Dec Strike 2.20

Aug	Open	High	Low	Close
1	0.00¾	0.01 **H**	0.00¾	0.01
4	0.00⅞	0.01	0.00⅞	0.00⅞
5	0.00⅞	0.00⅞	0.00¾	0.00¾
6	0.00⅞	0.00⅞	0.00¾	0.00¾
7	0.00¾	0.00¾	0.00¾	0.00¾
8	0.00¾	0.00⅞	0.00¾	0.00¾
11	0.00¾	0.00¾	0.00⅝	0.00¾
12	0.00¾	0.00¾	0.00¾	0.00¾
13	0.00½	0.00½	0.00½	0.00½
14	0.00⅝	0.00¾	0.00⅝	0.00¾
15	0.00⅝	0.00⅝	0.00⅝	0.00⅝
18	0.00½	0.00½	0.00½	0.00½
19	0.00⅜	0.00½	0.00⅜	0.00⅜
20	0.00⅜	0.00⅜	0.00⅜	0.00⅜
21	0.00⅜	0.00⅜	0.00⅜	0.00⅜
22	0.00⅜	0.00⅜	0.00¼**L**	0.00¼
25	0.00¼	0.00¼	0.00¼	0.00¼
26	0.00¼	0.00¼	0.00¼	0.00¼
27	0.00¼	0.00¼	0.00¼	0.00¼
28	0.00¼	0.00¼	0.00¼	0.00¼
29	0.00¼	0.00¼	0.00¼	0.00¼

86Dec Strike 2.30

Aug	Open	High	Low	Close
1	0.00½	0.00½	0.00½	0.00½
4	0.00⅝	0.00⅝**H**	0.00½	0.00½
5	0.00⅝	0.00⅝	0.00½	0.00½
6	0.00½	0.00⅝	0.00½	0.00⅝
7	0.00½	0.00½	0.00½	0.00½
8	0.00½	0.00½	0.00½	0.00½
11	0.00½	0.00½	0.00½	0.00½
12	0.00½	0.00½	0.00½	0.00½
13	0.00⅜	0.00⅜	0.00⅜	0.00⅜
14				0.00⅜**N**
15	0.00⅜	0.00⅜	0.00¼	0.00¼
18				0.00¼**N**
19	0.00¼	0.00¼	0.00¼	0.00¼
20				0.00¼**N**
21	0.00¼	0.00¼	0.00¼	0.00¼
22	0.00¼	0.00¼	0.00¼	0.00¼
25				0.00¼**N**
26	0.00¼	0.00¼	0.00⅛**L**	0.00¼
27				0.00¼**N**
28				0.00¼**N**
29				0.00¼**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.40				86Dec Strike 2.50				86Dec Strike 2.60			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.00⅜	0.00⅜H	0.00⅜	0.00⅜	0.00⅜	0.00⅜H	0.00⅜	0.00⅜				0.00⅛N
4	0.00⅜	0.00⅜	0.00⅜	0.00⅜	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N
5	0.00⅜	0.00⅜	0.00⅜	0.00⅜	0.00¼	0.00¼	0.00⅛L	0.00⅛				0.00⅛N
6			0.00½	0.00⅜N				0.00⅛N				0.00⅛N
7				0.00⅜N	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N
8	0.00¼	0.00¼	0.00¼	0.00¼	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N
11				0.00¼N	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N
12	0.00¼	0.00¼	0.00¼	0.00¼	0.00¼	0.00¼	0.00⅛	0.00⅛				0.00⅛N
13	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
14	0.00⅜	0.00⅜	0.00¼	0.00¼				0.00⅛N	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15				0.00¼N				0.00⅛N				0.00⅛N
18				0.00¼N				0.00⅛N	0.00⅛	0.00⅛	0.00⅛	0.00⅛
19				0.00¼N				0.00⅛N				0.00⅛N
20	0.00⅛	0.00¼	0.00⅛L	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
21	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
22	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N				0.00⅛N
25				0.00¼N	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
26				0.00¼N	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
27				0.00⅛A				0.00⅛A				0.00⅛A
28				0.00⅛N				0.00⅛N				0.00⅛N
29				0.00⅛N				0.00⅛N				0.00⅛N

Call volume of sales Reported in contracts —Future 86Dec

Aug	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1		15	532	263	412	167	171	116	21	10	10		1,717
4		1L	275	125	412	146	23	92	16	1L	20		1,111
5		12	64	26L	151	53	14	14	33	71	101		539
6	5L	25	237	503H	66	76	177	3L	21				1,113
7		32	459	150	70	25	76	107	56		20		995
8		12	101	131	53	24	23	64	100	40	21		569
11		40	144	126	162	50	100	189H	52		81		944
12		20	93	127	55	52	129	50	56	36	36		654
13		5	137	501	191	132	212	39	24	73		1L	1,315
14		30	51	222	82	125	11	77		5		20	623
15		1	43L	260	26	21	8	61	14L				434
18			96	144	166	6	20	41				60H	533
19			125	136	29	206	28	44	74				642
20		1	314	221	186	408H	98	55		42	41		1,366
21		4	2,052H	406	544H	60	40	25	22	194H	2L		3,349H
22		66H	237	263	33	57	307H	100		110			1,173
25	10	5	166	60	67	48	23	74			5		458
26		53	156	50	24	49		71	182H		134H		719
27	11H	48	683	174	9L	2L	3L	50	53		81		1,114
28		42	67	153	156	3	43	52					516
29		12	127	147	43	4		56					389L
TOTAL	26	424	6,159	4,188	2,937	1,714	1,506	1,380	724	582	552	81	20,273

Call open contracts Reported in contracts—Future 86Dec

Aug	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1		15L	920L	1,546L	2,850	4,543	4,439H	4,574	2,597	3,496H	3,673H	2,821	31,474L
4		16	1,077	1,592	2,704L	4,579	4,427	4,633	2,597	3,487	3,663	2,821	31,596
5		28	1,086	1,594	2,741	4,602	4,434	4,620	2,599H	3,488	3,671	2,821	31,684
6	5L	48	1,178	1,804	2,739	4,572	4,380	4,630	2,559	3,488	3,621	2,821	31,845
7	5	74	1,291	1,850	2,754	4,573	4,389	4,642H	2,564	3,488	3,621	2,821	32,072
8	5	86	1,307	1,885	2,761	4,574	4,378	4,629	2,511	3,448	3,621	2,821	32,026
11	5	122	1,339	1,936	2,762	4,590	4,355	4,593	2,434	3,448	3,621	2,821	32,026
12	5	142	1,333	1,987	2,795	4,592	4,351	4,596	2,384	3,438	3,621	2,821	32,065
13	5	147	1,355	2,226	2,865	4,615H	4,244	4,594	2,358	3,419	3,621	2,820L	32,269
14	5	137	1,361	2,280	2,884	4,584	4,238	4,551	2,358	3,422	3,621	2,820	32,261
15	5	138	1,378	2,248	2,900	4,575	4,237	4,541	2,344	3,422	3,621	2,820	32,229
18	5	138	1,428	2,144	2,964	4,571	4,234	4,507	2,344	3,420	3,621	2,880H	32,256
19	5	138	1,399	2,189	2,953	4,587	4,231	4,493	2,317	3,420	3,621	2,880	32,233
20	5	139	1,523	2,229	2,997	4,509	4,187	4,483	2,317	3,416	3,611	2,820	32,236
21	5	141	3,091	2,443	3,125	4,485	4,068L	3,906L	2,303	3,316	3,609	2,820	33,312
22	5	200	3,099	2,640	3,148H	4,471	4,313	3,909	2,303	3,307L	3,609	2,820	33,824
25	10H	202	3,192	2,660	3,123	4,444L	4,315	3,911	2,303	3,307	3,609	2,820	33,896
26	10	202	3,164	2,699	3,128	4,451	4,318	3,939	2,285L	3,307	3,580	2,820	33,903
27	6	230	3,218	2,726	3,106	4,447	4,318	3,921	2,285	3,307	3,579L	2,820	33,963
28	6	245	3,228	2,840	3,123	4,450	4,275	3,939	2,285	3,307	3,579	2,820	34,097
29	6	247H	3,287H	2,936H	3,118	4,450	4,275	3,924	2,285	3,307	3,579	2,820	34,234H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 1.70				87Mar Strike 1.80				87Mar Strike 1.90			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					0.13	0.16 **H**	0.13	0.15 **B**	0.10	0.11 **H**	0.10	0.11 **B**
4					0.14	0.14	0.13	0.13	0.10	0.10	0.09¾	0.09¾**A**
5								0.12½**A**	0.09	0.09	0.08¾	0.08¾**A**
6					0.12	0.12	0.12	0.12	0.08¾	0.09	0.08¼	0.08¼
7					0.13½	0.13½	0.11¾	0.11¾**A**	0.09	0.09	0.08	0.08
8					0.12½	0.13	0.12½	0.12¾	0.08½	0.09	0.08½	0.08¾
11					0.12¾	0.13½	0.12¾	0.13½**B**	0.08¾	0.09½	0.08¾	0.09 **B**
12					0.13½	0.13½	0.12¾	0.12¾	0.09	0.09¼	0.09	0.09
13	0.18	0.18 **H**	0.18	0.18	0.12	0.12	0.12	0.12	0.08¼	0.08½	0.07½	0.08 **A**
14				0.18½**B**	0.12½	0.13½	0.12½	0.13½	0.08⅛	0.09½	0.08⅛	0.09¼
15				0.18 **A**	0.12½	0.12½	0.12½	0.12½	0.09¼	0.09¼	0.08½	0.08½
18				0.17 **A**	0.12	0.12½	0.12	0.12	0.07½	0.08½	0.07½	0.08½**B**
19				0.16¼**A**	0.11¾	0.11¾	0.10¼	0.10¼**A**	0.07½	0.07½	0.07⅜	0.07⅜**A**
20	0.14½	0.15¼	0.14½	0.15¼**B**	0.10¾	0.10¾	0.10	0.10	0.07	0.07	0.07	0.07
21				0.16 **B**	0.10	0.10½	0.10	0.10½	0.07	0.07	0.06⅜	0.06¾**B**
22				0.15½**A**	0.10⅞	0.10⅞	0.10½	0.10½	0.07¼	0.07¼	0.06½	0.06½
25	0.15½	0.15½	0.15¼	0.15¼	0.10	0.10	0.09½	0.09¾**B**	0.06¼	0.06¼	0.05¾	0.05¾
26				0.15 **A**	0.09¾	0.09¾	0.09¼	0.09¼	0.05¾	0.05¾	0.05½	0.05½
27	0.14	0.14	0.14	0.14	0.09	0.09½	0.09	0.09¼	0.05½	0.06	0.05½	0.05½
28	0.14	0.14	0.13½**L**	0.13½	0.09	0.09	0.08½**L**	0.08½**A**	0.05¾	0.05¾	0.05¼**L**	0.05⅜
29	0.14¼	0.14¼	0.13½	0.13½	0.08¾	0.09	0.08¾	0.08¾	0.05⅜	0.05⅜	0.05⅜	0.05⅜

	87Mar Strike 2.00				87Mar Strike 2.10				87Mar Strike 2.20			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.06	0.09 **H**	0.06	0.09	0.04	0.07 **H**	0.04	0.06½**A**	0.04	0.04¼**H**	0.04	0.04¼**B**
4				0.07 **A**	0.05	0.05	0.04¾	0.04¾**A**				0.04 **A**
5	0.06½	0.06½	0.06	0.06				0.04½**A**				0.03½**A**
6	0.06	0.06	0.06	0.06				0.04¼**A**	0.03	0.03	0.03	0.03
7	0.06	0.06	0.05⅞	0.05⅞**A**				0.04 **A**				0.03 **N**
8	0.06½	0.06½	0.06	0.06				0.04 **B**				0.03 **N**
11				0.06¼**B**	0.04¼	0.04¼	0.04¼	0.04¼				0.03 **N**
12	0.06¼	0.06¼	0.06	0.06	0.04¼	0.04¼	0.04	0.04	0.02¼	0.02¼	0.02¼	0.02¼
13	0.05½	0.05¾	0.05	0.05¾	0.04	0.04	0.03½	0.03½**A**				0.02¼**N**
14	0.06¼	0.06¾	0.06	0.06¾**B**	0.04½	0.04½	0.04½	0.04½				0.02¼**N**
15	0.06	0.06	0.05⅝	0.06 **B**				0.04 **A**				0.02¼**N**
18	0.06	0.06	0.05	0.05¾**B**				0.04 **N**	0.02¼	0.02¼	0.02¼	0.02¼
19	0.05½	0.05½	0.04¼	0.04¼				0.04 **N**				0.02¼**N**
20	0.04	0.04	0.03½	0.04	0.03	0.03	0.02½	0.02½**A**				0.01¾**A**
21	0.03¾	0.04¼	0.03¾	0.04¼				0.02½**N**	0.01¾	0.01¾	0.01¾	0.01¾
22	0.04½	0.04½	0.04¼	0.04¼				0.02½**N**				0.01¾**N**
25	0.03½	0.03¾	0.03½	0.03¾	0.02	0.02	0.02	0.02	0.01½	0.01½	0.01½	0.01½
26	0.03½	0.03½	0.03¼	0.03¼**A**	0.02	0.02	0.01¾**L**	0.01¾**A**	0.01½	0.01½	0.01 **L**	0.01
27	0.03¾	0.03¾	0.03¼	0.03⅜				0.01⅞**B**	0.01	0.01	0.01	0.01
28	0.03⅜	0.03⅜	0.03⅛**L**	0.03⅛	0.02	0.02	0.01⅞	0.01⅞**A**	0.01¼	0.01¼	0.01¼	0.01¼
29	0.03⅛	0.03⅛	0.03⅛	0.03⅛				0.01⅞**N**	0.01¼	0.01¼	0.01¼	0.01¼

	87Mar Strike 2.30				87Mar Strike 2.40				87Mar Strike 2.50			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.03¼**B**				0.01¾**N**				0.01¼**N**
4				0.02½**A**				0.01¾**N**	0.01¾	0.01¾**H**	0.01¼	0.01¼**A**
5				0.02½**A**				0.01¾**N**				0.01¼**N**
6				0.02½**N**				0.01¾**N**				0.01¼**N**
7				0.02½**N**				0.01¾**N**				0.01¼**N**
8				0.02½**N**	0.02¼	0.02¼**H**	0.02⅛	0.02⅛**A**				0.02 **A**
11				0.02½**N**				0.02⅛**N**				0.02 **A**
12	0.02½	0.02½**H**	0.02	0.02 **A**				0.02⅛**N**				0.01¾**A**
13				0.02 **N**				0.01 **A**	0.00½	0.00½	0.00½**L**	0.00½
14				0.02 **N**				0.01 **N**				0.00½**N**
15				0.01¾**A**	0.01½	0.01½	0.01½	0.01½				0.00½**N**
18				0.01¾**N**				0.01½**N**				0.00½**N**
19				0.01¾**N**				0.01½**N**				0.00½**N**
20	0.01½	0.01½	0.01½	0.01½				0.01½**N**				0.00½**N**
21	0.01	0.01	0.01	0.01	0.00¾	0.00¾	0.00¾**L**	0.00¾				0.00½**N**
22				0.01 **N**				0.00¾**N**				0.00½**N**
25	0.01	0.01	0.01	0.01				0.00¾**N**				0.00½**N**
26	0.01	0.01	0.01	0.01				0.00¾**N**				0.00½**N**
27				0.01 **N**				0.00¾**N**				0.00½**N**
28	0.01	0.01	0.00⅞**L**	0.00⅞**A**				0.00¾**N**				0.00½**N**
29	0.01	0.01	0.01	0.01				0.00¾**N**				0.00⅜**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Aug	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1			1L	5	18	2				26L
4		47	3		1L				1H	52
5			30	12						42
6		15	27	4		1L				47
7		47	70	17						134
8		57	97	2L				2L		158
11		27	19		11					57
12		27	129H	11	15	5	7			194
13	1L	8	13	98	1				1	122
14		26	28	19	33					106
15		4L	29	17				2		52
18		5	44	66		3				118
19		45	70	28						143
20	200H	56	64	38	1		6			365H
21		68H	10	64		50	15	3H		210
22		17	20	12						49
25	2	54	6	12	100H	13	1L			188
26	1	4	4	22	10	45	60H			146
27	20	13	8	114H	11	62H				228
28	6	23	20	19	10	42	19			139
29	5	26	16	3		10	2			62
TOTAL	235	569	708	563	211	233	110	7	2	2,638

Call open contracts Reported in contracts—Future 87Mar

Aug	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1		46L	209L	807	526L	344L	441H	110H	22L	2,505L
4		65	212	807	526	344	441	110	23H	2,528
5		65	242	805L	526	344	441	110	23	2,556
6		80	268	805	526	345	441	110	23	2,598
7		98	301	805	526	345	441	110	23	2,649
8		155	363	805	526	345	441	108	23	2,766
11		182	374	805	527	345	441	108	23	2,805
12		195	433	805	532	345	436	108	23	2,877
13	1L	201	442	856	533	345	436	108	23	2,945
14	1	219	456	856	565	345	436	108	23	3,009
15	1	220	4[illegible]9	868	565	345	436	108	23	3,045
18	1	224	519	923	565	345	436	108	23	3,144
19	1	253	539	942	565	345	436	108	23	3,212
20	201	308	542	978	566	345	430	108	23	3,501
21	201	316	547	1,035	566	389	430	105L	23	3,612
22	201	330	556	1,036	566	389	430	105	23	3,636
25	202	381	557	1,037	590H	378	429	105	23	3,702
26	202	384	557	1,050	590	364	419	105	23	3,694
27	200	386	561	1,154	581	398	419	105	23	3,827
28	204H	406	572	1,172	586	438H	418	105	23	3,924
29	204	416H	586H	1,175H	586	438	416L	105	23	3,949H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 1.80

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25				
26				
27				
28				
29	0.14	0.14 H	0.14 L	0.14

87May Strike 1.90

Aug	Open	High	Low	Close
1				0.16 N
4				0.16 N
5	0.16	0.16 H	0.15½	0.15½
6				0.15½N
7				0.14½A
8				0.14½N
11				0.14 A
12	0.16	0.16	0.16	0.16
13	0.15	0.15	0.15	0.15
14	0.16	0.16	0.14	0.14 A
15				0.13½A
18				0.12 A
19	0.11	0.11	0.10¾	0.10¾B
20	0.10½	0.10½	0.10	0.10 A
21	0.10	0.10	0.10	0.10
22	0.10	0.10	0.10	0.10
25	0.10	0.10½	0.10	0.10½B
26	0.10¾	0.10¾	0.10	0.10
27	0.10	0.10	0.10	0.10
28	0.10½	0.10½	0.09 L	0.09
29	0.09⅝	0.09⅝	0.09⅝	0.09⅝

87May Strike 2.00

Aug	Open		High	Low	Close
1					
4					
5					
6					
7					
8					
11					
12					
13	0.09		0.09	0.09	0.09
14	0.11½		0.11½H	0.10½	0.10½
15					0.10 A
18	0.08½	0.08	0.08½	0.08	0.08
19	0.07½		0.07¾	0.07½	0.07¾
20	0.06		0.07½	0.06 L	0.06½
21	0.06½	0.06	0.07¼	0.06	0.07¼B
22	0.07¼		0.07¼	0.07	0.07
25	0.06¼		0.07¼	0.06¼	0.07¼
26	0.06¾		0.06¾	0.06½	0.06½
27	0.06½		0.06½	0.06½	0.06½
28	0.06½		0.06½	0.06	0.06
29	0.06¾		0.06¾	0.06½	0.06½

87May Strike 2.10

Aug	Open	High	Low	Close
1				0.09 B
4				0.08½A
5	0.06½	0.06½	0.06½	0.06½
6				0.06¾B
7				0.07 B
8				0.07 N
11				0.07 N
12				0.07 N
13				0.07 N
14				0.07 N
15	0.07½	0.07½H	0.07½	0.07½
18	0.06⅝	0.06⅝	0.06⅝	0.06⅝
19	0.06¼	0.06¼	0.06	0.06
20	0.05½	0.05½	0.05	0.05
21	0.05	0.05½	0.05	0.05½
22				0.05¼A
25				0.05¼B
26	0.04½	0.04½	0.04⅜L	0.04⅜A
27	0.04⅜	0.04⅜	0.04⅜	0.04⅜
28				0.04⅜N
29	0.04⅜	0.04½	0.04⅜	0.04½

87May Strike 2.20

Aug	Open	High	Low	Close
1				0.07 N
4				0.07 N
5				0.06 A
6				0.06 N
7	0.06	0.06 H	0.06	0.06
8				0.06 N
11				0.06 N
12				0.06 N
13				0.06 N
14				0.06 N
15				0.06 N
18	0.05	0.05	0.05	0.05
19				0.04¾A
20	0.04	0.04	0.04	0.04
21				0.04 A
22				0.04 N
25				0.04 A
26	0.03	0.03	0.03 L	0.03
27				0.03 N
28				0.03 N
29				0.03 N

87May Strike 2.30

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14	0.03½	0.03½H	0.03½L	0.03½
15				0.03½N
18				0.03½N
19				0.03½N
20				0.03½N
21				0.03½N
22				0.03½N
25				0.03 A
26				0.03 N
27				0.03 N
28				0.03 N
29				0.03 N

87May Strike 2.40

Aug	Open	High	Low	Close
1				0.03 N
4				0.02¾A
5				0.02½A
6				0.02½N
7				0.02½N
8				0.02½N
11				0.02½N
12				0.02¼A
13				0.02¼N
14				0.02¼N
15				0.02¼N
18				0.02¼N
19				0.02 A
20				0.01½A
21				0.01½N
22				0.01½N
25				0.01½N
26				0.01½N
27				0.01 A
28				0.01 N
29				0.01 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87May

Aug	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1								
4								
5		3		1L				4
6								
7					1L			1L
8								
11								
12		3						3
13		2	5					7
14		4	18			5H		27
15				5		2L		7
18			68H	7	1			76
19		3	19	11				33
20		1L	19	19H	2			41
21		2	53	6				61
22		3	3L	2				8
25		4	15					19
26		37H	48		10H			95H
27		21	43	19				83
28		8	10					18
29	10H	6	4	17				37
TOTAL	10	97	305	87	14	7		520

Call open contracts Reported in contracts—Future 87May

Aug	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1		2L		12L	1L		18H	33L
4		2		12	1		18	33
5		5		12	1		18	36
6		5		12	1		18	36
7		5		12	2		18	37
8		5		12	2		18	37
11		5		12	2		18	37
12		8		12	2		18	40
13		10	5L	12	2		18	47
14		14	20	12	2	5L	18	71
15		14	20	14	2	6H	18	74
18		14	88	21	3	6	18	150
19		17	100	32	3	6	18	176
20		18	118	51	5	6	18	216
21		20	170	52	5	6	18	271
22		21	171	52	5	6	18	273
25		25	176	52	5	6	18	282
26		62	223	52	11H	6	18	372
27		83	265	52	11	6	18	435
28		88	273	52	11	6	18	448
29	10H	89H	275H	63H	11	6	18	472H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 1.90

Aug	Open	High	Low	Close
1	0.18	0.19	0.18	0.19 B
4				0.19 N
5				0.19 A
6	0.19½	0.19½	0.18¾	0.19
7	0.19	0.19	0.19	0.19
8	0.19	0.19	0.18½	0.19
11	0.20	0.21 H	0.20	0.21
12	0.21	0.21	0.21	0.21
13				0.20 A
14	0.21	0.21	0.19	0.19 B
15	0.20	0.20	0.19	0.19 A
18	0.18½	0.18½	0.18½	0.18½
19	0.17	0.17	0.16½	0.16½A
20	0.16½	0.16½	0.16	0.16 A
21	0.16	0.16	0.15	0.15
22	0.16	0.16	0.15	0.15
25	0.15½	0.15½	0.14¾	0.14¾
26	0.14½	0.14½	0.14¼	0.14¼A
27	0.14½	0.14½	0.14¼	0.14¼
28	0.14½	0.14½	0.14	0.14 A
29	0.13	0.13	0.13 L	0.13

87Jul Strike 2.00

Aug	Open	High	Low	Close
1	0.14	0.14½H	0.13½	0.14½B
4				0.14½N
5				0.14½N
6	0.14½	0.14½	0.14½	0.14½
7				0.14½N
8				0.14½N
11				0.16 B
12				0.16 N
13				0.16 N
14				0.16 N
15				0.16 N
18				0.15½A
19				0.15½N
20	0.13	0.13	0.13	0.13
21				0.12½A
22				0.12 A
25				0.11¾A
26	0.10	0.10¼	0.10 L	0.10
27	0.10½	0.10½	0.10½	0.10½
28				0.10½A
29				0.10½A

87Jul Strike 2.10

Aug	Open	High	Low	Close
1				0.12½A
4				0.12½N
5	0.12	0.12 H	0.12	0.12
6				0.12 N
7				0.12 N
8	0.12	0.12	0.12	0.12
11				0.12 B
12				0.12 N
13				0.12 N
14				0.12 N
15	0.12	0.12	0.12	0.12
18	0.12	0.12	0.11½	0.11½A
19	0.11	0.11	0.09	0.09
20	0.09½	0.09½	0.09½	0.09½
21	0.09	0.09	0.09	0.09
22				0.09 N
25	0.08½	0.08½	0.08¼	0.08¼
26	0.07¼	0.07¼	0.07 L	0.07
27	0.07½	0.07½	0.07½	0.07½
28	0.07	0.07	0.07	0.07
29	0.07¾	0.07¾	0.07¾	0.07¾

87Jul Strike 2.20

Aug	Open	High	Low	Close
1	0.10	0.11 H	0.10	0.11 B
4	0.10	0.10	0.10	0.10
5	0.09	0.09	0.09	0.09
6	0.09½	0.10½	0.09½	0.10½
7	0.10½	0.10½	0.10½	0.10½
8				0.10½N
11				0.10½N
12				0.10½N
13	0.10	0.10	0.10	0.10
14				0.10 N
15				0.10 N
18	0.09	0.09	0.09	0.09
19	0.08½	0.08½	0.08½	0.08½
20				0.08 A
21				0.07½A
22	0.07	0.07	0.06¾	0.06¾A
25	0.06	0.06	0.06	0.06
26	0.06	0.06	0.06	0.06
27	0.05¾	0.05¾	0.05¾L	0.05¾
28				0.05¾A
29	0.05¾	0.05¾	0.05¾	0.05¾

87Jul Strike 2.30

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22	0.04½	0.04½H	0.04½	0.04½
25				0.04½N
26				0.04½A
27	0.04	0.04	0.04 L	0.04
28				0.04 N
29	0.04	0.04	0.04	0.04

87Jul Strike 2.40

Aug	Open	High	Low	Close
1				0.07¾N
4				0.07¾N
5				0.07¾N
6				0.07¾N
7				0.07¾N
8				0.07¾N
11				0.07¾N
12				0.07¾N
13				0.07¾N
14				0.07¾N
15	0.07¾	0.07¾H	0.07¾	0.07¾
18				0.07¾N
19				0.07¾N
20				0.06 A
21				0.05 A
22	0.04	0.04	0.03½L	0.03½
25				0.03½N
26				0.03½N
27				0.03½N
28				0.03½N
29				0.03½N

Call volume of sales Reported in contracts—Future 87Jul

Aug	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	6	10		7			23
4				24H			24
5			2	2L			4
6	4	2L		9			15
7	4			9			13
8	10H		1L				11
11	3						3L
12	10						10
13				3			3
14	3						3
15	1L		1			3L	5
18	3		1	6			10
19	2		24H	4			30
20	2	2	4				8
21	6		8				14
22	7			10	75H	16H	108H
25	9		3	20	35		67
26	5	11H	5	2			23
27	3	2	1	3	10		19
28	2		13		3L		18
29	10		2	2	5		19
TOTAL	90	27	65	101	128	19	430

Call open contracts Reported in contracts—Future 87Jul

Aug	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	11L	10L	25L	95L		15L	156L
4	11	10	25	119		15	180
5	11	10	27	121		15	184
6	14	10	27	130		15	196
7	18	10	27	139		15	209
8	22	10	27	139		15	213
11	24	10	27	139		15	215
12	33	10	27	139		15	224
13	33	10	27	142		15	227
14	36	10	27	142		15	230
15	37	10	28	142		15	232
18	40	10	29	148		15	242
19	42	10	38	152		15	257
20	44	11	38	152		15	260
21	49	11	43	152		15	270
22	56	11	43	162H	60L	25H	357
25	65	11	43	152	95H	25	391
26	70	21	46	154	95	25	411
27	73	23H	46	157	95	25	419
28	75	23	45	157	95	25	420
29	78H	23	47H	159	95	25	427H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.50

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.17	0.17	0.17	0.17
3				0.15½**N**
4	0.15	0.15	0.15	0.15
5	0.15	0.16	0.15	0.16
8	0.15½	0.16½	0.15½	0.16½**B**
9	0.17	0.17¾	0.16	0.16½**B**
10	0.16	0.16¼	0.14¾	0.14¾
11	0.14	0.14¾	0.14	0.14¾**B**
12	0.14¾	0.14¾	0.14	0.14¼
15	0.13¾	0.13¾	0.13¾	0.13¾
16	0.13½	0.14½	0.13½**L**	0.14½
17	0.14½	0.16	0.14½	0.16 **B**
18	0.17	0.17	0.16¼	0.16¼**A**
19				0.15¾**N**
22				0.17¼**N**
23	0.21¾	0.21¾	0.21¾	0.21¾
24	0.24	0.25	0.23¼	0.23¼**A**
25				0.20¾**N**
26				0.22⅞**N**
29				0.28¾**N**
30	0.26¾	0.26¾**H**	0.26¾	0.26¾

86Dec Strike 1.60

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0.09¼		0.09⅜	0.08¾	0.08¾	
3	0.08¾		0.08⅞	0.08½	0.08½	
4	0.08¾		0.08¾	0.07¾	0.08 **A**	
5	0.08⅛		0.09¼	0.08	0.09	
8	0.09		0.09¾	0.08¼	0.09¾	
9	0.10		0.10½	0.08½	0.08½	
10	0.08¾		0.08¾	0.07½	0.07⅞	
11	0.07½		0.07⅞	0.07¼	0.07½	
12	0.08		0.08	0.07	0.07¾	
15	0.07		0.07	0.06¾	0.06¾	
16	0.06¾		0.07¾	0.06½**L**	0.07⅝	
17	0.08		0.08½	0.07⅜	0.08½	
18	0.08¾		0.09	0.08½	0.08½**A**	
19	0.08		0.08	0.08	0.08	
22	0.09¼		0.09¾	0.09	0.09¼	
23	0.09		0.12¾	0.09	0.12¾	
24	0.14		0.16½	0.14	0.14½	
25	0.12½		0.12½	0.11¾	0.11¾**B**	
26	0.11½	0.12	0.13½	0.11½	0.13½	
29	0.15½		0.20½**H**	0.15½	0.19½	0.20½
30	0.18¼		0.19¼	0.17½	0.18	

86Dec Strike 1.70

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0.04¾		0.04¾	0.04	0.04	
3	0.03¾	0.04	0.04⅛	0.03¾	0.03⅞	
4	0.04	0.04⅛	0.04⅛	0.03¾	0.03¾	
5	0.03¾		0.04½	0.03⅝	0.04	
8	0.04		0.04⅜	0.03¾	0.04⅜	
9	0.04⅝	0.04¾	0.04¾	0.03¾	0.04¼	
10	0.04		0.04	0.03	0.03	
11	0.02¾	0.02⅞	0.03¼	0.02¾	0.03	
12	0.03½		0.03½	0.02¾	0.03⅛	
15	0.02⅞		0.02⅞	0.02⅝**L**	0.02⅞	
16	0.02¾		0.03⅛	0.02¾	0.03	
17	0.03¼		0.03¾	0.03	0.03½	0.03¾
18	0.03⅞	0.04	0.04	0.03¼	0.03¼	
19	0.03½		0.03⅝	0.03⅛	0.03⅛	
22	0.03	0.03¼	0.04¼	0.03	0.03½	
23	0.03½		0.05¾	0.03½	0.05¾	
24	0.06½		0.08½	0.06½	0.07	
25	0.06		0.06	0.05	0.05⅝	
26	0.05¾	0.06	0.07⅛	0.05¾	0.07	
29	0.08½		0.11½	0.08	0.11½	
30	0.13		0.13 **H**	0.09⅝	0.09¾	

86Dec Strike 1.80

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.02		0.02	0.01¾	0.01⅞
3	0.01⅝		0.01⅞	0.01⅝	0.01¾
4	0.01¾		0.01⅞	0.01½	0.01½
5	0.01½		0.01⅝	0.01½	0.01⅝
8	0.01½	0.01⅜	0.01¾	0.01⅜	0.01¾
9	0.02		0.02	0.01½	0.01⅝
10	0.01½		0.01½	0.01¼	0.01⅜
11	0.01¼		0.01⅜	0.01¼	0.01⅜
12	0.01⅜		0.01⅜	0.01 **L**	0.01¼
15	0.01⅛		0.01⅛	0.01	0.01
16	0.01		0.01⅛	0.01	0.01⅛
17	0.01⅛		0.01¼	0.01⅛	0.01¼
18	0.01½		0.01½	0.01⅛	0.01⅛
19	0.01⅛		0.01¼	0.01	0.01⅛
22	0.01¼		0.01½	0.01¼	0.01⅜**A**
23	0.01⅜		0.02¾	0.01¼	0.02½
24	0.03		0.04¼	0.02⅝	0.03
25	0.02¾	0.02½	0.02¾	0.02	0.02¼
26	0.02½		0.03	0.02¼	0.03
29	0.04	0.04½	0.05½	0.03¾	0.05½
30	0.07	0.06¼	0.07 **H**	0.04⅝	0.04¾

86Dec Strike 1.90

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.00⅞	0.00⅞	0.00¾	0.00¾
3	0.00¾	0.00⅞	0.00¾	0.00¾**A**
4	0.00¾	0.00¾	0.00½	0.00⅝
5	0.00⅝	0.00¾	0.00½	0.00⅝
8	0.00½	0.00⅝	0.00½	0.00⅝**B**
9	0.00¾	0.00¾	0.00⅝	0.00⅝
10	0.00½	0.00½	0.00½	0.00½
11	0.00½	0.00½	0.00½	0.00½
12	0.00⅝	0.00⅝	0.00⅜**L**	0.00½
15	0.00½	0.00½	0.00½	0.00½
16	0.00⅛	0.00⅜	0.00⅜	0.00⅜
17	0.00⅜	0.00½	0.00⅜	0.00½
18	0.00½	0.00½	0.00½	0.00½
19	0.00½	0.00½	0.00⅜	0.00⅜
22	0.00½	0.00⅝	0.00½	0.00½
23	0.00⅝	0.01⅛	0.00⅝	0.01
24	0.01	0.01⅝	0.01	0.01¼**A**
25	0.01	0.01	0.00¾	0.01
26	0.01	0.01⅛	0.01	0.01⅛
29	0.01½	0.02¼	0.01½	0.02¼
30	0.03	0.03 **H**	0.01⅞	0.01⅞

86Dec Strike 2.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.00½	0.00½	0.00⅜	0.00⅜
3				0.00⅜**N**
4	0.00⅜	0.00⅜	0.00⅜	0.00⅜
5	0.00⅜	0.00⅜	0.00⅜	0.00⅜
8	0.00⅜	0.00⅜	0.00⅜	0.00⅜
9	0.00⅜	0.00⅜	0.00¼	0.00¼
10	0.00¼	0.00¼	0.00¼	0.00¼
11	0.00¼	0.00¼	0.00¼	0.00¼
12				0.00¼**N**
15	0.00¼	0.00¼	0.00¼	0.00¼
16	0.00¼	0.00¼	0.00¼	0.00¼
17	0.00⅛	0.00¼	0.00⅛**L**	0.00¼
18	0.00⅜	0.00⅜	0.00¼	0.00¼
19	0.00¼	0.00¼	0.00¼	0.00¼
22				0.00¼**N**
23	0.00¼	0.00⅜	0.00¼	0.00⅜
24	0.00½	0.00⅝	0.00½	0.00½
25	0.00⅜	0.00⅜	0.00⅜	0.00⅜
26	0.00⅜	0.00½	0.00⅜	0.00½
29	0.00⅞	0.00⅞	0.00⅞	0.00⅞
30	0.01	0.01 **H**	0.00¾	0.00¾

86Dec Strike 2.10

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.00¼	0.00¼	0.00¼	0.00¼
3	0.00¼	0.00¼	0.00⅛**L**	0.00⅛
4	0.00¼	0.00¼	0.00¼	0.00¼
5	0.00¼	0.00¼	0.00¼	0.00¼
8	0.00¼	0.00¼	0.00¼	0.00¼
9	0.00¼	0.00¼	0.00¼	0.00¼
10	0.00¼	0.00¼	0.00⅛	0.00⅛
11				0.00⅛**N**
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
18	0.00⅛	0.00⅛	0.00⅛	0.00⅛
19	0.00¼	0.00¼	0.00⅛	0.00⅛
22				0.00⅛**N**
23	0.00¼	0.00¼	0.00¼	0.00¼
24	0.00¼	0.00½**H**	0.00¼	0.00¼
25	0.00⅛	0.00¼	0.00⅛	0.00¼
26	0.00¼	0.00¼	0.00⅛	0.00¼
29	0.00⅜	0.00⅜	0.00⅜	0.00⅜
30	0.00⅜	0.00⅜	0.00⅜	0.00⅜

86Dec Strike 2.20

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.00⅛	0.00¼**H**	0.00⅛**L**	0.00¼
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
4				0.00⅛**N**
5	0.00⅛	0.00¼	0.00⅛	0.00⅛
8				0.00⅛**N**
9	0.00¼	0.00¼	0.00⅛	0.00⅛
10				0.00⅛**N**
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
18	0.00⅛	0.00⅛	0.00⅛	0.00⅛
19	0.00⅛	0.00⅛	0.00⅛	0.00⅛
22	0.00⅛	0.00⅛	0.00⅛	0.00⅛
23	0.00⅛	0.00¼	0.00⅛	0.00¼
24	0.00¼	0.00¼	0.00⅛	0.00⅛
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	0.00¼	0.00¼	0.00¼	0.00¼
29	0.00¼	0.00¼	0.00¼	0.00¼
30	0.00⅛	0.00¼	0.00⅛	0.00¼

86Dec Strike 2.30

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.00¼**N**
3	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9				0.00⅛**N**
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
18	0.00⅛	0.00⅛	0.00⅛	0.00⅛
19				0.00⅛**N**
22				0.00⅛**N**
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24				0.00⅛**N**
25				0.00⅛**N**
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30				0.00⅛**B**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.40				86Dec Strike 2.50				86Dec Strike 2.60			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				0.00⅛**N**				0.00⅛**N**	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
3				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
4	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛				0.00⅛**N**				0.00⅛**N**
5				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
8				0.00⅛**N**	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛				0.00⅛**N**
9				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
10				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
11				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
12				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
15				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
16				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
17				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
18				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
19				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
22				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛**N**				0.00⅛**N**
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛**N**				0.00⅛**N**
25				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
26				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
29				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛	0.00⅛

Call volume of sales Reported in contracts—Future 86Dec

Sep	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**												
2	2**L**	166	172	137	136	99	34	13				1**H**	760
3		493**H**	231	167	56		3**L**	75	245**H**				1,270
4		249	307	48**L**	132	60	6		111	35			948
5	84	46	167	90	278	351	50	267	123	25			1,481
8	40	50	229	208	25	31	15		20		25		643
9	35	112	464	196	77	445**H**	5	397**H**					1,731
10	89	137	395	100	131	5	257**H**	74	13				1,201
11	5	90	91**L**	105	4**L**	15		5	1**L**				316**L**
12	168**H**	92	309	99	207		13	96	1				985
15	11	42	181	54	11	15	38	19		6	2**L**		379
16	13	198	190	81	8	2**L**	101	65					658
17	37	280	230	147	45	16	25	69	1				850
18	62	226	327	184	31	96	12	40	16				994
19		61	186	408	43	2	4	73	1				778
22		148	476	332	12	3	50	104		3**L**			1,128
23	5	92	1,484	681	94	17	39	16	15	20			2,463
24	10	219	1,585**H**	1,721**H**	493**H**	72	68	39		44			4,251**H**
25		9**L**	347	623	177	18	26	2**L**					1,202
26		99	646	141	33	104	25	9	12				1,069
29		90	391	263	69	5	6	16	10				850
30	5	35	628	326	366	79	36	45	2	70**H**	51**H**		1,643
TOTAL	566	2,934	9,036	6,111	2,428	1,435	813	1,424	571	203	78	1	25,600

Call open contracts Reported in contracts—Future 86Dec

Sep	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**												
2	8**L**	395**L**	3,328	2,901	3,078**H**	4,446**H**	4,274	3,922	2,285**H**	3,307**H**	3,579	2,819**H**	34,342
3	8	762	3,303	2,832	3,076	4,445	4,275	3,982**H**	2,285	3,307	3,579	2,819	34,673
4	8	969	3,279	2,832	3,051	4,423	4,271	3,982	2,255	3,292	3,579	2,819	34,760
5	79	931	3,252**L**	2,837	2,880	4,140	4,269	3,955	2,245	3,292	3,579	2,819	34,278
8	119	958	3,304	2,737	2,883	4,113	4,284**H**	3,955	2,245	3,292	3,570	2,819	34,279
9	154	1,016	3,458	2,727	2,885	3,727	4,279	3,924	2,245	3,292	3,570	2,819	34,096**L**
10	231	1,055	3,512	2,708	2,887	3,696	4,277	3,924	2,258	3,292	3,570	2,819	34,229
11	231	1,075	3,504	2,619**L**	2,883	3,692	4,261	3,924	2,259	3,292	3,570	2,819	34,129
12	372	1,081	3,617	2,647	2,841**L**	3,692	4,251	3,916	2,246	3,292	3,571	2,819	34,345
15	383	1,115	3,628	2,646	2,852	3,687	4,228	3,916	2,246	3,286	3,569**L**	2,819	34,375
16	394	1,180	3,699	2,659	2,848	3,684	4,211	3,886	2,246	3,286	3,569	2,819	34,481
17	417	1,275	3,829	2,673	2,853	3,682	4,186	3,885	2,246	3,286	3,569	2,819	34,720
18	479	1,344	3,971	2,688	2,866	3,687	4,179	3,859	2,246	3,286	3,569	2,819	34,993
19	479	1,352	3,979	2,643	2,871	3,599	4,177**L**	3,848	2,245	3,286	3,569	2,819	34,867
22	478	1,415	4,001**H**	2,739	2,871	3,596	4,177	3,846	2,245	3,283	3,569	2,819	35,039
23	483	1,422	3,905	3,036	2,880	3,608	4,194	3,836	2,245	3,278	3,569	2,819	35,275
24	488**H**	1,548**H**	3,562	3,157**H**	3,004	3,602	4,230	3,798	2,245	3,278	3,569	2,819	35,300**H**
25	488	1,515	3,468	3,106	2,924	3,596	4,213	3,796**L**	2,244	3,278	3,569	2,819	35,016
26	488	1,529	3,542	3,090	2,920	3,592	4,204	3,805	2,232	3,278	3,569	2,819	35,068
29	488	1,502	3,544	3,142	2,928	3,592	4,201	3,796	2,227	3,278	3,569	2,819	35,086
30	118	1,461	3,683	3,135	3,008	3,560**L**	4,227	3,820	2,225**L**	3,268**L**	3,600**H**	2,819	34,924

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.70

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.13		0.13	0.12¾	0.12¾
3	0.12¾		0.13	0.12¾	0.12¾
4	0.13		0.13	0.12	0.12
5					0.12½**B**
8	0.12		0.12¾	0.12	0.12¾**B**
9					0.12¾**N**
10	0.12		0.12	0.11⅜	0.11⅜**A**
11					0.11 **A**
12	0.11½		0.11½	0.10¾	0.11 **B**
15	0.11		0.11	0.10½**L**	0.10½
16	0.10¾		0.11	0.10¾	0.11
17	0.11½		0.11½	0.10⅝	0.11⅜
18	0.11½		0.12	0.11½	0.11¾
19	0.12¼		0.12¼	0.11¾	0.11¾
22	0.11½	0.11¾	0.12½	0.11½	0.12½
23	0.13¼		0.14	0.13¼	0.14
24	0.17		0.17	0.16½	0.16½**A**
25	0.16		0.16	0.14	0.14
26	0.15		0.15	0.15	0.15
29	0.16		0.19 **H**	0.16	0.18½
30	0.19		0.19	0.19	0.19

87Mar Strike 1.80

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.08½		0.08½	0.08	0.08
3	0.08		0.08	0.07⅝	0.07⅝**A**
4	0.08		0.08	0.07¼	0.07½
5	0.07¾		0.07¾	0.07¼	0.07½
8	0.07¼		0.08	0.07¼	0.08 **B**
9	0.08⅛	0.08	0.08½	0.07½	0.07⅝**A**
10	0.07½		0.07½	0.06½	0.06½
11	0.06½		0.06½	0.06 **L**	0.06¼
12	0.06¾		0.06¾	0.06	0.06½
15	0.06½		0.06½	0.06¼	0.06¼
16	0.06½		0.06½	0.06	0.06
17	0.06¼		0.06½	0.06	0.06½**B**
18	0.06¾		0.07	0.06½	0.06⅝**B**
19	0.07		0.07	0.06⅜	0.06½
22	0.06⅝	0.06¾	0.08½	0.06⅝	0.07¾
23	0.08		0.09¾	0.08	0.09¾
24	0.10¼		0.11¼	0.09¾	0.09¾
25	0.09½		0.09½	0.08¼	0.08¼
26	0.08½		0.09¾	0.08½	0.09¼
29	0.11¼		0.12¾	0.10¼	0.12¾**B**
30	0.14½		0.14½**H**	0.12	0.12½

87Mar Strike 1.90

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.05		0.05	0.04½	0.04½
3	0.04¼		0.04½	0.03¾	0.04 **B**
4	0.04⅜		0.04⅜	0.04¼	0.04¼
5	0.04⅜		0.04½	0.04¼	0.04½
8	0.04½		0.04¾	0.04½	0.04¾
9	0.04¾		0.04¾	0.04½	0.04½
10	0.04⅛		0.04⅛	0.03½	0.03½
11	0.03½		0.03½	0.03½	0.03½
12	0.04		0.04	0.03½	0.03½
15	0.03¼		0.03½	0.03¼	0.03⅜
16	0.03¼		0.03⅜	0.03⅛**L**	0.03⅜
17	0.03⅜		0.03½	0.03¼	0.03½
18	0.03¾		0.03¾	0.03½	0.03½
19	0.04		0.04	0.03⅝	0.03⅝**A**
22	0.04		0.04¼	0.04	0.04¼
23	0.04¾		0.06	0.04½	0.05½
24	0.06		0.06¼	0.05	0.05½
25	0.04¾		0.05	0.04¼	0.04⅝
26	0.04¾		0.05½	0.04¾	0.05½
29	0.06		0.08	0.06	0.08
30	0.09	0.10	0.10 **H**	0.07⅛	0.07½**B**

87Mar Strike 2.00

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.02¾		0.03	0.02¾	0.03
3	0.02¾		0.02¾	0.02½	0.02½
4	0.02½		0.02½	0.02½	0.02½
5	0.02½		0.02½	0.02½	0.02½
8	0.02½		0.02½	0.02½	0.02½
9	0.02½		0.02½	0.02¼	0.02⅜**B**
10	0.02⅜	0.02½	0.02½	0.02	0.02
11	0.02		0.02	0.01¾	0.01¾**B**
12	0.01⅞		0.01⅞	0.01¾	0.01¾
15					0.01¾**N**
16	0.01¾		0.01¾	0.01¾	0.01¾
17	0.01¾		0.01¾	0.01⅝**L**	0.01¾
18	0.01⅞		0.01⅞	0.01¾	0.01¾
19	0.02		0.02	0.01¾	0.01¾
22					0.02 **B**
23	0.02¼		0.03¼	0.02¼	0.03¼
24	0.03½	0.03¾	0.03¾	0.03¼	0.03¼
25	0.03		0.03	0.02¼	0.02⅜**B**
26	0.02¾		0.02⅞	0.02¾	0.02⅞
29	0.03¼		0.04	0.03¼	0.04
30	0.04½		0.04¾**H**	0.03½	0.04

87Mar Strike 2.10

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.01½	0.01½	0.01½	0.01½
3	0.01½	0.01½	0.01½	0.01½
4	0.01½	0.01½	0.01½	0.01½
5	0.01½	0.01½	0.01¼	0.01¼
8	0.01¼	0.01¼	0.01¼	0.01¼
9	0.01⅛	0.01⅛	0.01	0.01
10	0.00⅞	0.00⅞	0.00⅞	0.00⅞
11	0.00⅞	0.00⅞	0.00⅞	0.00⅞
12	0.01	0.01	0.01	0.01
15	0.00⅞	0.00⅞	0.00⅞	0.00⅞
16	0.00⅞	0.00⅞	0.00¾**L**	0.00¾
17	0.00⅞	0.00⅞	0.00¾	0.00¾
18	0.01	0.01⅛	0.00¾	0.00¾
19	0.00¾	0.00¾	0.00¾	0.00¾
22				0.01 **B**
23	0.01⅝	0.01⅝	0.01⅝	0.01⅝
24	0.02	0.02	0.01½	0.01½
25	0.01	0.01¼	0.01	0.01¼
26				0.01¼**B**
29	0.02	0.02	0.02	0.02
30	0.02½	0.02½**H**	0.01¾	0.01⅞

87Mar Strike 2.20

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.01	0.01	0.01	0.01
3				0.01 **N**
4				0.01 **N**
5	0.00¾	0.00¾	0.00¾	0.00¾
8				0.00¾**B**
9				0.00¾**N**
10	0.00¾	0.00¾	0.00¾	0.00¾
11				0.00⅝**A**
12				0.00⅝**N**
15	0.00⅝	0.00⅝	0.00⅝	0.00⅝
16				0.00⅝**N**
17				0.00⅝**N**
18				0.00⅝**N**
19	0.00½	0.00½	0.00½**L**	0.00½
22				0.00½**N**
23				0.01 **B**
24	0.01¼	0.01¼**H**	0.01	0.01
25				0.00⅞**A**
26	0.00⅞	0.01	0.00⅞	0.01
29				0.01¼**B**
30				0.01¼**N**

87Mar Strike 2.30

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.01 **N**
3	0.01	0.01 **H**	0.00¾	0.00¾**A**
4				0.00¾**N**
5				0.00¾**N**
8	0.00¾	0.00¾	0.00½**L**	0.00½
9				0.00½**N**
10				0.00½**N**
11				0.00½**N**
12				0.00½**N**
15	0.00½	0.00½	0.00½	0.00½
16				0.00½**N**
17				0.00½**N**
18				0.00½**N**
19				0.00½**N**
22				0.00½**N**
23				0.00¾**B**
24				0.00¾**N**
25				0.00¾**N**
26	0.00½	0.00¾	0.00½	0.00¾
29	0.00⅞	0.00⅞	0.00¾	0.00⅞
30				0.01 **B**

87Mar Strike 2.40

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.00½	0.00½**H**	0.00½	0.00½
3	0.00½	0.00½	0.00½	0.00½
4	0.00½	0.00½	0.00½	0.00½
5				0.00½**N**
8	0.00½	0.00½	0.00½	0.00½
9				0.00¼**N**
10				0.00¼**N**
11				0.00¼**N**
12				0.00¼**N**
15				0.00¼**N**
16				0.00¼**N**
17				0.00¼**N**
18	0.00¼	0.00¼	0.00¼**L**	0.00¼
19				0.00¼**N**
22				0.00¼**N**
23				0.00¼**N**
24				0.00¼**N**
25				0.00¼**N**
26				0.00¼**N**
29				0.00¼**N**
30				0.00¼**N**

87Mar Strike 2.50

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.00⅜**N**
3				0.00⅜**N**
4				0.00¼**A**
5				0.00¼**N**
8				0.00¼**N**
9				0.00¼**N**
10				0.00¼**N**
11				0.00¼**N**
12				0.00¼**N**
15				0.00¼**N**
16				0.00¼**N**
17				0.00¼**N**
18				0.00¼**N**
19				0.00¼**N**
22				0.00¼**N**
23				0.00¼**N**
24				0.00¼**N**
25				0.00¼**N**
26				0.00¼**N**
29				0.00¼**N**
30				0.00¼**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Sep	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	HOLIDAY									
2	40	16	18	4	1L	12		10H		101
3	45H	8L	168	71	2		2L	10		306
4	10	28	106	189H	100			4L		437
5		78	94	46	21	20				259
8	3	20	28	9	1	35H	2	4		102
9		55	29	22	96					202
10	12	115	46	160	77	4L				414
11		26	35	2L	21					84L
12	7	47	47	5	31					137
15	9	220	14L		1	18	2			264
16	12	494H	24	11	110					651
17	16	212	37	32	20					317
18	20	45	69	22	17			10		183
19	14	34	18	48	17	14	2			147
22	16	101	41	4			50			212
23	9	78	253	15	25					380
24	1L	118	679H	110	1	18				927H
25	7	164	17	21	10					219
26	1	38	42	6		33	31			151
29	19	38	20	34	12		64H			187
30	15	152	152	135	142H					596
TOTAL	256	2,087	1,937	946	705	154	153	38		6,276

Call open contracts Reported in contracts—Future 87Mar

Sep	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	HOLIDAY									
2	224L	425L	602L	1,177L	586L	430	416H	105H	23H	3,988L
3	240	429	764	1,232	586	430	415	95	23	4,214
4	248	455	862	1,352	686	430	415	95	23	4,566
5	238	502	909	1,396	686	450H	415	95	23	4,714
8	239	511	916	1,404	686	450	414	93	23	4,736
9	239	520	941	1,417	723H	450	414	93	23	4,820
10	251	559	979	1,565	651	446	414	93	23	4,981
11	251	573	985	1,560	661	446	414	93	23	5,006
12	258	608	984	1,558	635	446	414	93	23	5,019
15	260	806	984	1,558	625	435	412	93	23	5,196
16	260	1,075	992	1,558	716	435	412	93	23	5,564
17	270	1,215	1,019	1,572	641	435	412	93	23	5,680
18	279	1,189	1,054	1,571	656	435	412	88L	23	5,707
19	291	1,203	1,055	1,571	671	427	410	88	23	5,739
22	306	1,241	1,047	1,571	671	427	410	88	23	5,784
23	311	1,290	1,276	1,575	696	427	410	88	23	6,096
24	311	1,380	1,786	1,609	697	429	410	88	23	6,733
25	316	1,394	1,786	1,604	697	429	410	88	23	6,747
26	317H	1,409	1,810	1,605	697	409	405	88	23	6,763
29	305	1,420H	1,814	1,631	689	401L	315L	88	23	6,686
30	298	1,419	1,877H	1,697H	692	401	315	88	23	6,810H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 1.80

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.14½	0.14½	0.13½	0.13½**A**
3	0.13½	0.13½	0.13	0.13 **A**
4				0.13 **A**
5	0.12½	0.12½	0.12½	0.12½
8	0.12¼	0.12½	0.12¼	0.12½
9	0.13	0.13	0.12½	0.12½
10	0.12½	0.12½	0.11½	0.11½
11	0.11½	0.11½	0.11½	0.11½
12	0.12	0.12	0.11	0.11½
15	0.11¼	0.11¼	0.10½**L**	0.10½
16	0.10¾	0.11	0.10¾	0.10¾
17	0.11	0.11¼	0.11	0.11¼**B**
18	0.11¾	0.11¾	0.11½	0.11½
19	0.12	0.12	0.11½	0.11½
22	0.11¼	0.12¾	0.11¼	0.12¼**A**
23	0.13½	0.14	0.13½	0.14
24	0.14½	0.15¼	0.14½	0.15
25	0.14½	0.14½	0.13	0.13
26	0.14	0.14	0.14	0.14
29	0.16½	0.17 **H**	0.15½	0.17 **B**
30	0.17	0.17	0.17	0.17

87May Strike 1.90

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.09½	0.10	0.09¼	0.09¼**A**
3	0.09	0.09	0.08½	0.08½**A**
4	0.08¼	0.08½	0.08¼	0.08½
5	0.08⅞	0.08⅞	0.08¼	0.08¼**A**
8	0.08½	0.08½	0.08½	0.08½
9				0.08½**A**
10	0.08½	0.08½	0.07¼	0.07¼**A**
11				0.07¼**N**
12	0.07¾	0.07¾	0.07¼	0.07½
15	0.07¼	0.07¼	0.07¼	0.07¼
16	0.07¼	0.07¼	0.07 **L**	0.07
17	0.07¼	0.07¾	0.07	0.07½**A**
18	0.07¾	0.07¾	0.07½	0.07½
19	0.07½	0.07½	0.07¼	0.07¼
22	0.09	0.09	0.08	0.08 **A**
23	0.07½	0.09¼	0.07½	0.09¼**B**
24	0.11½	0.11½	0.10½	0.10½
25	0.10	0.10	0.08¼	0.08¼
26	0.09	0.09	0.09	0.09
29	0.11	0.11	0.11	0.11
30	0.12	0.12 **H**	0.11¼	0.11¼

87May Strike 2.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.06	0.06	0.06	0.06
3	0.06	0.06	0.05⅝	0.05⅝**A**
4	0.05⅜	0.05⅜	0.05⅜	0.05⅜
5	0.05⅜	0.05⅜	0.05¼	0.05¼
8	0.05¼	0.05¼	0.05¼	0.05¼
9	0.05¼	0.05¼	0.05¼	0.05¼
10	0.05	0.05	0.04½	0.04½
11				0.04½**A**
12	0.05	0.05	0.04½	0.04½
15	0.04½	0.04½	0.04¼**L**	0.04¼
16	0.04¼	0.04¼	0.04¼	0.04¼
17	0.04¼	0.04¼	0.04¼	0.04¼
18	0.04¾	0.04¾	0.04½	0.04½
19	0.04½	0.04½	0.04¼	0.04½
22	0.05¼	0.05¼	0.05¼	0.05¼
23				0.06½**B**
24	0.07	0.07½	0.07	0.07 **A**
25	0.06¼	0.06¼	0.05¼	0.05⅜**B**
26	0.05¾	0.05¾	0.05¾	0.05¾
29	0.06¼	0.08	0.06¼	0.08 **B**
30	0.08½	0.08½**H**	0.08	0.08

87May Strike 2.10

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.04¼**A**
3				0.04¼**N**
4				0.04¼**N**
5	0.03⅞	0.03⅞	0.03⅞	0.03⅞
8				0.03½**A**
9				0.03½**N**
10				0.03¼**A**
11				0.03¼**N**
12				0.03¼**N**
15				0.03½**N**
16				0.03 **A**
17				0.03 **N**
18	0.02¾	0.02¾	0.02¾**L**	0.02¾
19	0.03	0.03	0.03	0.03
22				0.03 **N**
23	0.05	0.05	0.04¾	0.04¾**A**
24	0.05¼	0.05¼**H**	0.04⅞	0.04⅞**A**
25	0.04	0.04	0.04	0.04
26				0.04 **N**
29				0.04½**B**
30				0.04½**N**

87May Strike 2.20

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.03 **N**
3				0.03 **N**
4				0.03 **A**
5				0.03 **N**
8				0.03 **H**
9				0.03 **H**
10				0.02¾ **A**
11				0.02¾**N**
12				0.02¾**N**
15				0.02¾**N**
16				0.02 **A**
17				0.02 **N**
18				0.02 **N**
19	0.02	0.02	0.02 **L**	0.02
22				0.02 **N**
23	0.02½	0.02½	0.02½	0.02½
24	0.03	0.03	0.03	0.03
25	0.02¾	0.02¾	0.02¾	0.02¾
26				0.02¾**N**
29				0.02¾**B**
30	0.03½	0.03½**H**	0.02¾	0.02¾

87May Strike 2.30

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.03 **N**
3				0.02¾**A**
4				0.02¾**N**
5				0.02¾**N**
8				0.02¾**N**
9				0.02¾**N**
10				0.02 **A**
11				0.02 **N**
12				0.02 **N**
15				0.02 **N**
16				0.02 **N**
17				0.01¾**A**
18				0.01½**A**
19				0.01½**N**
22				0.01½**N**
23				0.01½**N**
24				0.01½**N**
25				0.01½**N**
26				0.01½**N**
29				0.01½**B**
30				0.01½**N**

87May Strike 2.40

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.01 **N**
3				0.01 **N**
4				0.00¾**A**
5				0.00¾**N**
8				0.00¾**N**
9				0.00¾**N**
10				0.00¾**N**
11				0.00¾**N**
12				0.00⅝**A**
15				0.00⅝**N**
16				0.00⅝**N**
17				0.00⅝**N**
18	0.00¾	0.00¾	0.00¾**L**	0.00¾
19	0.00¾	0.00¾	0.00¾	0.00¾
22				0.00¾**N**
23				0.00¾**N**
24				0.00¾**N**
25				0.00¾**N**
26				0.00¾**N**
29	0.01	0.01¼	0.01	0.01¼
30	0.01½	0.01½**H**	0.01¼	0.01¼**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87May

Sep	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	**HOLIDAY**							
2	18	9	2L					29
3	12	5	22					39
4		3	5					8
5	8	3	25	12H				48
8	3	7	30					40
9	14		24					38
10	28	9	27					64
11	6							6L
12	118H	3	8					129
15	56	27	5					88
16	12	12	36					60
17	19	5	12					36
18	13	40H	75H	3			15	146H
19	5	2	24	4	7H		30H	72
22	3	1L	28				15	47
23	20	4		12	5			41
24	8	35	7	6	1L			57
25	12	12	16	1L	1			42
26	2	11	55					68
29	7	23	15				5	50
30	1L	16	12	2	4		4L	39
TOTAL	365	227	428	40	18		69	1,147

Call open contracts Reported in contracts—Future 87May

Sep	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	**HOLIDAY**							
2	28L	90	277L	63L	11L	6H	18L	493L
3	38	89L	299	63	11	6	18	524
4	38	89	304	63	11	6	18	529
5	46	92	329	75	11	6	18	577
8	49	95	349	75	11	6	18	603
9	60	95	373	75	11	6	18	638
10	76	99	396	75	11	6	18	681
11	77	99	396	75	11	6	18	682
12	149	102	397	75	11	6	18	758
15	184	129	397	75	11	6	18	820
16	194	141	433	75	11	6	18	878
17	194	146	444	75	11	6	18	894
18	204	186	517	75	11	6	33	1,032
19	206	188	536	79	17	6	63	1,095
22	206	189	536	79	17	6	78	1,111
23	216	190	536	91	22	6	78	1,139
24	217	202	539	91	23H	6	78	1,156
25	221	211	549	92H	23	6	78	1,180
26	222H	212	602	92	23	6	78	1,235
29	220	212	607H	92	23	6	83	1,243
30	220	216H	607	92	23	6	87H	1,251H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 1.80

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9	0.16	0.16	0.16	0.16
10				0.14¾**A**
11	0.14¼	0.14¼	0.14 **L**	0.14 **A**
12	0.14	0.14	0.14	0.14
15	0.14½	0.14½	0.14½	0.14½
16	0.14	0.14½	0.14	0.14½
17	0.15	0.15	0.15	0.15
18	0.15	0.15½	0.14¾	0.14¾**A**
19	0.15	0.15	0.14½	0.14½
22	0.14½	0.15½	0.14½	0.15 **A**
23	0.17	0.17	0.17	0.17
24	0.17½	0.19¾	0.17½	0.18½**A**
25	0.18½	0.18½	0.16½	0.16½**A**
26	0.17½	0.17½	0.17½	0.17½
29	0.20	0.20	0.20	0.20
30	0.20½	0.20½**H**	0.20½	0.20½

87Jul Strike 1.90

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.13	0.13½	0.13	0.13
3	0.12½	0.12½	0.12½	0.12½
4	0.12½	0.12½	0.12	0.12
5	0.12	0.12	0.12	0.12
8	0.12	0.12	0.12	0.12
9	0.12	0.12	0.11½	0.12
10	0.11¾	0.11¾	0.10	0.10
11	0.10	0.10	0.09½**L**	0.09½**A**
12	0.09½	0.09½	0.09½	0.09½
15	0.10	0.10	0.09½	0.09½
16	0.09½	0.09⅞	0.09½	0.09⅞
17				0.09⅞**N**
18	0.10	0.10½	0.10	0.10
19	0.09¾	0.09¾	0.09¾	0.09¾
22	0.11	0.11	0.11	0.11
23	0.13½	0.13½	0.13½	0.13½
24	0.15	0.15	0.13½	0.13½
25	0.13½	0.13½	0.12	0.12
26	0.12	0.12	0.12	0.12
29	0.14	0.14	0.13½	0.13½**B**
30	0.14	0.16 **H**	0.14	0.15 **A**

87Jul Strike 2.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.09½	0.09½	0.09½	0.09½
3	0.09	0.09¼	0.09	0.09¼
4	0.09¼	0.09¼	0.08½	0.08½
5	0.08½	0.08½	0.08½	0.08½
8	0.08½	0.08¾	0.08½	0.08¾**B**
9	0.08	0.08	0.08	0.08
10	0.08	0.08	0.06½	0.06½
11	0.05⅝	0.05⅝	0.05⅝**L**	0.05⅝
12	0.06	0.06¼	0.06	0.06¼**A**
15	0.06¼	0.06¼	0.06⅛	0.06¼
16	0.06	0.06¾	0.06	0.06½**A**
17	0.06¼	0.06½	0.06⅛	0.06½
18	0.07	0.07	0.06¾	0.06¾**A**
19	0.06½	0.06¾	0.06½	0.06¾
22	0.07½	0.07½	0.07½	0.07½
23	0.07½	0.10	0.07½	0.09½
24	0.10	0.11	0.09½	0.09½**A**
25	0.09	0.09	0.08	0.08
26	0.08½	0.08¾	0.08½	0.08¾**B**
29	0.09½	0.10	0.09½	0.10
30	0.11	0.11¼**H**	0.10½	0.10½

87Jul Strike 2.10

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.07	0.07	0.07	0.07
3	0.07	0.07	0.07	0.07
4	0.06¼	0.06¼	0.06	0.06
5	0.05¾	0.06¼	0.05¾	0.06¼
8	0.06	0.06	0.06	0.06
9				0.06 **A**
10	0.05½	0.05½	0.04½	0.04½**A**
11	0.04¼	0.04½	0.04 **L**	0.04
12	0.04	0.04	0.04	0.04
15	0.04	0.04	0.04	0.04
16	0.04⅛	0.04⅛	0.04⅛	0.04⅛
17	0.04⅜	0.04⅜	0.04⅜	0.04⅜
18				0.04⅜**N**
19				0.04⅜**N**
22				0.04¾**B**
23	0.05	0.07	0.05	0.06½**A**
24	0.06½	0.07½	0.06½	0.07 **A**
25	0.06½	0.06½	0.06	0.06
26				0.06 **N**
29	0.06½	0.07	0.06½	0.07
30	0.09½	0.09½**H**	0.07	0.07

87Jul Strike 2.20

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.05¾**N**
3				0.05¾**N**
4	0.05	0.05	0.04¾	0.04¾**A**
5				0.04¾**N**
8				0.04½**A**
9				0.04 **A**
10				0.03½**A**
11	0.03½	0.03½	0.03½	0.03½
12				0.03½**N**
15				0.03½**N**
16				0.03½**N**
17				0.03½**N**
18				0.03½**N**
19	0.03¼	0.03¼	0.03¼**L**	0.03¼
22				0.03¼**N**
23				0.04 **B**
24	0.04½	0.05½	0.04½	0.05 **A**
25				0.04½**A**
26				0.04½**N**
29	0.05	0.05½	0.05	0.05½
30	0.07	0.07 **H**	0.06	0.06 **A**

87Jul Strike 2.30

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.04 **N**
3				0.04 **N**
4				0.04 **A**
5				0.04 **N**
8				0.04 **N**
9				0.04 **N**
10				0.03 **A**
11				0.03 **A**
12				0.03 **N**
15				0.03 **N**
16				0.03 **N**
17				0.03 **N**
18				0.03 **N**
19				0.02¾**A**
22				0.02¾**N**
23				0.03½**B**
24				0.03½**N**
25				0.03½**N**
26	0.03½	0.03½	0.03½**L**	0.03½
29	0.04	0.04	0.04	0.04
30	0.05	0.05 **H**	0.04¾	0.04¾**A**

87Jul Strike 2.40

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.03½**N**
3				0.03½**N**
4				0.03½**A**
5				0.03½**N**
8				0.03½**N**
9				0.03½**N**
10				0.02¼**A**
11				0.02¼**N**
12				0.02¼**N**
15				0.02¼**N**
16				0.02¼**N**
17				0.02¼**N**
18				0.02¼**N**
19				0.01¾**A**
22				0.01¾**N**
23				0.01¾**N**
24				0.01¾**N**
25				0.01¾**N**
26				0.01¾**N**
29	0.02½	0.02½	0.02½**L**	0.02½
30	0.03½	0.03½**H**	0.03½	0.03½

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Jul

Sep	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	HOLIDAY							
2		13	27	10				50
3		6	4	5L				15
4		7	56	22	1L			86
5		4	30	23				57
8		2	10	15				27
9	2	32	24					58
10		39	24	13				76
11	1L	1L	1L	20	1			24
12	1	11	9	5				26
15	3	5	9	16				33
16	10	13	67H	10				100
17	6		6	5				17
18	7	53H						60
19	7	6	11		1			25
22	21H		1					22
23	2	2	36	13				53
24	8	26	58	20	28H			140H
25	1	5	15	5				26
26	1	4	2			5H		12L
29	1	3	12	6	9	2L	1H	34
30	3	14	12	58H	5	4	1	97
TOTAL	74	246	414	246	45	11	2	1,038

Call open contracts Reported in contracts—Future 87Jul

Sep	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	HOLIDAY							
2		85L	50L	57L	159L	95L	25L	471L
3		91	54	62	159	95	25	486
4		89	110	69	160	95	25	548
5		90	135	81	160	95	25	586
8		92	140	81	160	95	25	593
9	2L	108	145	81	160	95	25	616
10	2	130	163	89	160	95	25	664
11	3	131	163	107	161	95	25	685
12	4	142	165	109	161	95	25	701
15	7	136	173	110	161	95	25	707
16	17	139	225	110	161	95	25	772
17	23	138	225	110	161	95	25	777
18	29	155	225	110	161	95	25	800
19	36	160	231	108	161	95	25	816
22	57	160	231	108	161	95	25	837
23	59	160	243	120	161	95	25	863
24	67	166	261	140	169	95	25	923
25	68	170	262	144	169	95	25	933
26	69	172H	263	144	169	100	25	942
29	70H	172	275	150	178	102H	26H	973
30	69	168	285H	208H	183H	102	26	1,041H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Sep Strike 2.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8	0.10	0.10	0.10 L	0.10
9				0.10¼B
10				0.10½B
11				0.10½B
12				0.10½N
15				0.10½N
16				0.10½N
17				0.10½N
18				0.11 B
19	0.10½	0.10½	0.10½	0.10½
22				0.10½N
23				0.10½N
24				0.10½N
25				0.11½B
26	0.14	0.14 H	0.14	0.14
29				0.14 N
30	0.14	0.14	0.14	0.14

Call volume of sales Reported in contracts—Future 87Sep

Sep	2.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8	5H	5H
9		
10		
11		
12		
15		
16		
17		
18		
19	1L	1L
22		
23		
24		
25		
26		
29	2	2
30		
TOTAL	8	8

Call open contracts Reported in contracts—Future 87Sep

Sep	2.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8	5L	5L
9	5	5
10	5	5
11	5	5
12	5	5
15	5	5
16	5	5
17	5	5
18	5	5
19	6	6
22	6	6
23	6	6
24	6	6
25	6	6
26	6	6
29	8H	8H
30	6	6

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.50

Oct	Open	High	Low	Close
1				0.26¾**N**
2				0.24¼**N**
3				0.20 **N**
6	0.16¾	0.17¼	0.15	0.15 **A**
7				0.15 **N**
8				0.15¾**N**
9				0.16 **N**
10				0.17½**N**
13				0.16¼**N**
14	0.15½	0.15½	0.15½	0.15½
15				0.13¾**A**
16	0.13½	0.13½	0.13½**L**	0.13½
17				0.14½**N**
20				0.18 **N**
21				0.21¼**N**
22				0.22¾**N**
23				0.19¾**A**
24				0.23¾**N**
27	0.24½	0.26 **H**	0.24½	0.26 **B**
28				0.25½**N**
29	0.23	0.23	0.21½	0.21½**A**
30				0.24½**N**
31				0.23¼**N**

86Dec Strike 1.60

Oct	Open		High	Low	Close	
1	0.17½		0.18 **H**	0.16¾	0.18	
2	0.17¼		0.17¼	0.15½	0.16	
3	0.15		0.15	0.11¾	0.12	
6	0.09½		0.09½	0.08	0.08	
7	0.08		0.08¾	0.07¾	0.08½	
8	0.08½		0.08½	0.08¼	0.08¼	
9	0.08¾		0.09¾	0.08½	0.08½	
10	0.09⅞		0.09⅞	0.09	0.09	
13	0.08½		0.08½	0.08¼	0.08¼	
14	0.07¾		0.07¾	0.07¼	0.07½**B**	
15	0.07¼		0.07¼	0.06	0.06	
16	0.05½	0.05¾	0.06½	0.05½**L**	0.06¼	
17	0.06¼		0.06¾	0.06¼	0.06½	
20	0.06½		0.10½	0.06½	0.09¼**B**	
21	0.09	0.08½	0.13	0.08½	0.13	
22	0.13½		0.14¼	0.12¾	0.13¾	
23	0.10¾		0.10¾	0.10¼	0.10½	0.10¼
24	0.10½		0.14	0.10½	0.14	
27	0.14		0.16½	0.14	0.16¼**A**	
28	0.18		0.18	0.15	0.15½	
29	0.13½		0.13½	0.11½	0.11½	
30	0.11½		0.16½	0.11½	0.15¾	
31	0.15		0.16¼	0.13½	0.13¾	

86Dec Strike 1.70

Oct	Open		High	Low	Close	
1	0.10	0.10½	0.10½**H**	0.08¾	0.09⅞	
2	0.08		0.09	0.07¾	0.07⅞	
3	0.07⅞	0.07¼	0.08¼	0.05	0.05	
6	0.04½		0.04½	0.02¾	0.02¾	
7	0.02¾	0.02⅞	0.03¾	0.02¾	0.03	
8	0.03¼		0.03½	0.03⅛	0.03¼	
9	0.03½		0.04¼	0.03⅜	0.03½	
10	0.03½		0.04	0.03½	0.03⅝	
13	0.03	0.03¼	0.03¼	0.03	0.03	
14	0.02¾		0.03	0.02½	0.02⅝	
15	0.02½	0.02⅝	0.02½	0.01⅝	0.01¾	
16	0.01⅝	0.01¾	0.01⅞	0.01⅜**L**	0.01½	
17	0.01½		0.02	0.01½	0.01⅞	
20	0.01⅝	0.01¾	0.03¾	0.01⅝	0.03½	0.03¼
21	0.03⅜	0.03¼	0.05	0.03¼	0.04⅞	0.05
22	0.05½	0.05¾	0.06¼	0.05¼	0.05¾	
23	0.05½	0.05¼	0.05½	0.03	0.03⅛	
24	0.03⅜	0.03½	0.05½	0.03⅜	0.05¼	0.05½
27	0.05¾		0.07¾	0.05½	0.07¼**A**	
28	0.08		0.08½	0.06	0.07	
29	0.05½		0.05½	0.04	0.04	
30	0.03½		0.07	0.03½	0.06 **A**	
31	0.05½		0.06¾	0.04¼	0.04¼	

86Dec Strike 1.80

Oct	Open		High	Low	Close	
1	0.04¾		0.05¼**H**	0.03½	0.04¼	
2	0.04	0.03¾	0.04	0.02¾	0.02¾	0.02⅞
3	0.03		0.03	0.01¾	0.01¾	
6	0.01		0.01¼	0.00⅞	0.00⅞	
7	0.01		0.01¼	0.01	0.01	
8	0.01⅛		0.01¼	0.01	0.01⅛	
9	0.01¼		0.01¼	0.01⅛	0.01⅛	
10	0.01⅛		0.01¼	0.01	0.01⅛	
13	0.01		0.01	0.01	0.01	
14	0.00⅞		0.00⅞	0.00⅝	0.00⅝	
15	0.00⅝		0.00⅝	0.00⅜**L**	0.00⅜	
16	0.00⅜		0.00½	0.00⅜	0.00⅜	
17	0.00½		0.00½	0.00⅜	0.00⅜	
20	0.00⅜		0.00¾	0.00⅜	0.00¾	
21	0.00¾		0.01½	0.00¾	0.01½**A**	
22	0.01¾		0.02¼	0.01½	0.01¾	
23	0.01⅝	0.01½	0.01⅝	0.00¾	0.00¾	
24	0.00¾		0.01½	0.00¾	0.01½	
27	0.01½	0.01¾	0.02⅝	0.01¼	0.01⅞**A**	
28	0.02½	0.02⅜	0.02½	0.01¼	0.01¾	
29	0.01¼		0.01¼	0.00⅝	0.00¾	
30	0.00½		0.01¾	0.00½	0.01¼	
31	0.01	0.01⅛	0.01⅜	0.00¾	0.00¾	

86Dec Strike 1.90

Oct	Open		High	Low	Close
1	0.02	0.01⅞	0.02 **H**	0.01⅛	0.01⅜
2	0.01¼		0.01⅜	0.01	0.01
3	0.01		0.01	0.00¾	0.00¾
6	0.00⅝		0.00⅝	0.00⅜	0.00⅜**A**
7	0.00½		0.00⅝	0.00½	0.00½
8	0.00½		0.00½	0.00½	0.00½
9	0.00½		0.00½	0.00⅜	0.00½
10					0.00½**N**
13					0.00½**N**
14	0.00⅜		0.00⅜	0.00¼	0.00¼
15	0.00¼		0.00¼	0.00¼	0.00¼
16	0.00¼		0.00¼	0.00¼	0.00¼
17					0.00¼**N**
20	0.00⅛		0.00¼	0.00⅛**L**	0.00¼
21	0.00¼		0.00½	0.00¼	0.00½
22	0.00½		0.00½	0.00⅜	0.00⅜
23	0.00¼		0.00¼	0.00⅛	0.00⅛
24	0.00⅛		0.00⅜	0.00⅛	0.00⅜**B**
27	0.00⅜		0.00½	0.00⅜	0.00⅜
28	0.00½		0.00½	0.00¼	0.00¼
29	0.00¼		0.00¼	0.00⅛	0.00⅛
30	0.00⅛		0.00¼	0.00⅛	0.00¼
31	0.00⅛		0.00⅛	0.00⅛	0.00⅛

86Dec Strike 2.00

Oct	Open	High	Low	Close
1	0.00¾	0.00⅞**H**	0.00½	0.00⅝
2	0.00½	0.00½	0.00⅜	0.00½
3	0.00½	0.00½	0.00⅜	0.00⅜
6	0.00¼	0.00¼	0.00¼	0.00¼
7	0.00⅛	0.00¼	0.00⅛**L**	0.00¼
8	0.00¼	0.00¼	0.00¼	0.00¼
9	0.00¼	0.00¼	0.00¼	0.00¼
10				0.00¼**N**
13	0.00¼	0.00¼	0.00¼	0.00¼
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
20	0.00⅛	0.00⅛	0.00⅛	0.00⅛
21				0.00⅛**N**
22				0.00⅛**N**
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27	0.00¼	0.00¼	0.00⅛	0.00⅛
28	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛
31				0.00⅛**N**

86Dec Strike 2.10

Oct	Open	High	Low	Close
1	0.00⅜	0.00⅜**H**	0.00¼	0.00¼
2	0.00¼	0.00¼	0.00¼	0.00¼
3	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛**N**
13	0.00⅛	0.00⅛	0.00⅛	0.00⅛
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16				0.00⅛**N**
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
20	0.00⅛	0.00⅛	0.00⅛	0.00⅛
21				0.00⅛**N**
22	0.00⅛	0.00⅛	0.00⅛	0.00⅛
23				0.00⅛**N**
24				0.00⅛**N**
27				0.00⅛**N**
28	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

86Dec Strike 2.20

Oct	Open	High	Low	Close
1				0.00¼**N**
2	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6				0.00⅛**N**
7				0.00⅛**N**
8				0.00⅛**N**
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

86Dec Strike 2.30

Oct	Open	High	Low	Close
1	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
2				0.00⅛**N**
3				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00½**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
27				0.00⅛**N**
28				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Oct	86Dec Strike 2.40				86Dec Strike 2.50				86Dec Strike 2.60			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛				0.00⅛N
2				0.00⅛N				0.00⅛N				0.00⅛N
3				0.00⅛N	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
6				0.00⅛N	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
7				0.00⅛N	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
8				0.00⅛N				0.00⅛N				0.00⅛N
9				0.00⅛N				0.00⅛N				0.00⅛N
10				0.00⅛N				0.00⅛N				0.00⅛N
13				0.00⅛N				0.00⅛N				0.00⅛N
14				0.00⅛N				0.00⅛N				0.00⅛N
15				0.00⅛N				0.00⅛N				0.00⅛N
16				0.00⅛N				0.00⅛N				0.00⅛N
17				0.00⅛N				0.00⅛N				0.00⅛N
20				0.00⅛N				0.00⅛N				0.00⅛N
21				0.00⅛N				0.00⅛N				0.00⅛N
22				0.00⅛N				0.00⅛N				0.00⅛N
23				0.00⅛N				0.00⅛N				0.00⅛N
24				0.00⅛N				0.00⅛N				0.00⅛N
27				0.00⅛N				0.00⅛N				0.00⅛N
28				0.00⅛N				0.00⅛N				0.00⅛N
29				0.00⅛N	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
30				0.00⅛N				0.00⅛N				0.00⅛N
31				0.00⅛N				0.00⅛N				0.00⅛N

Call volume of sales Reported in contracts—Future 86Dec

Oct	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1		46	248	805	124	34	13		14H	3	1L		1,288
2		123	149L	345	148	43	12	15					835
3		48	266	257	68	121	7	19H	3	5	5		799
6	3H	32	595H	488	105	70	46				10		1,349
7		102	247	127	17	79	9	3			25		609
8		31	190	94	51	80	107	4	6				563
9		57	271	204	63	53	43	2L	3	2L			698
10		13L	272	223	20								528L
13		46	167	67L		10	246H						536
14	1L	21	186	146	51	2L	125		1L				533
15		92	220	670	181	302	44						1,509
16	2	125	548	111	125	26							937
17		166H	330	236		10	1L	2		4			749
20		59	295	346	3	36	162			5	3		909
21		88	574	295	38		1			10			1,006
22		30	248	526	55		6						865
23		50	531	211	7	84	1						884
24		49	497	558	2L	16							1,122
27	1	50	417	940H	78	134				3	4		1,627
28		22	361	412	121	58	27						1,001
29	1	26	199	446	101	529H					4		1,306
30		20	401	820	482H	98				24H	31H	30H	1,906H
31		65	334	408	16	89				10		25L	947
TOTAL	8	1,361	7,546	8,735	1,856	1,874	850	45	27	66	83	55	22,506

Call open contracts Reported in contracts—Future 86Dec

Oct	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	118	1,480L	3,653	3,277	3,177	3,556	4,221	3,815H	2,229H	3,268H	3,600H	2,819H	35,213L
2	118	1,536	3,691	3,357	3,221	3,582	4,230H	3,800	2,229	3,268	3,600	2,819	35,451
3	118	1,537	3,646L	3,449	3,202	3,639	4,221	3,789	2,228	3,268	3,600	2,819	35,516
6	119	1,551	3,932	3,518	3,168	3,684H	4,205	3,789	2,228	3,268	3,600	2,819	35,881
7	119	1,572	3,917	3,508	3,157	3,684	4,205	3,786	2,228	3,268	3,600	2,819	35,863
8	119	1,568	4,037	3,537	3,136L	3,682	4,123	3,773	2,226	3,268	3,600	2,819	35,888
9	119	1,589	4,139	3,677	3,175	3,682	4,093	3,772	2,226	3,268	3,600	2,819	36,159
10	119	1,592	4,221	3,631	3,175	3,682	4,092	3,772	2,226	3,268	3,600	2,819	36,197H
13	119	1,568	4,227	3,583	3,175	3,682	4,016	3,772	2,226	3,268	3,600	2,819	36,055
14	120H	1,575	4,217	3,572	3,174	3,682	3,961	3,772	2,225	3,261	3,600	2,819	35,978
15	120	1,605	4,248	3,242	3,177	3,496	3,956	3,772	2,225	3,261	3,600	2,819	35,521
16	118	1,694H	4,552	3,223	3,164	3,488	3,948L	3,772	2,225	3,261	3,600	2,819	35,864
17	118	1,591	4,486	3,211	3,164	3,490	3,948	3,770L	2,215L	3,257	3,600	2,819	35,669
20	118	1,612	4,532	3,062L	3,162	3,489	4,096	3,770	2,215	3,252	3,597	2,819	35,724
21	118	1,576	4,577H	3,142	3,178	3,489	4,095	3,770	2,215	3,242	3,597	2,819	35,818
22	118	1,558	4,461	3,329	3,195	3,489	4,095	3,770	2,215	3,242	3,597	2,819	35,888
23	118	1,555	4,542	3,369	3,185	3,489	4,045	3,770	2,215	3,242	3,597	2,819	35,946
24	118	1,533	4,514	3,526	3,184	3,488	4,045	3,770	2,215	3,242	3,597	2,819	36,051
27	103	1,519	4,423	3,637	3,181	3,363	4,045	3,770	2,215	3,239	3,593	2,819	35,907
28	102	1,511	4,311	3,541	3,209	3,351	4,058	3,770	2,215	3,239	3,593	2,819	35,719
29	101L	1,506	4,340	3,753	3,275	3,275	4,104	3,770	2,215	3,239	3,593	2,819	35,990
30	101	1,494	4,175	3,940	3,338H	3,258L	4,104	3,770	2,215	3,215	3,562L	2,789	35,961
31	101	1,498	4,007	3,978H	3,328	3,258	4,104	3,770	2,215	3,205L	3,562	2,774L	35,800

H = high L = low A = asked B = bid N = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.70

Oct	Open		High	Low	Close	
1	0.18½		0.19 H	0.18½	0.19 B	
2					0.17 A	
3	0.14¾		0.14¾	0.13¾	0.13¾	
6	0.12		0.12	0.11	0.11 A	
7	0.11		0.12¼	0.11	0.11¼	
8	0.11¼		0.11¾	0.11⅛	0.11¾	
9	0.12½		0.13½	0.12	0.12	
10	0.12½		0.13	0.12¼	0.12¾	
13	0.12½		0.12½	0.11¾	0.11¾	
14	0.12		0.12	0.11½	0.11½	
15	0.11¼		0.11¼	0.10½	0.10½	
16	0.10½		0.10¾	0.10¼L	0.10¾	
17	0.11		0.11¼	0.10¾	0.11¼B	
20	0.12½		0.12½	0.12¼	0.12¼	
21	0.13		0.15	0.13	0.15 B	
22	0.15½	0.16½	0.16½	0.15	0.15	
23	0.15		0.15	0.13½	0.13½	
24					0.14 B	
27	0.14½		0.16	0.14½	0.16	
28	0.17		0.17¼	0.15½	0.15¾B	
29	0.15		0.15	0.13¼	0.13¼A	
30	0.13		0.17	0.13	0.15¼A	
31	0.15		0.16½	0.15	0.15¼A	

87Mar Strike 1.80

Oct	Open		High	Low	Close	
1	0.12¼		0.12½H	0.11½	0.12½	
2	0.12		0.12	0.10¼	0.10¼A	
3	0.11		0.11¼	0.08¼	0.08¼	
6	0.07½	0.06¼	0.07½	0.06¼	0.06¼A	
7	0.06½		0.07⅛	0.06¼	0.06¼	
8	0.06¼		0.07	0.06¼	0.07	
9	0.07½		0.08	0.07	0.07	
10	0.07¾		0.08	0.07½	0.07½	
13	0.07	0.06½	0.07½	0.06½	0.06¾	
14	0.06¾		0.07	0.06¾	0.06¾	
15	0.06¾		0.06¾	0.06	0.06	
16	0.06¼	0.06	0.06¼	0.05¾L	0.05¾	
17	0.05¾	0.06	0.06¼	0.05¾	0.06	
20	0.06		0.08	0.06	0.07¼	
21	0.07¾		0.08½	0.07⅜	0.08½B	
22	0.09	0.10	0.10	0.09	0.09½	
23	0.09½		0.09½	0.07½	0.08	0.07¾
24	0.07¾		0.08¾	0.07¾	0.08½B	
27	0.09		0.10	0.08½	0.09½	
28	0.10½		0.10¾	0.09¼	0.09½A	
29	0.09¼	0.08¾	0.09¼	0.07¼	0.07¼A	
30	0.07	0.06¾	0.09¾	0.06¾	0.09½	
31	0.09¼		0.09¾	0.08¾	0.08¾	

87Mar Strike 1.90

Oct	Open		High	Low	Close	
1	0.08		0.08 H	0.06¼	0.07⅜B	
2	0.07		0.07	0.06	0.06	
3	0.06		0.06¼	0.04½	0.04¾	
6	0.04½		0.04½	0.03½	0.03½	
7	0.03¼	0.03½	0.04⅛	0.03¼	0.03½	
8	0.03½		0.04	0.03½	0.04	
9	0.04⅛		0.04½	0.04	0.04⅜	
10	0.04½		0.04¾	0.04¼	0.04⅝	
13	0.04		0.04¼	0.04	0.04⅛	
14	0.04		0.04	0.03¾	0.03⅞B	
15	0.03⅞		0.03⅞	0.03⅝	0.03⅝A	
16	0.03½		0.03½	0.03¼	0.03¼	
17	0.03		0.03¼	0.03 L	0.03	
20	0.03		0.04¼	0.03	0.03½	
21	0.03½	0.03¾	0.04½	0.03½	0.04½	
22	0.05		0.05	0.04½	0.05 B	
23	0.05		0.05	0.03½	0.04	
24	0.04		0.05	0.04	0.05	
27	0.05		0.05½	0.04¾	0.05½	
28	0.05¾	0.05½	0.06	0.05¼	0.05¼	0.05½
29	0.04¾	0.05	0.05	0.03⅞	0.03⅞	0.04
30	0.03¾		0.05¼	0.03¾	0.05¼	
31	0.05¼		0.05¾	0.04½	0.04½	

87Mar Strike 2.00

Oct	Open		High	Low	Close
1	0.04		0.04 H	0.03½	0.03¾
2	0.03½		0.03½	0.03	0.03¼
3	0.03¼		0.03¼	0.02¼	0.02⅜
6	0.02¼		0.02¼	0.01⅞	0.01⅞
7	0.02⅛		0.02⅛	0.02⅛	0.02⅛
8	0.02¼		0.02¼	0.02	0.02⅛
9	0.02½		0.02¾	0.02¼	0.02⅜
10	0.02½		0.02¾	0.02½	0.02¾B
13	0.02½		0.02½	0.02½	0.02½
14	0.02½		0.02½	0.02⅛	0.02¼
15					0.01⅞A
16	0.01⅞		0.01⅞	0.01¾L	0.01¾B
17	0.01¾		0.01¾	0.01¾	0.01¾
20	0.01¾		0.01¾	0.01¾	0.01¾
21	0.02		0.02	0.01⅞	0.02
22	0.02		0.02½	0.01¾	0.02½B
23	0.02⅛		0.02⅛	0.02	0.02
24	0.02		0.02½	0.02	0.02½B
27	0.02¾	0.03	0.03	0.02½	0.02½
28	0.02¾	0.03	0.03	0.02¼	0.02½
29	0.02⅛		0.02⅛	0.01¾	0.01¾
30	0.02		0.02⅜	0.02	0.02⅜
31	0.02½		0.02¾	0.02¼	0.02¼

87Mar Strike 2.10

Oct	Open	High	Low	Close
1	0.02	0.02 H	0.01¾	0.01¾
2	0.01¾	0.01¾	0.01½	0.01½
3	0.01½	0.01½	0.01⅜	0.01⅜A
6	0.01⅛	0.01⅛	0.01⅛	0.01⅛
7	0.01⅛	0.01⅛	0.01⅛	0.01⅛
8	0.01⅛	0.01⅛	0.01⅛	0.01⅛
9				0.01¼B
10	0.01½	0.01½	0.01⅜	0.01⅜
13	0.01¼	0.01¼	0.01¼	0.01¼
14				0.01¼N
15				0.01 A
16				0.01 N
17				0.01 N
20				0.01 N
21				0.01¼B
22	0.01⅛	0.01⅛	0.00⅞	0.01 B
23	0.00¾	0.00¾	0.00¾L	0.00¾
24				0.00⅞B
27				0.01⅜A
28	0.01⅜	0.01⅜	0.01⅜	0.01⅜
29	0.01	0.01	0.00¾	0.00¾
30	0.01¼	0.01¼	0.01¼	0.01¼
31	0.01¼	0.01½	0.01	0.01

87Mar Strike 2.20

Oct	Open	High	Low	Close
1	0.01¼	0.01¼H	0.01¼	0.01¼
2				0.01¼N
3	0.01	0.01	0.01	0.01
6				0.01 N
7	0.00⅞	0.00⅞	0.00⅞	0.00⅞
8				0.00⅞N
9				0.00⅞N
10				0.01 B
13	0.01	0.01	0.01	0.01
14				0.01 N
15				0.00¾A
16				0.00¾N
17				0.00¾N
20	0.00½	0.00½	0.00½L	0.00½
21	0.00½	0.00¾	0.00½	0.00¾B
22				0.00¾N
23				0.00¾N
24				0.00¾N
27	0.01	0.01	0.00⅞	0.01
28				0.01 N
29	0.00½	0.00½	0.00½	0.00½
30				0.00½N
31				0.00½N

87Mar Strike 2.30

Oct	Open	High	Low	Close
1				0.01 N
2				0.01 N
3				0.01 N
6				0.01 N
7	0.00¾	0.00¾H	0.00¾	0.00¾
8				0.00¾N
9				0.00¾N
10				0.00¾N
13	0.00⅝	0.00⅝	0.00⅝	0.00⅝
14				0.00⅝N
15				0.00⅝N
16				0.00½A
17				0.00⅝N
20				0.00⅝N
21				0.00⅝N
22				0.00⅝N
23				0.00⅝N
24	0.00⅝	0.00⅝	0.00⅝L	0.00⅝
27	0.00½	0.00½	0.00½	0.00½
28				0.00½N
29				0.00½N
30				0.00½N
31				0.00½N

87Mar Strike 2.40

Oct	Open	High	Low	Close
1				0.00¼N
2				0.00¼N
3				0.00¼N
6				0.00¼N
7				0.00¼N
8				0.00¼N
9				0.00¼N
10				0.00¼N
13				0.00¼N
14				0.00¼N
15				0.00¼N
16				0.00¼N
17	0.00¼	0.00¼	0.00¼L	0.00¼
20	0.00⅜	0.00⅜H	0.00⅜	0.00⅜
21				0.00⅜N
22	0.00¼	0.00¼	0.00¼	0.00¼
23				0.00¼N
24				0.00¼N
27				0.00¼N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

87Mar Strike 2.50

Oct	Open	High	Low	Close
1				0.00¼N
2				0.00¼N
3				0.00¼N
6				0.00¼N
7				0.00¼N
8				0.00¼N
9				0.00¼N
10				0.00¼N
13				0.00¼N
14				0.00¼N
15				0.00¼N
16				0.00¼N
17				0.00¼N
20				0.00¼N
21				0.00¼N
22				0.00¼N
23				0.00¼N
24				0.00¼N
27				0.00¼N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Oct	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	1L	42	212	76	18	1L				350
2		22L	51	33	17					123L
3	10	60	67	90	25	16				268
6	7	147	135	29	1L					319
7	24	86	121	6	25	77H	15			354
8	37	55	47	28	2					169
9	51	75	44	48						218
10	17	103	43	90	13					266
13	17	153	38	27	5	5	5			250
14	25	86	35	5						151
15	37	235	244	1L						517
16	29	288	205	6						528
17	34	252	365H	12				2L		665
20	14	292H	349	103		42		4		804
21	18	97	191	307		5				618
22	66H	80	189	406	124H			100H		965
23	13	284	77	22	101			7		504
24	11	252	32L	12			1L			308
27	11	108	332	442H		26	51H			970H
28	26	267	130	116	45					584
29	10	252	81	23	6	50				422
30	24	167	260	42	5					498
31	5	100	61	124	53					343
TOTAL	487	3,503	3,309	2,048	440	222	72	113		10,194

Call open contracts Reported in contracts—Future 87Mar

Oct	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	299	1,444	1,893	1,635L	703	401H	315	88L	23H	6,801
2	299	1,441L	1,882	1,638	705	401	315	88	23	6,792
3	301	1,467	1,872	1,668	697	389	315	88	23	6,820
6	296L	1,450	1,845L	1,667	697	389	315	88	23	6,770L
7	311	1,508	1,892	1,668	697	385	305	88	23	6,877
8	345	1,537	1,921	1,685	697	385	305	88	23	6,986
9	364	1,527	1,935	1,716	697	385	305	88	23	7,040
10	375	1,561	1,940	1,745	697	385	305	88	23	7,119
13	388	1,590	1,945	1,736	693L	380	300L	88	23	7,143
14	396	1,598	1,948	1,736	703	380	300	88	23	7,172
15	415	1,639	2,114	1,737	703	380	300	88	23	7,399
16	427	1,746	2,287	1,741	703	380	300	88	23	7,695
17	447	1,771	2,567	1,749	703	380	300	88	23	8,028
20	461	1,878	2,830	1,824	703	352L	300	88	23	8,459
21	458	1,963	2,894	2,100	703	355	300	88	23	8,884
22	474	1,984	2,924	2,234	793	355	300	147H	23	9,234
23	487	2,183	2,949	2,242	894H	355	300	147	23	9,580
24	488	2,395	2,955	2,241	893	355	300	147	23	9,797
27	485	2,412	2,941	2,428H	893	378	324H	147	23	10,031
28	485	2,337	2,959	2,405	884	378	324	147	23	9,942
29	487	2,483	2,974	2,411	888	362	324	147	23	10,099
30	497	2,503	3,026	2,410	893	362	324	147	23	10,185
31	500H	2,554H	3,034H	2,393	891	362	324	147	23	10,228H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 1.80

Oct	Open	High	Low	Close
1	0.16	0.17¼H	0.16	0.17¼B
2	0.16 0.16½	0.16½	0.15	0.15½A
3	0.14	0.14	0.13	0.13
6	0.12¾	0.12¾	0.12	0.12
7	0.12	0.12	0.11 L	0.11
8				0.11 N
9	0.12	0.12¼	0.12	0.12¼
10	0.12½	0.13	0.12½	0.12½
13	0.12½	0.12½	0.11½	0.11½
14	0.11½	0.11½	0.11½	0.11½
15	0.11½	0.11½	0.11	0.11
16	0.11	0.11¼	0.11	0.11
17	0.11	0.11	0.11	0.11
20	0.12	0.12½	0.11¾	0.12½B
21				0.14½B
22	0.14½	0.15	0.14½	0.14½A
23	0.14½	0.14½	0.12½	0.12½A
24				0.12¾B
27	0.13½	0.14½	0.13	0.14½
28	0.15	0.15	0.14	0.14
29	0.14	0.14	0.12¾	0.13
30	0.13	0.15	0.13	0.15 B
31	0.14	0.14	0.14	0.14

87May Strike 1.90

Oct	Open	High	Low	Close
1	0.11¾	0.11¾H	0.11½	0.11½
2	0.11	0.11	0.10¼	0.10¼A
3	0.09½	0.09½	0.08¾	0.08¾A
6	0.08	0.08	0.07½	0.07½
7	0.06¾	0.07¾	0.06¾L	0.07
8	0.07¼	0.07¼	0.07¼	0.07¼
9	0.08	0.08	0.07½	0.08
10	0.07¾	0.08	0.07¾	0.08
13	0.08	0.08	0.07½	0.07½A
14	0.08	0.08	0.08	0.08
15	0.07¾	0.07¾	0.06¾	0.06¾
16	0.07	0.07	0.07	0.07
17	0.06⅞	0.07	0.06⅞	0.07
20	0.08	0.08	0.08	0.08
21	0.08	0.08¼	0.07¾	0.08¼B
22	0.10	0.10	0.08¼	0.08¾B
23	0.08⅜	0.08⅜	0.07¾	0.07¾A
24	0.08	0.08½	0.08	0.08
27	0.09	0.09½	0.08¾	0.08¾A
28	0.10	0.10	0.09	0.09¼A
29	0.09½	0.09½	0.08	0.08 A
30	0.07¾	0.10	0.07¾	0.10
31	0.09½	0.10	0.09	0.09 A

87May Strike 2.00

Oct	Open	High	Low	Close
1	0.08	0.08 H	0.07⅝	0.07½
2	0.06¾	0.06¾	0.06⅜	0.06¾
3	0.06¾	0.06¾	0.05¼	0.05½B
6	0.05	0.05	0.04¼	0.04¼
7	0.04¼	0.04¼	0.04 L	0.04 A
8	0.04¼	0.04½	0.04	0.04½
9	0.05	0.05	0.05	0.05
10	0.05	0.05	0.05	0.05
13	0.04¾	0.05	0.04¾	0.04¾
14	0.04¾	0.04¾	0.04½	0.04½
15	0.04½	0.04½	0.04¼	0.04¼
16	0.04	0.04¼	0.04	0.04¼
17	0.04¼	0.04¼	0.04	0.04
20	0.04½	0.05	0.04½	0.04½A
21	0.05	0.05	0.04⅜	0.04⅞B
22	0.05	0.05	0.04¾	0.04¾
23	0.04¾	0.04¾	0.04½	0.04½
24	0.04½	0.05	0.04½	0.05
27	0.05½	0.05½	0.04¾	0.05
28	0.06	0.06	0.05½	0.05½
29	0.05 0.04¾	0.05	0.04½	0.04½
30	0.04½	0.05¾	0.04½	0.05¾
31				0.05¼A

87May Strike 2.10

Oct	Open	High	Low	Close
1	0.04½	0.04½H	0.04½	0.04½
2				0.04½N
3	0.03	0.03	0.03	0.03
6	0.02¾	0.02¾	0.02¾	0.02¾
7	0.03	0.03	0.03	0.03
8				0.03 N
9				0.03 N
10				0.03 N
13				0.02¾A
14				0.02¾N
15	0.02½	0.02½	0.02½L	0.02½
16				0.02½N
17	0.02½	0.02½	0.02½	0.02½
20	0.03	0.03	0.03	0.03
21				0.03 N
22				0.02¾A
23				0.02¾N
24	0.02¾	0.02¾	0.02¾	0.02¾
27				0.02¾N
28				0.03 B
29	0.03	0.03	0.02¾	0.02¾A
30	0.03	0.03	0.03	0.03
31	0.03½	0.03½	0.03⅛	0.03⅛

87May Strike 2.20

Oct	Open	High	Low	Close
1				0.02¾N
2				0.02¾N
3	0.02	0.02 H	0.02	0.02
6				0.01¾A
7				0.01¾N
8				0.01¾N
9				0.01¾N
10				0.01¾N
13				0.01¾N
14				0.01¾N
15	0.01½	0.01½	0.01½L	0.01½
16				0.01½N
17				0.01½N
20				0.01½N
21				0.01½N
22				0.01½N
23				0.01½N
24				0.01½N
27				0.01½N
28				0.01½N
29				0.01½N
30				0.01½N
31				0.01½N

87May Strike 2.30

Oct	Open	High	Low	Close
1	0.02	0.02 H	0.01¾L	0.01¾A
2				0.01¾N
3				0.01¾N
6				0.01½A
7				0.01½N
8				0.01½N
9				0.01½N
10				0.01½N
13				0.01½N
14				0.01½N
15				0.01¼A
16				0.01¼N
17				0.01¼N
20				0.01¼N
21				0.01¼N
22				0.01¼N
23				0.01¼N
24				0.01¼N
27				0.01¼N
28				0.01¼N
29				0.01¼N
30				0.01¼N
31				0.01¼N

87May Strike 2.40

Oct	Open	High	Low	Close
1				0.01¼N
2				0.01¼N
3				0.00¾A
6	0.01	0.01 H	0.00¾L	0.00¾A
7				0.00¾N
8				0.00¾N
9				0.00¾N
10				0.00¾N
13				0.00¾N
14				0.00¾N
15				0.00¾N
16				0.00¾N
17	0.01	0.01	0.00¾	0.00¾
20	0.00⅞	0.00⅞	0.00⅞	0.00⅞
21				0.00⅞N
22				0.00⅞N
23				0.00⅞N
24				0.00⅞N
27				0.00⅞N
28				0.01 B
29	0.01	0.01	0.00¾	0.00¾A
30				0.00¾N
31				0.00¾B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87May

Oct	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	1L	3	15	9		1H		29
2	4	1L	1L					6L
3	7	3	34	1L	2H			47
6	14	13	2	1			1L	31
7	26	49	137	10				222H
8		26	105					131
9	8	13	188H					209
10	14	28	18					60
13	69H	8	10					87
14	11	2	22					35
15	3	30	16	1	1L			51
16	14	76H	30					120
17	4	5	4	3			1	17
20	3	14	5	3			1	26
21		49	108					157
22	7	17	133				1	158
23	8	19	9					36
24		6	115	1				122
27	5	13	102					120
28	5	34	24					63
29	29	15	35	12H			2H	93
30	9	61	134	9				213
31	2	38	11	6				57
TOTAL	243	523	1,258	56	3	1	6	2,090

Call open contracts Reported in contracts—Future 87May

Oct	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	221	217L	596L	100	23L	7H	87L	1,251L
2	221	218	598	100	23	7	87	1,254
3	220L	219	598	99L	23	7	87	1,253
6	220	232	598	100	23	7	88	1,268
7	232	247	702	110	23	7	88	1,409
8	233	264	801	110	23	7	88	1,526
9	232	257	907	110	23	7	88	1,624
10	243	258	897	110	23	7	88	1,626
13	294	266	898	110	23	7	88	1,686
14	292	268	918	110	23	7	88	1,706
15	293	263	910	111	24H	7	88	1,696
16	294	281	940	111	24	7	88	1,745
17	298	286	944	114	24	7	89	1,762
20	300	290	944	117	24	7	90	1,772
21	300	329	1,048	117	24	7	90	1,915
22	304	344	1,148	117	24	7	91	2,035
23	311	363	1,148	117	24	7	91	2,061
24	311	368	1,246	118	24	7	91	2,165
27	315	380	1,333	118	24	7	91	2,268
28	315	386	1,348	118	24	7	91	2,289
29	341	398	1,348	130	24	7	93H	2,341
30	347	416	1,439	130	24	7	93	2,456
31	349H	447H	1,450H	136H	24	7	93	2,506H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 1.80

Oct	Open	High	Low	Close
1				0.20½N
2	0.19½	0.19½H	0.18½	0.18½A
3				0.16½A
6	0.15¾	0.15¾	0.14 L	0.14
7	0.15¼	0.15¼	0.14½	0.14½
8	0.14½	0.14½	0.14½	0.14½
9				0.14½N
10	0.15¼	0.15¼	0.15¼	0.15¼
13	0.15	0.15	0.14½	0.14½
14	0.15½	0.15½	0.15½	0.15½
15	0.15½	0.15½	0.14½	0.14½
16	0.14½	0.15	0.14½	0.14½
17	0.15	0.15	0.14½	0.14½
20	0.14	0.16	0.14	0.15¾
21				0.15¾N
22				0.17½B
23	0.17¾	0.17¾	0.17½	0.17½
24	0.17½	0.18½	0.17½	0.17½A
27	0.17¾	0.17¾	0.17½	0.17½
28				0.18½B
29	0.18½	0.18½	0.17	0.17 A
30	0.17¾	0.17¾	0.17¾	0.17¾
31	0.17¾	0.17¾	0.17¾	0.17¾

87Jul Strike 1.90

Oct	Open		High	Low	Close
1					0.15 N
2	0.14		0.14	0.14	0.14
3	0.13⅛		0.13⅛	0.12	0.12
6	0.10½		0.10½	0.10¼	0.10¼
7	0.11		0.11½	0.10½	0.10½
8	0.11		0.11	0.11	0.11
9	0.12		0.12	0.11	0.11
10	0.11½		0.11½	0.11½	0.11½
13	0.11		0.11	0.10½	0.10½
14	0.10		0.10½	0.10 L	0.10½
15	0.10¼	0.10	0.10¼	0.10	0.10
16	0.10	0.10¼	0.10¼	0.10	0.10¼
17	0.10½		0.10½	0.10¼	0.10¼
20	0.11¾		0.12	0.11¼	0.11¼
21	0.11¾		0.12	0.11½	0.12
22	0.12½		0.13	0.12½	0.13
23	0.12½		0.12½	0.12	0.12
24	0.13½		0.13½	0.12¾	0.12¾A
27	0.12½		0.14	0.12½	0.13½
28	0.15		0.15 H	0.14¼	0.14¼A
29	0.13½		0.13¾	0.12¾	0.12¾A
30	0.13¼		0.13¼	0.13¼	0.13¼
31	0.13¾		0.13¾	0.12¾	0.12¾

87Jul Strike 2.00

Oct	Open	High	Low	Close
1	0.10	0.11 H	0.09½	0.11 B
2	0.10	0.10	0.09¾	0.09¾A
3	0.10	0.10	0.08½	0.08¾A
6	0.07¾	0.07¾	0.06¾L	0.06¾
7	0.07½	0.07½	0.07¼	0.07¼A
8	0.07¼	0.07½	0.07¼	0.07½B
9	0.08½	0.08½	0.08	0.08
10	0.08	0.08½	0.08	0.08½
13	0.08	0.08½	0.08	0.08 A
14	0.08	0.08	0.08	0.08
15	0.07¾	0.07¾	0.07	0.07
16	0.07	0.07	0.06¾	0.06¾
17	0.07	0.07	0.06¾	0.07
20	0.08½	0.08½	0.08	0.08
21	0.08	0.08½	0.08	0.08½B
22	0.09	0.09¼	0.09	0.09
23	0.08½	0.08¾	0.08½	0.08½
24	0.09	0.09	0.08½	0.08½
27	0.08¾	0.09¾	0.08¾	0.09½A
28	0.10¾	0.10¾	0.10	0.10
29	0.09¼	0.09¾	0.09¼	0.09½A
30				0.10 B
31	0.09¾	0.10½	0.09¾	0.10 A

87Jul Strike 2.10

Oct	Open		High	Low	Close
1	0.07		0.08 H	0.07	0.07½A
2	0.07½		0.07½	0.06½	0.06½A
3	0.07		0.07	0.05½	0.05½
6					0.04¾N
7	0.05		0.05	0.05	0.05
8	0.05		0.05	0.05	0.05
9					0.05 N
10	0.05½		0.05½	0.05¼	0.05¼A
13					0.05¼N
14	0.05¼		0.05¼	0.05¼	0.05¼
15	0.05		0.05	0.04¾	0.04¾
16	0.04½		0.04¾	0.04½L	0.04¾
17					0.04½B
20					0.04½N
21					0.04½N
22	0.05¼		0.05½	0.05¼	0.05½
23	0.05		0.05	0.05	0.05
24					0.05½B
27	0.06½		0.06½	0.06¼	0.06¼A
28	0.07	0.07½	0.07½	0.07	0.07
29	0.06½		0.07	0.06½	0.06½
30	0.07		0.07	0.07	0.07
31					0.07 N

87Jul Strike 2.20

Oct	Open	High	Low	Close
1	0.05½	0.05½H	0.05½	0.05½
2				0.04¾A
3	0.05	0.05	0.04½	0.04½A
6	0.04½	0.04½	0.04	0.04 A
7	0.04	0.04	0.03¾	0.03¾
8	0.04½	0.04½	0.04¼	0.04¼A
9	0.03⅝	0.03⅝	0.03⅝	0.03⅝
10	0.03¾	0.03¾	0.03¾	0.03¾
13	0.03½	0.03½	0.03½	0.03½
14				0.03½N
15	0.03¼	0.03¼	0.03¼L	0.03¼
16	0.03¼	0.03¼	0.03¼	0.03¼
17				0.03 B
20				0.03¼B
21				0.03¼N
22				0.03½B
23				0.03¼B
24	0.04	0.04	0.04	0.04
27				0.04 N
28	0.05¼	0.05¼	0.05	0.05 A
29				0.04 B
30	0.04½	0.05	0.04½	0.05
31				0.04½A

87Jul Strike 2.30

Oct	Open	High	Low	Close
1	0.05	0.05 H	0.03¾	0.04
2				0.04 N
3				0.03⅞A
6				0.03⅞N
7				0.03½A
8	0.03½	0.03½	0.03	0.03 A
9				0.02¾A
10				0.02¾N
13				0.02½A
14				0.02½N
15				0.02½N
16				0.02½N
17				0.01¼N
20	0.01¾	0.01¾	0.01¾L	0.01¾
21				0.02¼B
22				0.02¼N
23				0.02¼N
24				0.02⅜B
27	0.02¾	0.02¾	0.02¾	0.02¾
28				0.02¾N
29				0.02¾N
30				0.03½B
31				0.03½N

87Jul Strike 2.40

Oct	Open	High	Low	Close
1				0.03½N
2				0.03½N
3				0.03 A
6				0.03 N
7				0.03 N
8				0.02½A
9				0.02 A
10				0.02 N
13				0.02 N
14				0.02 N
15				0.02 N
16				0.02 N
17				0.01¾A
20				0.01¼A
21				0.01¼N
22				0.01¼N
23				0.01¼N
24				0.01⅜B
27	0.02	0.02 H	0.01¾L	0.01¾
28				0.01¾N
29				0.01½B
30				0.01¾B
31				0.01¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Jul

Oct	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1		2L	44	64	2L	36H		148
2	1L	2	1L	5		1L		10
3		4	21	10				35
6	2	4	12		15			33
7	2	8	5	1L	10			26
8	45H	3	4	1	2	1		56
9		31	4		2			37
10	3	2	9	5	2			21
13	11	5	13		3			32
14	4	2	1	1				8L
15	10	16	11	52	9			98
16	5	27	115	2	3			152
17	23	15	27					65
20	5	30	11			20		66
21		12	1					13
22		51	129H	10				190H
23	34	14	48	70H				166
24	2	4	13		2			21
27	11	66H	23	13		10	8H	131
28		3	18	26	10	10		67
29	4	11	48	59				122
30	1	3		1	141H			146
31	1	5	9					15
TOTAL	164	320	567	320	201	78	8	1,658

Call open contracts Reported in contracts—Future 87Jul

Oct	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1	69L	169L	316L	218L	185L	99L	26L	1,082L
2	70	171	316	223	185	100	26	1,091
3	70	174	325	230	185	100	26	1,110
6	72	175	327	230	194	100	26	1,124
7	74	182	327	231	204	100	26	1,144
8	81	185	327	231	206	100	26	1,156
9	81	203	328	231	207	100	26	1,176
10	81	202	328	236	207	100	26	1,180
13	91	207	323	236	207	100	26	1,190
14	95	208	324	237	207	100	26	1,197
15	100	215	326	239	198	100	26	1,204
16	102	233	430	239	198	100	26	1,328
17	125	235	432	239	198	100	26	1,355
20	128	240	436	239	198	100	26	1,367
21	128	251	436	239	198	100	26	1,378
22	128	256	373	244	198	100	26	1,325
23	160	270	400	280	198	100	26	1,434
24	162	274	404	280	200	100	26	1,446
27	164	316	402	282	200	110	27H	1,501
28	164	319	415	284	210	120H	27	1,539
29	168	325	438	327H	210	120	27	1,615
30	169	327	438	327	272H	120	27	1,680
31	170H	329H	441H	327	272	120	27	1,686H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Oct	87Sep Strike 1.90				87Sep Strike 2.00				87Sep Strike 2.10			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.14 N				
2								0.12 A				
3					0.11	0.11	0.11	0.11	0.08	0.08	0.08	0.08
6								0.11 A	0.07	0.07	0.07 L	0.07
7								0.11 N				0.07 N
8								0.11 N				0.07 N
9					0.10½	0.12	0.10½L	0.12				0.08¼B
10								0.12 N				0.08 A
13								0.12 N				0.08 N
14								0.11½A				0.08 N
15								0.11½A				0.07½A
16								0.11½N				0.07½N
17					0.11½	0.11½	0.11½	0.11½				0.07 B
20					0.11	0.11¼	0.11	0.11¼B				0.07 B
21					0.11	0.11½	0.11	0.11½B				0.07 N
22	0.16	0.17	0.16 L	0.17				0.12 B				0.07 N
23				0.16½A	0.11¾	0.12	0.11½	0.12				0.08 B
24	0.16¾	0.16¾	0.16¾	0.16¾	0.11½	0.13 H	0.11½	0.13				0.08 N
27				0.16¾N				0.14 B				0.08 N
28	0.16	0.16	0.16	0.16				0.15 B	0.11½	0.11½H	0.11½	0.11½
29	0.18	0.18	0.18	0.18				0.15 N				0.11½N
30				0.18 N				0.15 N				0.11½N
31	0.19	0.20 H	0.19	0.20				0.15 N				0.11½N

Call volume of sales Reported in contracts—Future 87Sep

Oct	1.90	2.00	2.10	TOTAL
1		5		5
2				
3		2L	1L	3
6			7H	7
7				
8				
9				
10		25H		25H
13		5		5
14				
15				
16				
17		2		2L
20		3		3
21		10		10
22	25H			25
23		3		3
24	2L	9		11
27				
28	20		1	21
29	2			2
30				
31	8			8
TOTAL	57	64	9	130

Call open contracts Reported in contracts—Future 87Sep

Oct	1.90	2.00	2.10	TOTAL
1		11L		11L
2		11		11
3		13	1L	14
6		13	8	21
7		13	8	21
8		13	8	21
9		13	8	21
10		33	8	41
13		38	8	46
14		38	8	46
15		38	8	46
16		38	8	46
17		40	8	48
20		43	8	51
21		53	8	61
22	25L	53	8	86
23	25	54	8	87
24	27	58H	8	93
27	27	58	8	93
28	30	58	9H	97
29	30	58	9	97
30	30	58	9	97
31	38H	58	9	105H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Dec Strike 1.50				86Dec Strike 1.60				86Dec Strike 1.70			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.25 N	0.13	0.15¼	0.13	0.15¼B	0.03¾	0.05½	0.03½	0.05¼
4				0.25 N	0.15¾	0.16¼H	0.15⅝	0.15⅝	0.05¾	0.06½H	0.05	0.05¼ 0.05
5				0.23½N	0.14¾	0.14⅜	0.13¾	0.13¾B	0.04½	0.04¾	0.03¼	0.03⅝
6	0.22	0.22¾H	0.22 L	0.22¾B	0.12	0.12¾	0.11⅞L	0.12¾B	0.02½	0.03¼	0.01¾L	0.02⅞
7				0.23 N	0.12	0.13¼	0.12	0.12⅞B	0.02½ 0.02¼	0.03¼	0.02¼	0.02⅞
10												
11												
12												
13												
14												
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 1.80				86Dec Strike 1.90				86Dec Strike 2.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.00½	0.00⅝	0.00⅜	0.00½	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛				0.00⅛N
4	0.00⅝	0.00¾H	0.00½	0.00½	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
5	0.00⅜	0.00⅜	0.00¼	0.00¼				0.00⅛N				0.00⅛N
6	0.00⅛	0.00⅛	0.00⅛L	0.00⅛				0.00⅛N				0.00⅛N
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
10												
11												
12												
13												
14												
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

	86Dec Strike 2.10				86Dec Strike 2.20				86Dec Strike 2.30			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.00⅛A				0.00⅛N				0.00⅛N
4				0.00⅛N				0.00⅛N				0.00⅛N
5				0.00⅛N				0.00⅛N				0.00⅛N
6				0.00⅛N				0.00⅛N				0.00⅛N
7				0.00⅛N				0.00⅛N				0.00⅛N
10												
11												
12												
13												
14												
17												
18												
19												
20												
21												
24												
25												
26												
27	HOLIDAY				HOLIDAY				HOLIDAY			
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.40				86Dec Strike 2.50				86Dec Strike 2.60			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
4				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
5				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
6				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
7				0.00⅛**N**				0.00⅛**N**				0.00⅛**N**
10												
11												
12												
13												
14												
17												
18												
19												
20												
21												
24												
25												
26												
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28												

Call volume of sales Reported in contracts—Future 86Dec

Nov	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		24	709**H**	464**H**	103**H**			3**H**					1,303**H**
4		7	372	373	7**L**	4**L**			7**H**		19**H**		789
5		10	255**L**	189	19		2**L**						475
6	4**H**	5**L**	387	109	77	10**H**	170**H**				10**L**		772
7		28**H**	377	17**L**									422**L**
10													
11													
12													
13													
14													
17													
18													
19													
20													
21													
24													
25													
26													
27	**HOLIDAY**												
28													
TOTAL	4	74	2,100	1,152	206	14	172	3	7		29		3,761

Call open contracts Reported in contracts—Future 86Dec

Nov	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3	101**H**	1,484**H**	4,034**H**	4,243**H**	3,335**H**	3,258**L**	4,104	3,767**H**	2,215**H**	3,205**H**	3,562	2,774**H**	36,082**H**
4	101	1,459	3,782	4,182	3,327	3,284**H**	4,109**H**	3,767	2,210	3,205	3,566**H**	2,774	35,766
5	5	1,441	3,331	4,075	3,285	3,284	4,107	3,767	2,208**L**	3,205	3,561	2,764**L**	35,033
6	4**L**	1,003**L**	3,227**L**	4,047**L**	3,208**L**	3,281	3,960**L**	3,767	2,209	3,205	3,532**L**	2,764	34,207**L**
7													
10													
11													
12													
13													
14													
17													
18													
19													
20													
21													
24													
25													
26													
27	**HOLIDAY**												
28													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.70

Nov	Open		High	Low	Close
3	0.15		0.15¼	0.15	0.15¼**B**
4	0.16¾		0.16¾**H**	0.16¼	0.16¼**A**
5	0.15¾		0.15¾	0.15¾	0.15¾
6	0.14½		0.14¾	0.14½	0.14¾
7					0.14½**B**
10	0.14½		0.15	0.14½	0.14½
11	0.14		0.14	0.12½	0.12¾
12	0.12¾		0.13¾	0.12¾	0.13¾**B**
13	0.13½		0.14½	0.13½	0.13¾
14	0.13¼		0.13¾	0.12	0.12¼
17	0.11¾		0.12	0.11	0.11 **A**
18	0.10¼		0.10¼	0.10	0.10
19	0.10		0.10½	0.09⅞	0.10½**B**
20	0.11¼		0.11½	0.10¾	0.10¾**B**
21	0.10¾		0.10¾	0.10	0.10
24	0.09		0.09	0.08½	0.08½
25	0.08		0.08¼	0.07¾**L**	0.08
26	0.08		0.09¾	0.08	0.09¾
27	**HOLIDAY**				
28	0.09½		0.10	0.09¼	0.09¼

87Mar Strike 1.80

Nov	Open		High	Low	Close
3	0.08¾		0.10¼	0.08¾	0.10
4	0.10½		0.10½**H**	0.10	0.10
5	0.10		0.10	0.09¼	0.09½
6	0.09	0.08⅝	0.09	0.08	0.09
7	0.08½		0.09	0.08½	0.08¾
10	0.08½	0.08¾	0.08¾	0.08	0.08
11	0.07½		0.07¾	0.06¾	0.06¾
12	0.06½		0.08	0.06½	0.08
13	0.08		0.08¼	0.07	0.07
14	0.07		0.07	0.05⅞	0.05⅞
17	0.05¾		0.05¾	0.04¾	0.04¾
18	0.04½		0.04⅝	0.04	0.04½
19	0.04¾		0.05	0.04¼	0.04⅝
20	0.04⅞		0.05⅜	0.04½	0.04⅝
21	0.04½		0.04⅝	0.04	0.04
24	0.04		0.04	0.03	0.03
25	0.03	0.02⅞	0.03¼	0.02⅞**L**	0.03⅛
26	0.03¼		0.04¼	0.03⅛	0.04
27	**HOLIDAY**				
28	0.04¼		0.04½	0.04	0.04

87Mar Strike 1.90

Nov	Open		High	Low	Close
3	0.04½		0.05¼	0.04½	0.05¼
4	0.05¾		0.06 **H**	0.05¼	0.05⅝**A**
5	0.05½		0.05½	0.05	0.05¼
6	0.05		0.05	0.04¼	0.04¾
7	0.04½		0.04¾	0.04⅜	0.04½
10	0.04¼		0.04½	0.04	0.04
11	0.03½		0.03¾	0.03⅛	0.03⅛
12	0.03¼		0.03¾	0.03	0.03½**A**
13	0.03⅞		0.04	0.03⅛	0.03¼**A**
14	0.03½	0.03¼	0.03½	0.02½	0.02½
17	0.02¼		0.02¼	0.01¾	0.01¾
18	0.01¾	0.01⅞	0.01⅞	0.01½	0.01½
19	0.01¾		0.01¾	0.01½	0.01¾
20	0.02	0.01⅞	0.02	0.01⅝	0.01¾
21	0.01¾		0.01¾	0.01¼	0.01¼
24	0.01¼		0.01¼	0.00¾**L**	0.00¾
25	0.00⅞		0.00⅞	0.00¾	0.00⅞
26	0.01		0.01¼	0.01	0.01⅛
27	**HOLIDAY**				
28	0.01¼		0.01¼	0.01⅛	0.01⅛

87Mar Strike 2.00

Nov	Open		High	Low	Close
3	0.02¼		0.02½	0.02¼	0.02½
4	0.02½		0.03 **H**	0.02½	0.02⅝
5	0.02¼	0.02½	0.02½	0.02¼	0.02½
6	0.02⅜		0.02⅜	0.02¼	0.02¼
7	0.02¼		0.02¼	0.02⅛	0.02¼
10	0.02¼	0.02⅛	0.02¼	0.01⅞	0.02
11	0.01¾		0.01¾	0.01⅝	0.01⅝
12	0.01⅝		0.01⅝	0.01¼	0.01⅝
13	0.01¾		0.01¾	0.01¼	0.01¼**A**
14	0.01		0.01	0.00⅞	0.00⅞
17	0.00⅝		0.00¾	0.00⅝	0.00⅝
18	0.00⅝		0.00⅝	0.00½	0.00½
19	0.00½		0.00½	0.00½	0.00½
20	0.00⅝		0.00⅝	0.00½	0.00½
21	0.00½		0.00½	0.00⅜	0.00½
24	0.00¼		0.00⅜	0.00¼**L**	0.00¼
25	0.00⅜		0.00⅜	0.00¼	0.00¼
26	0.00½		0.00½	0.00⅜	0.00½
27	**HOLIDAY**				
28	0.00½		0.00½	0.00⅜	0.00½

87Mar Strike 2.10

Nov	Open		High	Low	Close
3	0.01¼		0.01¼	0.01¼	0.01¼
4	0.01½		0.01½**H**	0.01¼	0.01⅜**B**
5	0.01¼		0.01¼	0.01¼	0.01¼
6	0.01¼		0.01¼	0.01⅛	0.01⅛
7	0.01⅛		0.01⅛	0.01	0.01⅛
10	0.01⅛		0.01⅛	0.01	0.01
11	0.01		0.01	0.00¾	0.00¾
12	0.00⅝		0.00⅝	0.00⅝	0.00⅝
13	0.00¾		0.00¾	0.00⅝	0.00⅝
14	0.00½		0.00½	0.00⅜	0.00⅜
17	0.00¼		0.00¼	0.00¼	0.00¼
18					0.00¼**N**
19	0.00¼		0.00¼	0.00¼	0.00¼
20	0.00⅜		0.00⅜	0.00¼	0.00¼
21	0.00¼		0.00¼	0.00¼	0.00¼
24					0.00¼**N**
25	0.00⅛		0.00¼	0.00⅛**L**	0.00¼
26	0.00¼		0.00¼	0.00¼	0.00¼
27	**HOLIDAY**				
28					0.00¼**N**

87Mar Strike 2.20

Nov	Open		High	Low	Close
3					0.00½**N**
4					0.00½**N**
5					0.00½**N**
6	0.00½		0.00½	0.00½	0.00½
7	0.00⅝		0.00⅝**H**	0.00⅝	0.00⅝
10	0.00½		0.00½	0.00½	0.00½
11	0.00⅜		0.00⅜	0.00⅜	0.00⅜
12	0.00⅜		0.00⅜	0.00⅜	0.00⅜
13					0.00⅜**A**
14					0.00¼**A**
17	0.00¼		0.00¼	0.00¼	0.00¼
18	0.00¼		0.00¼	0.00¼	0.00¼
19	0.00¼		0.00¼	0.00¼	0.00¼
20					0.00¼**N**
21	0.00⅛		0.00⅛	0.00⅛**L**	0.00⅛
24					0.00⅛**N**
25					0.00⅛**N**
26					0.00⅛**N**
27	**HOLIDAY**				
28					0.00⅛**N**

87Mar Strike 2.30

Nov	Open		High	Low	Close
3					0.00½**N**
4					0.00½**N**
5					0.00½**N**
6					0.00⅜**A**
7					0.00⅜**N**
10	0.00¼		0.00¼**H**	0.00¼	0.00¼
11					0.00¼**N**
12					0.00¼**N**
13					0.00¼**N**
14					0.00¼**N**
17	0.00⅛		0.00⅛	0.00⅛**L**	0.00⅛
18	0.00⅛		0.00⅛	0.00⅛	0.00⅛
19	0.00⅛		0.00⅛	0.00⅛	0.00⅛
20					0.00⅛**N**
21					0.00⅛**N**
24					0.00⅛**N**
25					0.00⅛**N**
26					0.00⅛**N**
27	**HOLIDAY**				
28					0.00⅛**N**

87Mar Strike 2.40

Nov	Open		High	Low	Close
3	0.00¼		0.00¼**H**	0.00¼**L**	0.00¼
4					0.00½**N**
5					0.00¼**A**
6					0.00¼**N**
7					0.00¼**N**
10					0.00⅛**A**
11					0.00⅛**N**
12					0.00⅛**N**
13					0.00⅛**N**
14					0.00⅛**N**
17					0.00⅛**N**
18					0.00⅛**N**
19					0.00⅛**N**
20					0.00⅛**N**
21					0.00⅛**N**
24					0.00⅛**N**
25					0.00⅛**N**
26					0.00⅛**N**
27	**HOLIDAY**				
28					0.00⅛**N**

87Mar Strike 2.50

Nov	Open		High	Low	Close
3					0.00⅛**N**
4					0.00½**N**
5					0.00⅛**A**
6					0.00⅛**N**
7	0.00⅛		0.00⅛**H**	0.00⅛**L**	0.00⅛
10					0.00⅛**N**
11					0.00⅛**N**
12					0.00⅛**N**
13					0.00⅛**N**
14					0.00⅛**N**
17					0.00⅛**N**
18					0.00⅛**N**
19					0.00⅛**N**
20					0.00⅛**N**
21					0.00⅛**N**
24					0.00⅛**N**
25					0.00⅛**N**
26					0.00⅛**N**
27	**HOLIDAY**				
28					0.00⅛**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Nov	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
3	3	528**H**	18	176	12			2**H**		739
4	3	128	270	209	318**H**					928
5	2**L**	36**L**	37	86	1**L**					162**L**
6	2	117	69	28	15	5				236
7		111	290	160	74	1**L**			10**H**	646
10	22	142	184	91	183	20	33**H**			675
11	45	231	292	42	50	10				670
12	21	261	193	178	85	2				740
13	39	207	176	120	14					556
14	37	166	251	34	11					499
17	32	240	239	146	34	22	3**L**			716
18	85	178	272	38		1	22			596
19	33	340	151	64	62	27	17			694
20	23	168	102	73	17					383
21	15	126	80	140	24	170**H**				555
24	24	281	186	243**H**						734
25	267**H**	174	14**L**	20**L**	2					477
26	125	147	470**H**	101	210					1,053**H**
27	**HOLIDAY**									
28	18	289	35	116						458
TOTAL	796	3,870	3,329	2,065	1,112	258	75	2	10	11,517

Call open contracts Reported in contracts—Future 87Mar

Nov	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
3	500	3,042**L**	3,032**L**	2,443**L**	892**H**	362	324**H**	149**H**	23**H**	10,767**L**
4	500	3,117	3,093	2,528	865	362	324	149	23	10,961
5	497	3,150	3,093	2,536	866	362	324	149	23	11,000
6	497	3,165	3,074	2,526	870	362	324	149	23	10,990
7	497	3,158	3,238	2,652	874	361	324	149	23	11,276
10	508	3,198	3,354	2,702	827	380	300	149	23	11,441
11	498	3,261	3,352	2,686	822	380	300	149	23	11,471
12	505	3,234	3,455	2,761	798	381**H**	300	149	23	11,606
13	525**H**	3,313	3,394	2,769	784	381	300	149	23	11,638
14	523	3,343	3,399	2,786**H**	784	381	300	149	23	11,688
17	518	3,380	3,419	2,698	753	372	300	149	23	11,612
18	524	3,431	3,407	2,715	753	372	278	149	23	11,652
19	512	3,416	3,367	2,747	703	371	272	149	23	11,560
20	509	3,458	3,358	2,770	713	371	272	149	23	11,623
21	511	3,545	3,319	2,689	700	326**L**	269**L**	149	23	11,531
24	512	3,688	3,331	2,646	700	326	269	149	23	11,644
25	496	3,778	3,333	2,639	699	326	269	149	23	11,712
26	488	3,849	3,563**H**	2,645	688**L**	326	269	149	23	12,000**H**
27	**HOLIDAY**									
28	483**L**	3,894**H**	3,415	2,680	688	326	269	149	23	11,927

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87May Strike 1.70				87May Strike 1.80				87May Strike 1.90			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3					0.14	0.14½	0.14	0.14½	0.09	0.09½	0.09	0.09½
4	0.23	0.23 H	0.23	0.23	0.15	0.15 H	0.14¼	0.14¼A	0.09¾	0.09¾H	0.09¼	0.09¼A
5				0.23 N	0.15	0.15	0.15	0.15	0.09¼	0.09¼	0.08½	0.09
6	0.20	0.20	0.20	0.20	0.14½	0.14½	0.14	0.14	0.09 0.08½	0.09	0.08½	0.08½
7				0.20 N	0.14	0.14	0.14	0.14	0.08	0.09	0.08	0.09
10				0.20 N	0.13½	0.14	0.13½	0.13½A	0.09	0.09	0.08½	0.08½A
11				0.18½A	0.13	0.13	0.12¼	0.12¼A	0.08	0.08	0.07¼	0.07½A
12				0.19¼B	0.12	0.12¾	0.12	0.12¾	0.07½	0.08	0.07¼	0.08
13				0.18½A	0.13	0.13	0.12½	0.12½	0.08¼	0.08¼	0.07	0.07
14				0.18 A	0.12¼	0.12¼	0.11¼	0.11¼A	0.07½	0.07½	0.06½	0.06½A
17				0.17 A	0.10½	0.11	0.10½	0.10½	0.06¼ 0.06½	0.06½	0.06	0.06
18				0.16½A	0.10¼	0.10¼	0.09¾	0.10 B	0.05¾	0.05¾	0.05¼	0.05¼
19				0.16½N	0.10	0.10	0.09¾	0.10	0.05¼	0.05½	0.05¼	0.05½
20				0.17 B	0.10½	0.10¾	0.09¾	0.09¾	0.05¾	0.06	0.05¼	0.05¼
21				0.16¼A	0.09¾	0.09¾	0.09	0.09	0.05	0.05	0.04⅝	0.04⅝
24	0.15	0.15	0.14½L	0.14½	0.09	0.09	0.08¼	0.08¼A	0.04¾	0.04¾	0.04 L	0.04
25				0.14½N	0.08⅛	0.08⅛	0.08 L	0.08	0.04⅛	0.04¼	0.04	0.04⅛
26	0.15	0.15	0.15	0.15	0.08⅝	0.08⅝	0.08⅝	0.08⅝	0.04⅛	0.04⅝	0.04	0.04½
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.14¾A	0.09	0.09	0.08	0.08	0.04½	0.04¾	0.04	0.04

	87May Strike 2.00				87May Strike 2.10				87May Strike 2.20			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.06¼A				0.03 B				0.01½N
4	0.06¼	0.06¼H	0.06	0.06	0.03¾	0.03¾H	0.03¾	0.03¾				0.01¾B
5	0.06	0.06	0.05¾	0.05¾A	0.03¾	0.03¾	0.03¾	0.03¾				0.01⅞B
6	0.05½	0.05½	0.05	0.05¼				0.02¾B				0.01½B
7	0.05	0.05¾	0.05	0.05½	0.03	0.03	0.03	0.03				0.01⅝B
10				0.05½N	0.03	0.03	0.03	0.03				0.01½B
11	0.05¼ 0.05	0.05¼	0.04¾	0.04¾A				0.02⅝A	0.01½	0.01½H	0.01½	0.01½
12	0.04½	0.05	0.04½	0.05				0.02¼A				0.01½N
13				0.04¾A	0.02	0.02	0.02	0.02	0.01¼	0.01¼	0.01¼	0.01¼
14	0.04¾	0.04¾	0.03½	0.03½	0.02	0.02	0.01½	0.01½				0.01¼N
17	0.03¼ 0.03½	0.03½	0.03	0.03	0.01¼	0.01½	0.01¼	0.01½				0.01 A
18	0.03	0.03	0.02¼	0.02¾B				0.01½N	0.00¾	0.00¾	0.00¾	0.00¾
19	0.03	0.03	0.02¼	0.02¾				0.01½N				0.00¾N
20	0.02¾	0.03	0.02¼	0.02¾				0.01⅜A				0.00¾N
21	0.02½	0.02½	0.02	0.02¼	0.01½	0.01½	0.01	0.01				0.00¾A
24	0.02⅛	0.02⅛	0.01⅞	0.01⅞	0.01	0.01	0.01	0.01	0.00½	0.00½	0.00½L	0.00½
25	0.01⅞	0.02	0.01¾	0.01⅞				0.01 A				0.00½A
26	0.02¼	0.02¼	0.01⅞	0.02 B				0.01 N				0.00½N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28	0.02⅛	0.02¼	0.01⅝L	0.01⅝	0.01	0.01	0.00⅞L	0.00⅞A				0.00½N

	87May Strike 2.30				87May Strike 2.40			
Nov	Open	High	Low	Close	Open	High	Low	Close
3				0.01¼N				0.00¾N
4				0.01¼N				0.00⅞B
5				0.01¼N				0.00¾B
6				0.01¼N				0.00¾N
7				0.01¼N				0.00¾N
10				0.01¼N	0.00¾	0.00¾H	0.00¾	0.00¾
11				0.01¼A	0.00½	0.00½	0.00½	0.00½
12				0.01¼N				0.00½N
13				0.01 A				0.00⅜A
14				0.01 N	0.00½	0.00½	0.00¼L	0.00¼A
17				0.00¾A				0.00¼N
18				0.00½A				0.00¼N
19				0.00½N				0.00¼N
20				0.00½N	0.00¼	0.00¼	0.00¼	0.00¼
21				0.00½A				0.00¼A
24				0.00½A				0.00½A
25				0.00¼A				0.00¼A
26				0.00¼N				0.00¼N
27	HOLIDAY				HOLIDAY			
28				0.00¼N				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87May

Nov	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
3		2	6L						8L
4	1H	1L	17	28	29				76
5		2	13	6	2L				23
6	1	8	15	22					46
7		2	13	22	100H				137
10		5	6		22			30H	63
11		7	69	4L		10H			90
12		13	43	109					165
13		1	20		20	1L			42
14		9	26	25	28			1L	89
17		11	28	38	8				85
18		73	174H	54					301
19		25	51	76		1			153
20		14	58	51				20	143
21		130H	74	66	12				282
24	1	8	163	18	20	4			214
25		10	62	52					124
26	1		72	133					206
27	HOLIDAY								
28		70	34	238H	40				382H
TOTAL	4	391	944	942	281	16		51	2,629

Call open contracts Reported in contracts—Future 87May

Nov	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
3		351L	449L	1,450L	136L	24L	7H	93L	2,510L
4	1H	351	465	1,474	165	24	7	93	2,580
5	1	352	464	1,461	167	24	7	93	2,569
6	1	359	459	1,456	167	24	7	93	2,566
7		361	467	1,476	215	24	7	93	2,643
10		357	471	1,476	217	24	7	113	2,665
11		364	513	1,479	217	29	7	113	2,722
12		371	519	1,530	217	29	7	113	2,786
13		372	528	1,530	217	30	7	113	2,797
14		373	529	1,550	234	30	7	114	2,837
17		380	553	1,560	241	30	7	114	2,885
18		433	640	1,595	241	30	7	114	3,060
19		436	677	1,555	241	31	7	114	3,061
20		450	690	1,560	241	31	7	134H	3,113
21		515	739	1,552	243	31	7	134	3,221
24	1	516H	761	1,556	261	35H	7	134	3,271
25	1	516	776	1,539	261	35	7	134	3,269
26	1	516	812	1,662H	261	35	7	134	3,428H
27	HOLIDAY								
28	1	488	814H	1,582	301H	35	7	134	3,362

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Jul Strike 1.80				87Jul Strike 1.90				87Jul Strike 2.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.17½B	0.13	0.13¾	0.13	0.13½A	0.09¾	0.10 H	0.09½	0.10
4				0.18 B	0.13¾	0.14 H	0.13½	0.13¾A	0.10	0.10	0.10	0.10
5	0.19	0.19 H	0.18½	0.18½A	0.13½	0.13¾	0.13½	0.13½	0.09½	0.09½	0.09½	0.09½
6	0.18½	0.18½	0.18	0.18	0.13½	0.13½	0.12⅛	0.12¾	0.09½	0.09½	0.09	0.09
7	0.18½	0.18½	0.18½	0.18½	0.12½	0.13½	0.12½	0.13¼	0.09	0.09	0.08¾	0.09
10	0.18	0.18	0.17½	0.17½	0.13½	0.13½	0.12½	0.12½	0.08½	0.08½	0.08⅜	0.08⅜
11				0.16 A	0.11	0.11¾	0.11	0.11¼	0.08	0.08⅛	0.07	0.07¼B
12	0.16	0.16	0.15½	0.16 B	0.11	0.11	0.10¾	0.11	0.07	0.07¾	0.06¾	0.07½A
13	0.16	0.16	0.16	0.16	0.11	0.11	0.11	0.11	0.07¼	0.07¼	0.07¼	0.07¼
14	0.16	0.16	0.14½	0.14½A	0.10½	0.10½	0.09¼	0.09¼	0.06¾	0.06¾	0.05⅞	0.05⅞
17	0.14¼	0.14½	0.13¾	0.13¾A	0.09¼	0.09½	0.09¼	0.09¼	0.05⅞	0.06	0.05¾	0.05¾
18	0.13½	0.13½	0.13¼	0.13¼	0.08¾	0.08¾	0.08½	0.08½	0.05½	0.05½	0.05	0.05½B
19				0.13¼B	0.08½ 0.08¾	0.09	0.08½	0.08¾	0.05½	0.05½	0.05¼	0.05⅜
20	0.13¾	0.13¾	0.13¼	0.13¼	0.09¼	0.09¼	0.08⅛	0.08⅛A	0.05¼	0.05¼	0.05	0.05¼
21	0.13	0.13	0.12¼	0.12¼A	0.08	0.08	0.07⅝	0.07⅝	0.05	0.05	0.04½	0.04½
24	0.12	0.12½	0.11⅝	0.11⅝	0.08	0.08	0.07⅜	0.07⅜	0.04½	0.04½	0.04 L	0.04⅛
25	0.11½	0.11½	0.11¼L	0.11¼A	0.07¼	0.07¼	0.07	0.07				0.04⅛N
26	0.12¾	0.12¾	0.12¼	0.12¼A	0.07½	0.07½	0.07½	0.07½	0.04¼	0.04½	0.04¼	0.04½
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				0.11¼N	0.07¾	0.08¼	0.06¾L	0.06¾	0.04½	0.04½	0.04	0.04

	87Jul Strike 2.10				87Jul Strike 2.20				87Jul Strike 2.30			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0.07	0.07¼H	0.07	0.07¼	0.04¾	0.04¾H	0.04¾	0.04¾				0.03½N
4	0.07	0.07	0.07	0.07				0.04¾N				0.03½N
5	0.07	0.07	0.06	0.06				0.04¾N				0.03½N
6	0.06	0.06	0.06	0.06				0.04 B				0.03¼A
7				0.06 N				0.04 N				0.03½A
10	0.05¾	0.05¾	0.05¾	0.05¾	0.03¾	0.03¾	0.03¾	0.03¾				0.03½N
11	0.05	0.05	0.04¾	0.04¾	0.03	0.03	0.03	0.03				0.03 A
12	0.04¾	0.05	0.04¾	0.05				0.03 N				0.03 N
13	0.04⅝	0.04⅝	0.04½	0.04½				0.03 N				0.02½A
14				0.04⅛A	0.02¾	0.02¾	0.02½	0.02½				0.02 A
17	0.03¾	0.03¾	0.03¼	0.03¼A				0.02¼A				0.02 N
18	0.03⅛	0.03⅛	0.03	0.03 B				0.02¼A				0.02 N
19	0.03	0.03	0.03	0.03	0.02	0.02	0.02	0.02				0.01½A
20	0.03¼	0.03¼	0.03	0.03 A				0.02 N				0.01½N
21	0.02¾	0.02¾	0.02½	0.02½				0.01¾A				0.01½N
24	0.02¼	0.02¼	0.02¼	0.02¼	0.01½	0.01½	0.01½L	0.01½				0.01½N
25	0.02½	0.02½	0.02½	0.02½				0.01½N				0.01 A
26	0.02¾	0.02¾	0.02¾	0.02¾	0.01½	0.01½	0.01½	0.01½				0.01 N
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28	0.02¼	0.02¼	0.02⅛L	0.02⅛				0.01½N				0.01 N

87Jul Strike 2.40

Nov	Open	High	Low	Close
3				0.01½B
4				0.01½N
5				0.01⅝B
6	0.02	0.02 H	0.02	0.02
7				0.02 N
10				0.02 N
11	0.01½	0.01½	0.01½	0.01½
12				0.01½N
13				0.01½N
14	0.01	0.01	0.01	0.01
17				0.01 N
18				0.01 N
19				0.01 N
20				0.00¾A
21				0.00¾A
24				0.00¾N
25	0.00½	0.00½	0.00½L	0.00½
26				0.00½N
27	**HOLIDAY**			
28	0.00¾	0.00¾	0.00⅝	0.00⅝

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Jul

Nov	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
3		27	5	13	12			57
4		11	13	1L				25L
5	1L	7L	8	24				40
6	3	49	30	11			10	103
7		29	16					45
10	9	32	16	5	20H			82
11		39	78	63H	5		1L	186
12	2	26	33	16				77
13	1	11	11	35				58
14	14	104H	35	2	17		20	192H
17	13	48	69	29				159
18	41H	69	25	8				143
19		27	24	30	2			83
20	2	81	5	1				89
21	25	15	40	6				86
24	7	29	60	10	1L			107
25	4	19	1L	4			10	38
26	2	15	95H	4	10			126
27	HOLIDAY							
28		65	57	3			25H	150
TOTAL	124	703	621	265	67		66	1,846

Call open contracts Reported in contracts—Future 87Jul

Nov	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
3	170L	346L	444L	327L	272L	120H	27L	1,706L
4	170	351	456	327	272	120	27	1,723
5	171	354	456	347	272	120	27	1,747
6	172	392	481	340	272	120	27	1,804
7	172	406	493	340	272	120	27	1,830
10	176	433	496	345	282	120	27	1,879
11	176	452	538	371	277	120	27	1,961
12	176	458	549	381	277	120	27	1,988
13	177	468	559	406	277	120	27	2,034
14	185	541	577	406	276	120	33	2,138
17	186	565	581	418	276	120	33	2,179
18	186	606	592	421	276	120	33	2,234
19	186	630	595	445	276	120	33	2,285
20	188	646	598	445	276	120	33	2,306
21	201	656	608	448	276	120	33	2,342
24	207	664	602	448	275	120	33	2,349
25	211	677	602	450	275	120	33	2,368
26	213H	678	663	450	285H	120	33	2,442
27	HOLIDAY							
28	213	701H	680H	453H	285	120	58H	2,510H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Nov	87Sep Strike 1.90				87Sep Strike 2.00				87Sep Strike 2.10			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.19	0.19 H	0.19	0.19				0.16 B				0.11½N
4				0.19 N				0.15 A				0.11 A
5	0.18	0.18	0.18	0.18				0.15 N	0.10	0.10 H	0.10	0.10
6				0.18 N				0.15 N				0.10 N
7				0.18 N				0.15 N				0.10 N
10	0.18	0.18	0.18	0.18				0.15 N				0.10 N
11				0.17 A	0.13½	0.13½H	0.12½	0.12½A				0.10 N
12	0.16	0.16	0.16	0.16	0.11½	0.12	0.11½	0.12 B				0.10 N
13	0.16½	0.16½	0.15	0.15 A				0.12 N				0.10 N
14	0.15	0.15	0.14¾	0.14¾A				0.12 N				0.10 N
17	0.15	0.15	0.14½	0.14½A	0.12	0.12	0.11	0.11				0.09 A
18	0.14¼	0.14½	0.14¼	0.14½				0.11 N				0.08½A
19				0.14 A				0.10½A	0.07½	0.07½	0.07½L	0.07½
20				0.14 N				0.10½N				0.07½A
21				0.14 N	0.10	0.10	0.10	0.10				0.07½N
24	0.13	0.13	0.13 L	0.13	0.09	0.09	0.09 L	0.09				0.07 A
25				0.13 N				0.09 N				0.07 N
26	0.13½	0.13½	0.13¼	0.13¼A	0.09	0.09	0.09	0.09				0.07 N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.12½A				0.09 N				0.06½A

Call volume of sales Reported in contracts—Future 87Sep

Nov	1.90	2.00	2.10	TOTAL
3				
4	2			2
5	7		4L	11
6				
7				
10	3			3
11		4L		4
12	10H	4		14H
13	7			7
14	2			2
17	1L	12H		13
18	1			1L
19			5H	6
20				
21		5		5
24	2	5		7
25				
26	3	5		8
27	HOLIDAY			
28				
TOTAL	38	35	10	83

Call open contracts Reported in contracts—Future 87Sep

Nov	1.90	2.00	2.10	TOTAL
3	38L	58	9L	105L
4	40	58	9	107
5	44	58	9	111
6	44	58	9	111
7	44	58	9	111
10	47	58	9	114
11	47	59	9	115
12	57	61	9	127
13	64	61	9	134
14	64	61	9	134
17	65	53L	9	127
18	66	53	9	128
19	66	53	15H	134
20	66	53	15	134
21	66	56	15	137
24	68	61	15	144
25	68	61	15	144
26	71H	66H	15	152H
27	HOLIDAY			
28	71	66	15	152

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Dec Strike 1.80				87Dec Strike 1.90				87Dec Strike 2.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12												
13												
14												
17	0.22	0.22½**H**	0.22 **L**	0.22	0.18	0.18 **H**	0.17¼	0.17¼	0.13	0.13 **H**	0.13	0.13
18				0.22 **N**	0.17	0.17	0.17	0.17				0.13 **N**
19				0.22 **N**	0.17	0.17	0.16¾	0.16¾**A**	0.12¾	0.12¾	0.12¾	0.12¾
20				0.22 **N**	0.16	0.16	0.16	0.16				0.12 **A**
21				0.22 **N**				0.16 **N**				0.11 **A**
24				0.21 **A**	0.15⅞	0.15⅞	0.15¼	0.15¼**A**				0.11 **A**
25				0.21 **N**	0.15¼	0.15½	0.15¼	0.15½				0.11 **N**
26				0.21 **N**	0.15	0.15	0.14¾**L**	0.14¾				0.10½**A**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				0.20½**A**				0.14 **A**	0.10	0.10	0.10 **L**	0.10

	87Dec Strike 2.10					87Dec Strike 2.20			
Nov	**Open**	**High**	**Low**	**Close**		**Open**	**High**	**Low**	**Close**
3									
4									
5									
6									
7									
10									
11									
12									
13									
14	0.12½	0.12½**H**	0.11½	0.11½					
17	0.10	0.11	0.09½	0.10	0.11				
18				0.10 **A**		0.06	0.06 **H**	0.06	0.06
19	0.10	0.10	0.10	0.10		0.05½	0.05½	0.05½**L**	0.05½
20				0.10 **N**					0.06½**B**
21				0.10 **N**					0.06½**N**
24				0.09 **A**					0.06½**N**
25				0.09 **N**					0.06¾**A**
26				0.09 **N**					0.06¾**N**
27	**HOLIDAY**					**HOLIDAY**			
28	0.07⅛	0.07⅛	0.07 **L**	0.07					0.06 **A**

Call volume of sales Reported in contracts—Future 87Dec

Nov	1.80	1.90	2.00	2.10	2.20	TOTAL
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	4**H**	1**L**	6**H**	30		41
18	4	11**H**		30	20**H**	65**H**
19		1	1**L**		20	22
20		2		18**L**		20
21						
24						
25		3				3**L**
26		4				4
27	**HOLIDAY**					
28			2	42**H**		44
TOTAL	8	22	9	120	40	199

Call open contracts Reported in contracts—Future 87Dec

Nov	1.80	1.90	2.00	2.10	2.20	TOTAL
3						
4						
5						
6						
7						
10						
11						
12						
13						
14						
17	4**H**	1**L**	6**L**	20**L**		31**L**
18	4	10	6	50	20**L**	90
19	4	11	7	50	40**H**	112
20	4	13	7	68	40	132
21		13	7	68	40	128
24		13	7	68	40	128
25		16	7	68	40	131
26		19**H**	7	68	40	134
27	**HOLIDAY**					
28		19	9**H**	110**H**	40	178**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 1.60				87Mar Strike 1.70				87Mar Strike 1.80			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1					0.10	0.10⅝	0.10	0.10½	0.04¼	0.04¾H	0.04¼	0.04½
2					0.10¾	0.11 H	0.09	0.09	0.04½	0.04½	0.03¼	0.03¼
3					0.08¾	0.09	0.07¼	0.07¼	0.03¼	0.03½	0.02¼	0.02¼
4					0.07¾	0.07¾	0.05¾	0.06	0.02½ 0.02¾	0.02¾	0.01⅞	0.02
5					0.06	0.06⅛	0.05	0.05	0.02	0.02¼	0.01¾	0.01⅞
8					0.05¼	0.06⅛	0.05¼	0.06⅛	0.01⅞	0.02¼	0.01⅞	0.02
9					0.05¾	0.05¾	0.05	0.05	0.02	0.02	0.01⅝	[illegible]
10					0.04⅞	0.05¼	0.04⅞	0.05¼	0.01¾	0.01⅞	0.01⅝	0.01¾
11					0.04¾	0.04¾	0.03¾	0.03¾	0.01¾	0.01¾	0.01⅛	0.01⅛
12	0.09	0.09 H	0.08	0.08 A	0.03½	0.03½	0.02⅞	0.03	0.01	0.01⅛	0.00⅞	0.00⅞
15	0.08¼	0.08¼	0.08	0.08	0.03	0.03⅛	0.03	0.03	0.01	0.01	0.00⅞	0.01
16	0.08½	0.08½	0.08	0.08	0.03	0.03	0.02⅞	0.02⅞ 0.03	0.01	0.01	0.00⅞	0.00⅞
17	0.08½	0.08½	0.06¾	0.07	0.03	0.03	0.02⅛	0.02¼	0.00⅞	0.00⅞	0.00½	0.00½
18	0.06⅞	0.07	0.06½	0.06½	0.02¼	0.02¼	0.02	0.02	0.00⅝	0.00⅝	0.00½	0.00½
19	0.06½	0.06½	0.05¾	0.05¾	0.02 0.02⅛	0.02⅛	0.01¾	0.01¾	0.00⅝	0.00⅝	0.00½	0.00½
22	0.05½	0.06¼	0.05½	0.06¼	0.01¾	0.02⅛	0.01¾	0.02⅛	0.00½	0.00½	0.00½	0.00½
23	0.06	0.06	0.05½	0.05¾	0.02	0.02	0.01⅞	0.01⅞	0.00½	0.00½	0.00⅜	0.00⅜
24	0.05¾	0.06¼	0.05¾	0.06¼	0.01¾	0.02	0.01¾	0.02				0.00½B
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26	0.06½	0.06½	0.06½	0.06½	0.02¼	0.02¼	0.02	0.02	0.00½	0.00½	0.00½	0.00½
29	0.07	0.07	0.04⅞	0.04⅞A	0.02¼	0.02¼	0.01⅜	0.01½	0.00½	0.00½	0.00¼L	0.00¼
30	0.05	0.05	0.04 L	0.04⅜	0.01½	0.01½	0.01⅛L	0.01⅜	0.00¼	0.00⅜	0.00¼	0.00⅜B
31	0.04¼	0.04⅜	0.04¼	0.04⅜	0.01⅜	0.01⅜	0.01¼	0.01⅜	0.00⅜	0.00½	0.00¼	0.00½

	87Mar Strike 1.90				87Mar Strike 2.00				87Mar Strike 2.10			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.01¼	0.01⅝H	0.01¼	0.01½	0.00½	0.00⅝H	0.00½	0.00⅝				0.00¼N
2	0.01⅝	0.01⅝	0.01	0.01	0.00⅜	0.00⅜	0.00⅜	0.00⅜				0.00¼N
3	0.01⅛	0.01⅛	0.00¾	0.00¾	0.00¼	0.00¼	0.00⅛L	0.00¼	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
4	0.00⅞	0.00⅞	0.00⅝	0.00⅝	0.00¼	0.00¼	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00¾	0.00¾	0.00½	0.00½	0.00⅛	0.00¼	0.00⅛	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.00¼	0.00¼	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.00½	0.00½	0.00½	0.00½	0.00⅛	0.00¼	0.00⅛	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10	0.00½	0.00½	0.00½	0.00½				0.00¼N				0.00⅛N
11	0.00½	0.00½	0.00⅜	0.00⅜	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
12	0.00⅜	0.00⅜	0.00⅜	0.00⅜	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
15	0.00¼	0.00¼	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
16	0.00⅜	0.00⅜	0.00⅜	0.00⅜	0.00⅛	0.00¼	0.00⅛	0.00¼				0.00⅛N
17	0.00⅜	0.00⅜	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
18	0.00¼	0.00¼	0.00¼	0.00¼	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
19				0.00¼N	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N
22				0.00¼N				0.00⅛N				0.00⅛N
23				0.00¼N				0.00⅛A				0.00⅛N
24	0.00⅛	0.00¼	0.00⅛L	0.00¼				0.00⅛N				0.00⅛N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N
31	0.00⅛	0.00⅛	0.00⅛	0.00⅛				0.00⅛N				0.00⅛N

	87Mar Strike 2.20				87Mar Strike 2.30				87Mar Strike 2.40			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.00⅛N				0.00⅛N				0.00⅛N
2				0.00⅛N				0.00⅛N				0.00⅛N
3				0.00⅛N				0.00⅛N				0.00⅛N
4				0.00⅛N	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛				0.00⅛N
5				0.00⅛N				0.00⅛N				0.00⅛N
8				0.00⅛N				0.00⅛N				0.00⅛N
9				0.00⅛N				0.00⅛N				0.00⅛N
10				0.00⅛N				0.00⅛N				0.00⅛N
11				0.00⅛N				0.00⅛N				0.00⅛N
12				0.00⅛N				0.00⅛N				0.00⅛N
15				0.00⅛N				0.00⅛N				0.00⅛N
16				0.00⅛N				0.00⅛N				0.00⅛N
17				0.00⅛N				0.00⅛N				0.00⅛N
18				0.00⅛N				0.00⅛N				0.00⅛N
19				0.00⅛N				0.00⅛N				0.00⅛N
22				0.00⅛N				0.00⅛N	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
23				0.00⅛N				0.00⅛N				0.00⅛N
24				0.00⅛N				0.00⅛N				0.00⅛N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0.00⅛N				0.00⅛N				0.00⅛N
29				0.00⅛N				0.00⅛N				0.00⅛N
30				0.00⅛N				0.00⅛N				0.00⅛N
31				0.00⅛N				0.00⅛N				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.50

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25	**HOLIDAY**			
26				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

Call volume of sales Reported in contracts—Future 87Mar

Dec	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1		51L	135	192	47						425
2		63	499	149	4						715
3		59	289	101	75	19					543
4		183	427	252	55	201H		27H			1,145
5		169	357	23	328	1L					878
8		155	263	18	256	10					702
9		61	126	84	600H	9					880
10		137	205	213							555
11		368	398	75	1L						842
12	1L	159	542H	185	282						1,169H
15	7	133	59	2	22						223
16	35	239	235	90	73						672
17	91	302	325	279H	6						1,003
18	37	104	141	105	18	17					422
19	78	89	68		20						255
22	42	96	17						9H		164L
23	144H	444H	82								670
24	17	99	1L	73							190
25	**HOLIDAY**										
26	3	145	2	20	18						188
29	52	283	160	20	2						517
30	66	345	142	10							563
31	43	126	235	1L	1						406
TOTAL	616	3,810	4,708	1,892	1,808	257		27	9		13,127

Call open contracts Reported in contracts—Future 87Mar

Dec	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1		499L	3,955L	3,448	2,687H	688H	326H	269H	149H	23H	12,044L
2		536	4,342	3,459H	2,682	688	326	269	149	23	12,474
3		577	4,427	3,401	2,657	683	326	269	149	23	12,512
4		743	4,639	3,270	2,603	653	326	269	149	23	12,675
5		799	4,871	3,259	2,482	652	326	269	149	23	12,830H
8		899	4,915H	3,249	2,230	652	326	269	149	23	12,712
9		940	4,869	3,203	1,861	652	326	269	149	23	12,292
10		996	4,699	3,088	1,861	651	326	269	149	23	12,062
11		1,122	4,624	3,052	1,861	651	326	269	149	23	12,077
12	1L	1,170	4,670	3,092	1,845	651	326	269	149	23	12,196
15	8	1,210	4,670	3,091	1,814	651	326	269	149	23	12,211
16	42	1,286	4,696	3,050	1,818	651	326	269	149	23	12,310
17	115	1,459	4,519	2,884	1,798	651	326	269	149	23	12,193
18	134	1,495	4,432	2,815	1,784	634L	326	269	149	23	12,061
19	169	1,529	4,413	2,815	1,794	634	326	269	149	23	12,121
22	190	1,574	4,418	2,815	1,794	634	326	269	149	23	12,192
23	277	1,882	4,435	2,815	1,794	634	326	269	149	23	12,604
24	292	1,846	4,435	2,804	1,794	634	326	269	149	23	12,572
25	**HOLIDAY**										
26	295	1,897	4,433	2,794L	1,796	634	326	269	149	23	12,616
29	317	1,951	4,466	2,799	1,794	634	326	269	149	23	12,728
30	358	1,902	4,410	2,799	1,774	634	326	269	149	23	12,644
31	389H	1,952H	4,324	2,798	1,773L	634	326	269	149	23	12,637

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Dec	87May Strike 1.60				87May Strike 1.70				87May Strike 1.80			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.16 B	0.08½	0.09	0.08½	0.09 B
2								0.14½A	0.09¼	0.09¼H	0.08¼	0.08¼
3					0.13	0.13 H	0.13	0.13	0.08	0.08¼	0.06⅝	0.06⅝A
4								0.11¾A	0.06⅝	0.06⅝	0.05¾	0.05¾
5								0.11¼A	0.05¾ 0.06	0.06¼	0.05½	0.05½
8					0.11¼	0.11¼	0.11¼	0.11¼	0.06	0.06⅛	0.05¾	0.05¾
9								0.10½A	0.05½	0.06	0.05¼	0.05¼
10					0.10	0.10	0.10	0.10	0.05½	0.05½	0.05	0.05¼
11					0.09¾	0.09¾	0.08¾	0.08¾A	0.04½	0.04½	0.04	0.04
12					0.08½	0.08½	0.07½	0.07½A	0.03⅝	0.04	0.03	0.03
15					0.07⅝	0.07¾	0.07⅝	0.07⅝	0.03	0.03¼	0.03	0.03¼
16					0.07¼	0.07¾	0.07¼	0.07¾	0.03	0.03⅛	0.03	0.03 A
17					0.07	0.07	0.06⅝	0.06¾	0.02⅞	0.03	0.02½	0.02¾
18					0.06½	0.06½	0.06¼	0.06¼	0.02½	0.02¾	0.02½	0.02⅝
19					0.06	0.06⅛	0.06	0.06	0.02½	0.02½	0.02¼	0.02¼
22					0.06	0.06½	0.06	0.06½	0.02½	0.02½	0.02½	0.02½
23					0.06½	0.06½	0.06	0.06	0.02¾	0.02¾	0.02⅜	0.02⅜
24					0.06	0.06	0.06	0.06				0.02½B
25	HOLIDAY				HOLIDAY				HOLIDAY			
26					0.06½	0.06½	0.06½	0.06½	0.02¾	0.02¾	0.02¾	0.02¾
29					0.06	0.06⅛	0.05½	0.05½A	0.02¾	0.02¾	0.02¼	0.02¼
30	0.11¼	0.11¼H	0.11 L	0.11	0.05¼	0.05½	0.05 L	0.05	0.02	0.02	0.02	0.02
31				0.11 N	0.05⅛	0.05¼	0.05⅛	0.05¼	0.01⅞	0.02	0.01¾L	0.02

Dec	87May Strike 1.90				87May Strike 2.00				87May Strike 2.10			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.04½	0.04½H	0.04½	0.04½	0.02	0.02⅜H	0.02	0.02¼B				0.00⅞N
2	0.04	0.04⅛	0.04	0.04 A	0.02	0.02	0.01¾	0.01¾A				0.00⅝B
3	0.03½	0.03½	0.03	0.03	0.01½	0.01½	0.01¼	0.01¼				0.00⅝N
4	0.02½	0.02¾	0.02½	0.02⅝B	0.01⅛	0.01⅛	0.01	0.01				0.00⅜B
5	0.02⅝	0.02¾	0.02½	0.02⅝	0.01	0.01⅛	0.01	0.01⅛				0.00⅜N
8	0.02⅝	0.02¾	0.02⅝	0.02¾	0.01	0.01⅛	0.01	0.01⅛				0.00⅜N
9	0.02½	0.02½	0.02¼	0.02¼A				0.01 A				0.00⅜N
10	0.02¼	0.02¼	0.02¼	0.02¼	0.00¾	0.00¾	0.00¾	0.00¾				0.00⅜N
11	0.02	0.02	0.01⅝	0.01⅝	0.00¾	0.00¾	0.00¾	0.00¾				0.00¼B
12	0.01¼	0.01½	0.01¼	0.01¼	0.00⅝	0.00¾	0.00⅝	0.00⅝	0.00⅜	0.00⅜H	0.00⅜	0.00⅜
15	0.01¼	0.01¼	0.01¼	0.01¼	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.00⅜N
16	0.01½	0.01½	0.01½	0.01½	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.00⅜N
17				0.01⅛A	0.00½	0.00½	0.00½	0.00½	0.00¼	0.00¼	0.00¼	0.00¼
18	0.01	0.01	0.01	0.01	0.00½	0.00½	0.00½	0.00½	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
19	0.01	0.01	0.01	0.01	0.00⅜	0.00⅜	0.00⅜	0.00⅜				0.00⅛N
22	0.01	0.01	0.01	0.01				0.00½B				0.00⅛N
23	0.01	0.01⅛	0.01	0.01 A				0.00½N	0.00¼	0.00¼	0.00¼	0.00¼
24				0.01 N				0.00½N				0.00¼N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26	0.01	0.01¼	0.01	0.01				0.00½N				0.00¼N
29	0.01⅛	0.01⅛	0.01	0.01	0.00⅜	0.00⅜	0.00⅜	0.00⅜				0.00¼N
30	0.00⅞	0.00⅞	0.00⅞L	0.00⅞	0.00¼	0.00½	0.00¼L	0.00½				0.00¼N
31	0.00⅞	0.01	0.00⅞	0.01				0.00½N				0.00¼N

Dec	87May Strike 2.20				87May Strike 2.30				87May Strike 2.40			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.00½N				0.00¼N				0.00⅛N
2				0.00⅜A				0.00¼N				0.00⅛N
3				0.00⅜N				0.00¼N	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
4	0.00¼	0.00¼H	0.00¼L	0.00¼				0.00⅛A				0.00⅛A
5				0.00¼N				0.00⅛N				0.00⅛N
8				0.00¼N				0.00⅛N				0.00⅛N
9				0.00¼N				0.00⅛N				0.00⅛N
10				0.00¼N				0.00⅛N				0.00⅛N
11				0.00¼N				0.00⅛N				0.00⅛N
12				0.00¼N				0.00⅛N				0.00⅛N
15				0.00¼N				0.00⅛N				0.00⅛N
16				0.00¼N				0.00⅛N				0.00⅛N
17				0.00⅛A				0.00⅛N				0.00⅛N
18				0.00⅛N				0.00⅛N				0.00⅛N
19				0.00⅛N				0.00⅛N				0.00⅛N
22				0.00⅛N				0.00⅛N				0.00⅛N
23				0.00⅛N				0.00⅛N				0.00⅛N
24				0.00⅛N				0.00⅛N				0.00⅛N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				0.00⅛N				0.00⅛N				0.00⅛N
29				0.00⅛N				0.00⅛N				0.00⅛N
30				0.00⅛N				0.00⅛N				0.00⅛N
31				0.00⅛N				0.00⅛N				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87May

Dec	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1			5	34	81					120
2			50	5	119					174
3		2L	175	93	128				10H	408
4			158	141H	28		2H			329
5			73	102	18					193
8		2	21	22	30					75
9			160	27	2					189
10		8	91	73	10					182
11		7	31	16	100					154
12		15	74	21	200H	12				322
15		13	234H	2L	33					282
16		9	110	4	1L					124
17		67	70		116	41H				294
18		29	142	117	140	1L				429H
19		27	169	14						210
22		46	20	8	6					80
23		69	116	4		4				193
24		40	11							51
25	HOLIDAY									
26		40	20	25						85
29		20	86	16	101					223
30	10H	86H	117	5	149					367
31		4	2L	6	22					34L
TOTAL	10	484	1,935	735	1,284	58	2		10	4,518

Call open contracts Reported in contracts—Future 87May

Dec	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1		1L	489L	818	1,631	301H	35H	7H	134L	3,416L
2		1	526	822	1,640H	301	35	7	134	3,466
3		3	687	887H	1,515	301	35	7	144H	3,579
4		3	810	847	1,531	301	35	7	144	3,678
5		3	850	816	1,523	301	35	7	144	3,679
8		5	861	829	1,553	301	35	7	144	3,735
9		5	907	852	1,553	301	35	7	144	3,804
10		10	900	813	1,556	301	35	7	144	3,766
11		15	907	806	1,506	301	35	7	144	3,721
12		17	934	807	1,314	301	35	7	144	3,559
15		26	964	805	1,281	301	35	7	144	3,563
16		31	928	805	1,281	301	35	7	144	3,532
17		96	948	806	1,166	301	35	7	144	3,503
18		109	1,037	768	1,106	301	35	7	144	3,507
19		131	1,117	770	1,106	301	35	7	144	3,611
22		169	1,126	767	1,103	301	35	7	144	3,652
23		198	1,131	769	1,103	301	35	7	144	3,688
24		236	1,142	769	1,103	301	35	7	144	3,737
25	HOLIDAY									
26		276	1,152	759	1,103	301	35	7	144	3,777
29		295	1,193	750	1,005	301	35	7	144	3,730
30	10H	359	1,274	750	997	301	35	7	144	3,877H
31	10	360H	1,276H	746L	995L	301	35	7	144	3,874

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 1.60

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18	0.16½	0.16½	0.16½	0.16½
19	0.16¼	0.16¼	0.16¼	0.16¼
22				0.17 **B**
23				0.16½**A**
24				0.16½**N**
25	**HOLIDAY**			
26				0.17½**B**
29	0.17½	0.17½**H**	0.16¾	0.16¾**A**
30				0.15¾**A**
31	0.15	0.15	0.15 **L**	0.15

87Jul Strike 1.70

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18	0.10½	0.10½**H**	0.10	0.10 **A**
19	0.10¼	0.10¼	0.09	0.09
22	0.09¼	0.09¼	0.09¼	0.09¼
23	0.10	0.10	0.09½	0.09½
24	0.09	0.10	0.09	0.10
25	**HOLIDAY**			
26				0.11½**B**
29				0.10 **A**
30	0.08½	0.09	0.08½**L**	0.09
31				0.09 **N**

87Jul Strike 1.80

Dec	Open		High	Low	Close
1					0.12 **B**
2	0.12		0.12 **H**	0.10¾	0.10¾**A**
3	0.10½		0.10½	0.09½	0.09½**A**
4	0.09⅛		0.09¼	0.08½	0.08½
5	0.08	0.08½	0.08⅞	0.08	0.08¼
8	0.08½		0.09	0.08½	0.09
9	0.08½		0.08½	0.08	0.08
10	0.08		0.08	0.07⅝	0.08
11	0.07¾		0.07¾	0.06½	0.06½
12	0.06⅜		0.06⅜	0.05½	0.06
15	0.05½		0.06	0.05½	0.06
16	0.06		0.06	0.05¾	0.06
17	0.06		0.06	0.05½	0.05¾
18	0.05¾	0.05½	0.05¾	0.05¼	0.05½**A**
19	0.05¼		0.05¾	0.05¼	0.05¼
22	0.05¼		0.05¾	0.05¼	0.05¾
23	0.05¾		0.05¾	0.05	0.05
24	0.05		0.05¾	0.05	0.05¾**B**
25	**HOLIDAY**				
26	0.06		0.06	0.06	0.06
29	0.06		0.06	0.05½	0.05½
30	0.05		0.05	0.04½**L**	0.04¾**B**
31	0.05		0.05	0.05	0.05

87Jul Strike 1.90

Dec	Open		High	Low	Close
1	0.07¾		0.07¾**H**	0.07½	0.07½
2	0.07¼		0.07¼	0.06½	0.06½
3	0.06		0.06	0.05½	0.05½
4	0.05		0.05⅛	0.04⅞	0.04⅞
5	0.04⅞		0.05	0.04½	0.04¾
8	0.04¾		0.05	0.04¾	0.05
9	0.04⅞		0.04⅞	0.04½	0.04½
10	0.04		0.04¼	0.04	0.04
11	0.03¾		0.03¾	0.03½	0.03½
12	0.03¼	0.03½	0.03½	0.03	0.03
15	0.03		0.03¼	0.03	0.03
16	0.03¼		0.03¼	0.03	0.03⅛
17	0.03		0.03	0.02¾	0.02¾**A**
18	0.03		0.03	0.02⅝	0.02¾
19	0.02¾		0.02¾	0.02¾	0.02¾
22	0.03		0.03	0.03	0.03
23	0.03½		0.03½	0.02⅞	0.02⅞
24	0.03¼		0.03¼	0.03¼	0.03¼
25	**HOLIDAY**				
26	0.03½		0.03½	0.03¼	0.03¼
29	0.03¼		0.03¼	0.02½	0.02½
30	0.02½		0.02½	0.02¼**L**	0.02¼
31	0.02½		0.02½	0.02¼	0.02¼

87Jul Strike 2.00

Dec	Open	High	Low	Close
1	0.04½	0.04½**H**	0.04½	0.04½
2	0.04¼	0.04¼	0.03¾	0.04
3	0.03½	0.03½	0.02¾	0.02¾
4	0.02¾	0.02¾	0.02½	0.02½
5	0.02½	0.02½	0.02⅜	0.02⅜
8	0.02¼	0.02¾	0.02¼	0.02½
9	0.02	0.02	0.02	0.02
10	0.02	0.02	0.02	0.02
11	0.02	0.02	0.01¾	0.01¾
12	0.01¾	0.01¾	0.01½	0.01⅝
15	0.01¾	0.01¾	0.01¾	0.01¾
16	0.01½	0.01½	0.01½	0.01½
17	0.01½	0.01½	0.01¼	0.01½
18	0.01¼	0.01½	0.01¼	0.01½
19	0.01¼	0.01¼	0.01¼	0.01¼
22	0.01½	0.01½	0.01½	0.01½
23	0.01½	0.01½	0.01½	0.01½
24	0.01½	0.01¾	0.01½	0.01¾
25	**HOLIDAY**			
26				0.01¾**N**
29	0.01½	0.01½	0.01 **L**	0.01
30				0.01 **N**
31				0.01 **N**

87Jul Strike 2.10

Dec	Open	High	Low	Close
1	0.02½	0.02½**H**	0.02½	0.02½
2	0.02	0.02¼	0.02	0.02¼
3	0.02	0.02	0.01¾	0.01¾
4	0.01½	0.01¾	0.01½	0.01½**A**
5	0.01½	0.01½	0.01½	0.01½
8	0.01½	0.01½	0.01½	0.01½
9				0.01⅜**A**
10	0.01⅜	0.01⅜	0.01⅜	0.01⅜
11	0.01⅛	0.01⅛	0.01⅛	0.01⅛
12				0.01 **A**
15	0.00⅞	0.01	0.00⅞	0.00⅞
16	0.00⅞	0.00⅞	0.00⅞	0.00⅞
17				0.00¾**A**
18	0.00¾	0.00¾	0.00¾	0.00¾
19	0.00⅝	0.00⅝	0.00⅝**L**	0.00⅝
22	0.00¾	0.00¾	0.00¾	0.00¾
23	0.00¾	0.00¾	0.00¾	0.00¾
24				0.00¾**N**
25	**HOLIDAY**			
26				0.00¾**N**
29				0.00¾**N**
30				0.00¾**N**
31				0.00¾**N**

87Jul Strike 2.20

Dec	Open	High	Low	Close
1				0.01½**N**
2	0.01¼	0.01¼**H**	0.01⅛	0.01⅛
3				0.01⅛**N**
4				0.01⅛**N**
5				0.01⅛**N**
8				0.01 **A**
9	0.00¾	0.00¾	0.00¾	0.00¾
10				0.00¾**N**
11	0.00½	0.00½	0.00½**L**	0.00½
12				0.00½**N**
15				0.00½**N**
16				0.00½**N**
17				0.00½**N**
18				0.00½**N**
19				0.00½**N**
22				0.00½**N**
23				0.00½**N**
24				0.00½**N**
25	**HOLIDAY**			
26				0.00½**N**
29				0.00½**N**
30				0.00½**N**
31				0.00½**N**

87Jul Strike 2.30

Dec	Open	High	Low	Close
1				0.01 **N**
2				0.01 **N**
3				0.01 **N**
4				0.01 **N**
5				0.01 **N**
8				0.00¾**A**
9	0.00⅝	0.00⅝**H**	0.00⅝**L**	0.00⅝
10				0.00⅝**N**
11				0.00⅜**A**
12				0.00⅜**N**
15				0.00⅜**N**
16				0.00⅜**N**
17				0.00⅜**N**
18				0.00⅜**N**
19				0.00⅜**N**
22				0.00⅜**N**
23				0.00⅜**N**
24				0.00⅜**N**
25	**HOLIDAY**			
26				0.00⅜**N**
29				0.00⅜**N**
30				0.00⅜**N**
31				0.00¼**N**

87Jul Strike 2.40

Dec	Open	High	Low	Close
1	0.00½	0.00½**H**	0.00½	0.00½
2				0.00½**N**
3				0.00½**N**
4	0.00½	0.00½	0.00½	0.00½
5				0.00½**N**
8				0.00½**N**
9				0.00⅜**A**
10				0.00⅜**N**
11				0.00¼**A**
12				0.00¼**N**
15				0.00¼**N**
16				0.00¼**N**
17				0.00¼**N**
18				0.00¼**N**
19				0.00¼**N**
22				0.00¼**N**
23				0.00¼**N**
24				0.00¼**N**
25	**HOLIDAY**			
26				0.00¼**N**
29				0.00¼**N**
30				0.00¼**N**
31	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call volume of sales Reported in contracts—Future 87Jul

Dec	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1				3**L**	11	8			30**H**	52
2			84	133	29	20	4			270
3			158	145**H**	56	128**H**				487
4			180	70	143	9			7**L**	409
5			478**H**	32	155**H**	2				667**H**
8			3**L**	27	65	4				99
9			28	25	11		9**H**			73
10			63	17	31	6		1**H**		118
11			70	82	46	1**L**	3**L**			202
12			280	91	37					408
15			61	21	4**L**	6				92
16			60	8	51	7				126
17			13	27	30					70
18	1**L**	5	69	34	55	2				166
19	2**H**	21	11	5	15	5				59
22		2**L**	12	5	8	5				32
23		9	32	25	14	6				86
24		14	3	5	6					28
25	**HOLIDAY**									
26			13	14						27**L**
29	1		12	4	130					147
30		87**H**	62	30	25					204
31	2	20	4	85					8	119
TOTAL	6	158	1,696	888	922	209	16	1	45	3,941

Call open contracts Reported in contracts—Future 87Jul

Dec	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1			213**L**	697**L**	684**L**	455	285**H**	120**H**	83**H**	2,537**L**
2			242	737	694	445**L**	285	120	83	2,606
3			337	766	708	497**H**	285	120	83	2,796
4			488	822	792	479	285	120	83	3,069
5			880	825	884	479	285	120	83	3,556
8			882	829	866	483	285	120	83	3,548
9			903	831	875	483	276	120	83	3,571
10			936	825	897	484	276	119**L**	83	3,620
11			949	788	874	484	276	119	83	3,573
12			1,168	813	877	484	276	119	83	3,820
15			1,209	805	875	488	276	119	83	3,855
16			1,213	809	885	495	276	119	83	3,880
17			1,210	808	904	494	276	119	83	3,894
18	1**L**	5**L**	1,229	802	892	494	273**L**	119	83	3,898
19	3	24	1,230	805	877	494	273	119	83	3,908
22	3	24	1,235	804	877	494	273	119	83	3,912
23	3	31	1,253	827	885	494	273	119	83	3,968
24	3	33	1,256	832	881	488	273	119	83	3,968
25	**HOLIDAY**									
26	3	33	1,264	838	881	488	273	119	83	3,982
29	4	33	1,272**H**	841	946	488	273	119	83	4,059
30	4	116	1,257	843	971**H**	488	273	119	83	4,154
31	6**H**	136**H**	1,258	855**H**	971	488	273	119	83	4,189**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Sep Strike 1.80

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30	0.08½	0.08½H	0.08½	0.08½
31	0.07½	0.07½	0.07½L	0.07½

87Sep Strike 1.90

Dec	Open	High	Low	Close
1	0.12½	0.12½H	0.12	0.12 A
2	0.10	0.10	0.10	0.10
3				0.09½A
4				0.09½A
5				0.08½A
8				0.08½N
9				0.07½A
10				0.07½N
11				0.07½N
12	0.06½	0.06½	0.06½	0.06½
15				0.06½N
16				0.06½N
17				0.06 A
18				0.05 A
19				0.04½B
22				0.04½N
23				0.04½N
24				0.05 B
25	HOLIDAY			
26				0.05 N
29				0.04½B
30				0.05 B
31	0.04¼	0.04¼	0.04¼L	0.04¼

87Sep Strike 2.00

Dec	Open	High	Low	Close
1				0.09 N
2				0.08½A
3				0.08 A
4	0.07	0.07 H	0.07	0.07
5				0.07 N
8				0.07 N
9				0.06 A
10				0.06 N
11	0.05	0.05	0.05	0.05
12	0.04⅛	0.04¼	0.04	0.04
15	0.04	0.04	0.04	0.04
16				0.04 N
17				0.03½A
18	0.03	0.03	0.03	0.03
19				0.02½B
22				0.02½N
23				0.02½N
24	0.02¾	0.03	0.02¾L	0.03 B
25	HOLIDAY			
26				0.03⅛B
29				0.02¼B
30				0.02½B
31				0.02½N

87Sep Strike 2.10

Dec	Open	High	Low	Close
1				0.06½N
2				0.06½N
3	0.05	0.05 H	0.05	0.05
4				0.04½A
5				0.04½N
8				0.04½N
9				0.04 A
10				0.03¾A
11				0.03 A
12	0.02¾	0.02¾	0.02¾	0.02¾
15				0.02¾N
16				0.02¾N
17	0.02	0.02	0.02 L	0.02
18				0.02 N
19				0.02 N
22				0.02 N
23				0.02 N
24				0.02 N
25	HOLIDAY			
26				0.02 N
29				0.01¾A
30				0.01¾N
31				0.01½B

87Sep Strike 2.20

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9	0.03	0.03 H	0.03 L	0.03
10				0.03 N
11				0.03 N
12				0.02 A
15				0.02 N
16				0.02 N
17				0.01½A
18				0.00½N
19				0.00½N
22				0.00½N
23				0.00½N
24				0.00½N
25	HOLIDAY			
26				0.00¾B
29				0.00¾N
30				0.00¾N
31				0.00⅞B

Call volume of sales Reported in contracts—Future 87Sep

Dec	1.80	1.90	2.00	2.10	2.20	TOTAL
1						
2		23H				23H
3		2		2		4
4		1L	1L			2
5						
8						
9					1H	1L
10						
11			4			4
12		15	1	1L		17
15			13H			13
16			1			1
17				5H		5
18			1			1
19						
22						
23						
24			6			6
25	HOLIDAY					
26						
29						
30	5L					5
31	15H	2				17
TOTAL	20	43	27	8	1	99

Call open contracts Reported in contracts—Future 87Sep

Dec	1.80	1.90	2.00	2.10	2.20	TOTAL
1		71L	66L	15L		152L
2		94H	66	15		175
3		73	66	17		156
4		72	66	17		155
5		72	66	17		155
8		72	66	17		155
9		72	66	17	1H	156
10		72	66	17	1	156
11		72	68	17	1	158
12		72	69	18	1	160
15		72	79	18	1	170
16		72	79	18	1	170
17		72	79	23H	1	175
18		72	80	23	1	176
19		72	80	23	1	176
22		72	81	23	1	177
23		72	81	23	1	177
24		72	87	23	1	183
25	HOLIDAY					
26		72	87	23	1	183
29		72	87	23	1	183
30	5L	72	92H	23	1	193
31	15H	74	92	23	1	205H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Dec Strike 1.70

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18	0.15	0.16½	0.14⅞L	0.16½B
19	0.17	0.17 H	0.16	0.16¼B
22				0.17½A
23				0.16½N
24				0.17 B
25	HOLIDAY			
26				0.18 B
29	0.17	0.17	0.16¾	0.16¾
30				0.16½A
31				0.16½N

87Dec Strike 1.80

Dec	Open	High	Low	Close
1				0.20½N
2				0.18¼A
3				0.16½A
4	0.15	0.15 H	0.15	0.15
5				0.15 N
8				0.15 N
9				0.14½B
10	0.13½	0.14	0.13½	0.14 B
11	0.13	0.13	0.13	0.13
12	0.12	0.12½	0.12	0.12½B
15	0.13	0.13	0.13	0.13
16				0.13 N
17	0.12	0.12	0.11½	0.12 B
18	0.10½	0.10½	0.10½L	0.10½
19	0.10½	0.10½	0.10½	0.10½
22				0.12 A
23				0.12 N
24	0.11	0.12½	0.11	0.12½B
25	HOLIDAY			
26				0.12¾A
29	0.11¼	0.11¾	0.11	0.11¾B
30				0.11½A
31	0.10½	0.11	0.10½	0.11

87Dec Strike 1.90

Dec	Open	High	Low	Close
1	0.15	0.15 H	0.14	0.14
2				0.13 A
3	0.11½	0.11½	0.11½	0.11½
4	0.09½	0.11	0.09½	0.10½
5				0.10½N
8	0.10	0.10½	0.10	0.10½
9	0.10	0.10	0.10	0.10
10	0.09	0.09½	0.09	0.09½B
11	0.09	0.09	0.08¾	0.08¾
12	0.08½	0.08½	0.08	0.08
15	0.08	0.08	0.07¾	0.08
16	0.08	0.08	0.08	0.08
17	0.07¼	0.07⅜	0.07¼	0.07⅜B
18	0.06¾	0.06¾	0.06¾	0.06¾
19	0.06½	0.06¾	0.06½L	0.06¾B
22	0.07	0.07	0.07	0.07
23				0.07 N
24	0.07	0.07½	0.07	0.07½
25	HOLIDAY			
26	0.07⅛	0.07½	0.07⅛	0.07½
29	0.07½	0.07½	0.07½	0.07½
30	0.07	0.07¼	0.06¾	0.07¼B
31	0.07	0.07	0.07	0.07

87Dec Strike 2.00

Dec	Open	High	Low	Close
1	0.10	0.10 H	0.10	0.10
2	0.09	0.09	0.08½	0.08½
3	0.07	0.07	0.07	0.07
4	0.07	0.07	0.07	0.07
5	0.07	0.07	0.07	0.07
8				0.07 N
9				0.07 N
10				0.07 N
11	0.06	0.06	0.06	0.06
12	0.05½	0.05½	0.05½	0.05½
15				0.05½N
16				0.05½N
17	0.05	0.05	0.04½	0.04½
18	0.04½	0.04½	0.04 L	0.04 A
19	0.04	0.04	0.04	0.04
22				0.04¾B
23				0.04½A
24	0.04½	0.04½	0.04½	0.04½
25	HOLIDAY			
26				0.05 B
29				0.04¾A
30	0.04½	0.04½	0.04½	0.04½
31	0.04½	0.04½	0.04	0.04

87Dec Strike 2.10

Dec	Open	High	Low	Close
1	0.06½	0.07¼H	0.06½	0.07¼B
2	0.06¾	0.06¾	0.06¾	0.06¾
3				0.06 A
4	0.06	0.06	0.06	0.06
5				0.06 N
8				0.05 A
9	0.04	0.04½	0.04	0.04½
10	0.05	0.05	0.05	0.05
11				0.05 N
12	0.05	0.05	0.04¾	0.04¾A
15				0.04½A
16				0.04½N
17	0.03½	0.03½	0.03½	0.03½
18				0.03 A
19				0.03 N
22	0.03	0.03	0.03	0.03
23	0.03	0.03	0.03	0,03
24				0.03 N
25	HOLIDAY			
26				0.03 N
29				0.02½B
30				0.02¼B
31	0.02½	0.02½	0.02¼L	0.02¼A

87Dec Strike 2.20

Dec	Open	High	Low	Close
1				0.05 A
2				0.05 A
3	0.04	0.04 H	0.04	0.04
4				0.04 N
5				0.04 N
8				0.04 N
9				0.04 A
10				0.04 N
11				0.03 A
12				0.03 N
15				0.03 N
16				0.03 N
17				0.03 N
18				0.02 A
19				0.02 N
22				0.02 N
23				0.02 N
24				0.02 N
25	HOLIDAY			
26				0.02 N
29				0.02 N
30	0.02	0.02	0.02 L	0.02
31				0.02 N

Call volume of sales Reported in contracts—Future 87Dec

Dec	1.70	1.80	1.90	2.00	2.10	2.20	TOTAL
1			7	1L	3		11
2			3	32H	10		45
3			2	2		10H	14
4		2	54	5			61
5			2	1	20		23
8			1L				1L
9			60		70H		130
10		50H	40		40		130
11		25	33	4			62
12		20	2	20			42
15			33	22	5		60
16		2	41				43
17		6		12	1L		19
18	83H	5	1	5			94
19	6L	11	25	2			44
22			318H				318H
23			51		9		60
24		1L	2		2		5
25	HOLIDAY						
26			6	4			10
29	6	50	16				72
30			27	16		5L	48
31		11	1		15		27
TOTAL	95	183	725	126	175	15	1,319

Call open contracts Reported in contracts—Future 87Dec

Dec	1.70	1.80	1.90	2.00	2.10	2.20	TOTAL
1			26L	10L	113L	40L	189L
2			28	40	123	40	231
3			30	41	123	50H	244
4		2L	62	44	123	50	281
5		2	62	45	130	50	289
8		2	63	45	130	50	290
9		2	88	45	173	50	358
10		52	120	45	193	50	460
11		77	147	47	193	50	514
12		97	148	55	193	50	543
15		97	180	57	196H	50	580
16		99	217	57	196	50	619
17		105	177	59	156	50	547
18	75L	105	178	64	156	50	628
19	77	116	203	66	156	50	668
22	77	116	516	66	156	50	981
23	77	116	567	66	160	50	1,036
24	77	116	567	66	162	50	1,038
25	HOLIDAY						
26	77	116	572	70	162	50	1,047
29	83H	166	588	70	162	50	1,119
30	83	166	613	81H	162	50	1,155
31	83	167H	614H	81	177	50	1,172H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close $ per bushel

86Mar Strike 2.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 2.10

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9	0.00¼	0.00¼H	0.00⅛L	0.00⅛A
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7				0.00⅛N
8				0.00⅛N
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛A
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.00⅜	0.00⅜H	0.00⅜	0.00⅜
3	0.00⅜	0.00⅜	0.00⅜	0.00⅜
6	0.00¼	0.00¼	0.00¼	0.00¼
7	0.00¼	0.00¼	0.00⅛L	0.00⅛
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9				0.00⅛N
10				0.00⅛N
13	0.00⅛	0.00⅛	0.00⅛	0.00⅛
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16				0.00⅛N
17				0.00⅛A
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24	0.00⅛	0.00¼	0.00⅛	0.00¼
27	0.00¼	0.00¼	0.00¼	0.00¼
28	0.00¼	0.00⅜	0.00¼	0.00¼
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30				0.00⅛N
31				0.00⅛N

86Mar Strike 2.40

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.01⅝		0.01⅝	0.01⅜	0.01½	
3	0.01⅜		0.01⅝	0.01¼	0.01½	
6	0.01¼		0.01½	0.01⅛	0.01⅜	
7	0.01		0.01	0.00¾	0.00⅞	
8	0.00⅞		0.01	0.00⅞	0.00⅞	
9	0.00⅞		0.00⅞	0.00¾	0.00¾	
10	0.00¾		0.00¾	0.00⅝	0.00⅝	
13	0.00⅞		0.01	0.00⅝	0.01	
14	0.01⅜		0.01½	0.01	0.01	
15	0.00¾		0.00¾	0.00⅜	0.00⅜	
16	0.00¼		0.00½	0.00¼L	0.00½	
17	0.00⅝		0.00⅝	0.00⅜	0.00⅜	
20	0.00⅝		0.00⅝	0.00¼	0.00¼	
21	0.00¼		0.00⅜	0.00¼	0.00⅜	
22	0.00¼		0.00⅜	0.00¼	0.00⅜	
23	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
24	0.00¼		0.02⅛	0.00¼	0.02⅛B	
27	0.02¼		0.02½H	0.02	0.02½	0.02⅜
28	0.02		0.02	0.01⅜	0.01⅜	
29	0.01	0.01¼	0.01¾	0.01	0.01½	
30	0.00⅝		0.01	0.00⅝	0.01	
31	0.01		0.01	0.01	0.01	

86Mar Strike 2.50

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.05½		0.05¾	0.05⅜	0.05½	
3	0.05¾		0.05⅞	0.05½	0.05½	
6	0.05¼		0.05⅝	0.05¼	0.05½	
7	0.05		0.05	0.04¼	0.04½	
8	0.04½		0.04½	0.04¼	0.04½	
9	0.04		0.04½	0.03⅞	0.03⅞	
10	0.04		0.04¼	0.04	0.04¼	
13	0.04¾		0.05¼	0.04½	0.05¼	
14	0.06		0.06¼	0.04⅞	0.04⅞	0.05
15	0.04		0.04	0.03½	0.03½	
16	0.03⅛		0.03¾	0.03 L	0.03¾	
17	0.04		0.04	0.03¼	0.03¾	
20	0.04¼		0.04¼	0.03¼	0.03¼	
21	0.03⅛		0.03⅝	0.03	0.03⅝	
22	0.03½	0.03⅜	0.03½	0.03	0.03⅜	
23	0.03¼		0.04	0.03¼	0.04	
24	0.04		0.09¼H	0.04	0.09¼	
27	0.09¼		0.09¼	0.08½	0.09 B	
28	0.07¼	0.07½	0.07¾	0.07⅛	0.07¼A	
29	0.06⅞		0.07½	0.06⅞	0.07⅛	
30	0.05¼		0.06¼	0.05¼	0.06¼B	
31	0.07		0.07⅛	0.07	0.07 A	

86Mar Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.13 N
3				0.13½B
6				0.13½N
7				0.12 N
8				0.12 N
9				0.11½N
10				0.12 N
13				0.14¼N
14				0.13¾A
15				0.11 N
16				0.11½A
17	0.11½	0.11¾	0.11¼L	0.11½
20				0.10¾N
21				0.12¼N
22				0.12½A
23				0.12½N
24	0.17	0.19 H	0.17	0.19 B
27				0.19 N
28	0.17	0.17	0.17	0.17
29				0.16¾N
30	0.14½	0.14½	0.14½	0.14¼A
31				0.16½A

86Mar Strike 2.70

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.22¾N
3				0.23¼N
6				0.23½N
7				0.22 N
8				0.21½N
9				0.21 N
10				0.21½N
13				0.24¼N
14				0.23¼N
15				0.21 N
16				0.21½N
17				0.21½N
20				0.20¾N
21				0.22¼N
22				0.22 N
23				0.22¼N
24				0.29 B
27				0.29 N
28				0.26 N
29				0.26¾N
30				0.24¼N
31				0.26 N

86Mar Strike 2.80

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.32¾N
3				0.33¼N
6				0.33½N
7				0.32 N
8				0.31½N
9				0.31 N
10				0.31½N
13				0.34¼N
14				0.33¼N
15				0.31 N
16				0.31½N
17	0.31¾	0.31¾H	0.31½L	0.31½
20				0.30¾N
21				0.32¼N
22				0.32 N
23				0.32¼N
24				0.39 B
27				0.39 N
28				0.36 N
29				0.36¾N
30				0.34¼N
31				0.36 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86Mar

Jan	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	TOTAL
1	HOLIDAY									
2				2L	65	193				250
3			13H	5	35	191				244
6			4L	20	119	59				202
7				144	303	22				469
8				10	54	62				126
9	20H	7H	5		68	8				108
10					38	95				133
13				79	77	61				217
14				18	77	62				157
15				2	46	71				119
16					170	133				303
17					27	104	1L		2H	134
20				5	27	28				60
21				5	111	137				253
22					151	85				236
23				2	108	39				149
24				165H	191	194H	1			551
27				101	710H	117				928H
28				74	104	22	6H			206
29				2	179	49				230
30				4	113	2L				119
31					14L	7	2			23L
TOTAL	20	7	22	638	2,787	1,741	10		2	5,227

Put open contracts Reported in contracts—Future 86Mar

Jan	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	TOTAL
1	HOLIDAY									
2	1,313L	761L	818H	1,056	2,691	1,587L	310	10H	11H	8,557
3	1,313	761	818	1,056	2,690	1,609	310	10	11	8,578
6	1,313	761	818	1,071	2,692	1,647	310	10	11	8,633
7	1,313	761	818	1,136H	2,629	1,662	310	10	11	8,650
8	1,313	761	818	1,033	2,607	1,634	310	10	11	8,497L
9	1,333H	768H	818	1,033	2,612	1,631	310	10	11	8,526
10	1,313	761	818	1,033	2,639	1,676	310	10	11	8,571
13	1,313	761	818	1,040	2,596L	1,686	310	10	11	8,545
14	1,313	761	818	1,031	2,625	1,685	310	10	11	8,564
15	1,313	761	818	1,030	2,625	1,687	310	10	11	8,565
16	1,313	761	818	1,031	2,659	1,738	310	10	11	8,651
17	1,313	761	818	1,031	2,683	1,775	310	10	11	8,712
20	1,313	761	818	1,031	2,672	1,777	310	10	11	8,703
21	1,313	761	818	1,029	2,657	1,844H	310	10	9L	8,751
22	1,313	761	818	1,029	2,641	1,805	310	10	9	8,696
23	1,313	761	818	1,030	2,714	1,825	310	10	9	8,790
24	1,313	761	818	1,060	2,689	1,800	311H	10	9	8,771
27	1,313	761	818	963L	3,097H	1,747	310	10	9	9,028
28	1,313	761	818	1,001	3,093	1,744	310	8L	9	9,057H
29	1,313	761	818	1,000	3,071	1,701	310	8	9	8,991
30	1,313	761	818	1,000	3,093	1,697	310	8	9	9,009
31	1,313	761	818	1,000	3,096	1,699	297L	8	9	9,001

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 2.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86May Strike 2.10

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86May Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.00⅜	0.00⅜	0.00⅜L	0.00⅜
3				0.00⅜N
6				0.00⅜N
7				0.00⅜N
8				0.00¼A
9				0.00¼N
10				0.00¼N
13	0.00½	0.00½	0.00½	0.00½
14	0.00⅜	0.00⅜	0.00⅜	0.00⅜
15				0.00⅜N
16				0.00⅜N
17				0.00⅜N
20				0.00⅜N
21	0.00⅜	0.00⅜	0.00⅜	0.00⅜
22				0.00⅜N
23				0.00⅜N
24	0.00½	0.00½	0.00½	0.00½
27				0.01 B
28	0.00⅞	0.00⅞H	0.00¾	0.00¾A
29	0.00¾	0.00¾	0.00¾	0.00¾
30	0.00¾	0.00¾	0.00⅝	0.00⅝B
31				0.00⅝N

86May Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.01	0.01	0.01	0.01
3	0.01	0.01	0.01	0.01
6	0.01	0.01⅛	0.01	0.01⅛
7	0.01	0.01	0.01	0.01
8				0.00¾A
9				0.00¾N
10	0.00¾	0.00¾	0.00¾L	0.00¾
13	0.00⅞	0.00⅞	0.00⅞	0.00⅞
14	0.00⅞	0.00⅞	0.00⅞	0.00⅞
15				0.00⅞N
16				0.00⅞N
17	0.00¾	0.00¾	0.00¾	0.00¾
20				0.00¾N
21	0.00¾	0.00¾	0.00¾	0.00¾
22	0.00¾	0.00¾	0.00¾	0.00¾
23				0.00¾N
24	0.01	0.01¼	0.01	0.01¼
27	0.01⅜	0.02¼H	0.01⅜	0.02¼
28	0.01⅜	0.02¼	0.01¾	0.01¾A
29	0.02	0.02¼	0.02	0.02 A
30	0.01¾	0.01¾	0.01¾	0.01¾
31	0.02	0.02	0.01¾	0.01¾

86May Strike 2.40

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.02	0.02½	0.02	0.02¼
3	0.02½	0.02½	0.02¼	0.02½
6				0.02½N
7				0.02 A
8	0.02	0.02⅛	0.02	0.02
9	0.02¼	0.02¼	0.02⅛	0.02¼
10	0.02	0.02	0.02	0.02
13	0.02¼	0.02¼	0.02¼	0.02¼
14	0.02½	0.02½	0.02¼	0.02½
15	0.02	0.02	0.02	0.02
16	0.01½	0.02	0.01½L	0.02
17	0.02½	0.02½	0.01¾	0.01⅞
20	0.02	0.02	0.01⅞	0.01⅞
21	0.01¾	0.01⅞	0.01¾	0.01⅞
22	0.01⅞	0.02	0.01⅞	0.02
23	0.02¼	0.02½	0.02¼	0.02½
24	0.02½	0.04	0.02½	0.04 B
27	0.04½	0.05½	0.04½	0.05¼
28	0.04½	0.06¼H	0.04½	0.05¼
29	0.05	0.05½	0.05	0.05¼
30	0.05	0.05	0.04½	0.05
31				0.05 N

86May Strike 2.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.06	0.06	0.05¾	0.05¾
3	0.06	0.06	0.06	0.06
6	0.06½	0.06½	0.06	0.06
7	0.05½	0.05½	0.05¼	0.05¼
8				0.05¼N
9	0.05¼	0.05½	0.05	0.05
10	0.05	0.05	0.05	0.05
13	0.05½	0.05½	0.05½	0.05½
14	0.06¼	0.06½	0.05¾	0.05¾
15	0.05½	0.05½	0.05	0.05¼
16	0.05	0.05½	0.04¾	0.05¼B
17	0.05½	0.05½	0.05	0.05
20	0.05½	0.05½	0.04½L	0.04½A
21	0.04¾	0.05¼	0.04¾	0.05¼B
22	0.05	0.06	0.05	0.06
23	0.06	0.06¼	0.06	0.06
24	0.07¾	0.08	0.07¼	0.08
27	0.08½ 0.08¾	0.10	0.08½	0.10
28	0.10	0.10½	0.09¼	0.10 A
29	0.10½	0.10¾	0.10½	0.10¾B
30	0.11 0.10¾	0.11 H	0.09½	0.09¾
31	0.10	0.10¼	0.10	0.10¼B

86May Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.11¼N
3				0.11¾N
6				0.11¾N
7				0.11½A
8				0.11¼A
9				0.11¼N
10				0.11 A
13	0.11½	0.11½	0.11½	0.11½
14				0.11½N
15	0.11	0.11	0.10½	0.10½A
16	0.10	0.10	0.10 L	0.10
17				0.10 N
20				0.10 N
21				0.11 B
22				0.11¼B
23	0.11¾	0.12	0.11¾	0.12
24				0.16½N
27	0.17¼	0.17½	0.17¼	0.17½
28	0.17½	0.17¾H	0.17½	0.17¾B
29				0.17¾N
30				0.17¾N
31				0.17¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86May

Jan	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**							
2			11	5	86	22		124
3			4	1**L**	66	26		97
6				20		19		39
7				5		20		25
8					343			343
9					44	34		78
10				5	8	55		68
13			1**L**	200**H**	1**L**	15		217
14			1	1	41	44	2**L**	89
15					7	28	2	37
16					210	261	11	482
17				12	21	13	5	51
20					3	17		20**L**
21			10	6	64	114		194
22				4	23	282**H**		309
23					183	126		309
24			10	34	789**H**	82	10	925**H**
27				8	172	20	14**H**	214
28			21**H**	32	83	8**L**		144
29			5	14	77	21	2	119
30			4	7	56	13		80
31				25	13	40		78
TOTAL			67	379	2,290	1,260	46	4,042

Put open contracts Reported in contracts—Future 86May

Jan	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**							
2	327**H**	91**H**	218**L**	724	1,083	380**L**	48**L**	2,871**L**
3	327	91	218	723	1,066**L**	400	48	2,873
6	327	91	218	738	1,066	405	48	2,893
7	327	91	218	743	1,066	406	48	2,899
8	327	91	218	743	1,325	406	48	3,158
9	327	91	218	743	1,364	410	48	3,201
10	327	91	218	748**H**	1,364	454	48	3,250
13	327	91	218	748	1,365	461	48	3,258
14	327	91	219	748	1,370	481	48	3,284
15	327	91	219	748	1,370	475	49	3,279
16	327	91	219	748	1,161	728	58	3,332
17	327	91	219	748	1,149	740	58	3,332
20	327	91	219	748	1,150	751	58	3,344
21	327	91	224	748	1,122	834	58	3,404
22	327	91	224	747	1,128	1,004	58	3,579
23	327	91	224	747	1,264	1,119	58	3,830
24	327	91	234	744	1,224	1,136	68	3,824
27	327	91	234	744	1,380	1,139	69**H**	3,984
28	327	91	234	744	1,417	1,144	69	4,026
29	327	91	239**H**	742	1,420	1,120	69	4,008
30	327	91	235	738	1,447**H**	1,142	69	4,049
31	327	91	235	720**L**	1,446	1,181**H**	69	4,069**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Jul Strike 2.20				86Jul Strike 2.30				86Jul Strike 2.40			
Jan	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.00¾N	0.01¾	0.01¾	0.01¾	0.01¾	0.03¾	0.03⅞	0.03⅝	0.03⅞
3				0.00¾N				0.01¾N	0.04	0.04⅛	0.04	0.04⅛
6				0.00¾N	0.02¼	0.02¼	0.01¾	0.01¾	0.04½	0.04½	0.04	0.04¼
7				0.00¾N	0.01½	0.01½	0.01½L	0.01½	0.03½	0.03½	0.03½	0.03½
8				0.00⅝N	0.01½	0.01½	0.01½	0.01½	0.03½	0.03½	0.03½	0.03½
9				0.00⅝N				0.01½N	0.03½	0.03½	0.03½	0.03½
10				0.00⅝N	0.01¾	0.01¾	0.01½	0.01½				0.03½N
13				0.00⅝N	0.01½	0.01¾	0.01½	0.01¾	0.04	0.04	0.03½	0.04
14				0.00⅝N	0.02¼	0.02¼	0.01¾	0.01¾	0.04½	0.04½	0.04	0.04
15	0.00⅝	0.00⅝	0.00⅝L	0.00⅝	0.01½	0.01¾	0.01½	0.01½	0.03¾	0.03¾	0.03½	0.03½
16				0.00⅝N				0.01½N	0.03	0.03½	0.02¾L	0.03½
17	0.00⅝	0.00¾	0.00⅝	0.00¾				0.01½N	0.03½	0.03½	0.03⅜	0.03⅜
20	0.00⅞	0.00⅞	0.00¾	0.00⅞				0.01½N	0.03½	0.03½	0.03½	0.03½
21	0.01	0.01	0.01	0.01	0.02	0.02	0.02	0.02				0.04 B
22	0.01	0.01⅛	0.01	0.01⅛	0.02	0.02	0.02	0.02	0.04¼	0.04½	0.04¼	0.04½
23	0.01⅛	0.01⅛	0.01⅛	0.01⅛	0.02⅜	0.02⅜	0.02⅜	0.02⅜	0.05	0.05	0.04¾	0.05
24	0.01¼	0.01½	0.01¼	0.01½	0.02½	0.03	0.02½	0.03	0.05½	0.06	0.05½	0.06
27	0.02	0.02½H	0.02	0.02½	0.03¼	0.03¾	0.03¼	0.03¾	0.06¾	0.07¼	0.06¾	0.07¼
28	0.02	0.02¼	0.02	0.02¼	0.05	0.05 H	0.04	0.04	0.07	0.09¾H	0.07	0.08
29	0.02¼	0.02¼	0.02¼	0.02¼	0.04¼	0.04½	0.04	0.04¼B	0.08¼	0.08½	0.08	0.08¼
30	0.02	0.02¼	0.02	0.02¼	0.04	0.04½	0.04	0.04½	0.08	0.08	0.07	0.07¾
31	0.02¼	0.02¼	0.02	0.02	0.04⅜	0.04⅜	0.03¾	0.04	0.08½	0.08½	0.07¼	0.07½A

	86Jul Strike 2.50				86Jul Strike 2.60				86Jul Strike 2.70			
Jan	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.07¼	0.07¼	0.06¾	0.07				0.12¼B				0.19 N
3	0.07¼	0.08	0.07¼	0.08 B				0.12¾B				0.20¼N
6	0.07¾	0.08¼	0.07¾	0.08	0.14½	0.14½	0.14	0.14 A				0.20 N
7	0.07½	0.07½	0.07	0.07 B	0.12¾	0.12¾	0.12¾	0.12¾				0.19½N
8	0.07	0.07¼	0.07	0.07¼				0.12¾N				0.19½N
9	0.07	0.07	0.07	0.07	0.13	0.13	0.12½	0.12½A				0.19½N
10	0.07	0.07	0.07	0.07				0.12½N				0.19½N
13	0.07¼	0.07¾	0.07	0.07¾	0.12½	0.12¾	0.12½	0.12¾B				0.19¾N
14	0.08½	0.08½	0.07½	0.07½	0.14½	0.14½	0.13	0.13				0.19¾N
15	0.07	0.07	0.06¾	0.07	0.11¾	0.11¾	0.11¾	0.11¾				0.19 N
16	0.06¾	0.07	0.06½L	0.06½	0.11¼	0.12	0.11¼L	0.12				0.19¼N
17	0.07¼	0.07¼	0.07	0.07¼	0.12½	0.12½	0.12¼	0.12¼	0.19¾	0.19¾	0.19¾L	0.19¾
20	0.07½	0.07½	0.07	0.07				0.12¼N				0.19¾N
21	0.07½	0.08	0.07½	0.08 B	0.13¼	0.13⅜	0.13¼	0.13⅜				0.21 N
22	0.08	0.08¾	0.07¾	0.08½	0.14⅛	0.14¼	0.14⅛	0.14¼				0.22 B
23	0.09	0.09¼	0.08½	0.09¼B				0.14½B				0.22½B
24	0.10	0.10¾	0.10	0.10¾				0.18 B				0.27 N
27	0.11¼	0.12	0.11¼	0.12 B	0.18	0.18¾	0.17¾	0.18¾B				0.27½N
28	0.12	0.14¼H	0.12	0.14 A	0.19	0.21½H	0.19	0.21½				0.28 B
29	0.14	0.14	0.13¾	0.13¾	0.20½	0.20½	0.20½	0.20½	0.28½	0.28½H	0.28½	0.28½
30	0.12½	0.14	0.12½	0.13¾	0.19	0.19½	0.19	0.19½B				0.27½N
31	0.14¼	0.14¼	0.12⅞	0.13 A				0.19½N	0.28	0.28	0.28	0.28

	86Jul Strike 2.90				86Jul Strike 3.00			
Jan	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY			
2				0.37½N				0.47½N
3				0.39½N				0.49½N
6				0.39 N				0.49 N
7				0.37½N				0.47½N
8				0.37 N				0.47 N
9				0.36¼N				0.46¼N
10				0.37¼N				0.47¼N
13				0.38¼N				0.48¼N
14				0.38¼N				0.48¼N
15				0.37 N				0.47 N
16				0.38 N				0.48 N
17				0.38 N				0.48 N
20				0.38 N				0.48 N
21				0.40 N				0.50 N
22				0.41 N				0.51 N
23				0.41¾N				0.51¾N
24				0.47 N				0.57 N
27				0.47½N				0.57½N
28				0.47½N				0.57½N
29				0.48½N				0.58½N
30				0.47 N				0.57 N
31				0.46¼N				0.57¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Jul

Jan	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
1	**HOLIDAY**								
2		2	119	29					150
3			51	46					97
6		96	44	79	25				244
7		10	1**L**	6	50				67
8		8	3	8					19
9			66	23	12				101
10		1**L**		2**L**					3**L**
13		311**H**	21	287**H**	36				655
14		6	279	188	15				488
15	6	49	552	31					638
16			284	201	52				537
17	313**H**		36	59	8	1**L**			417
20	201		5	30					236
21	255	9		50	20				334
22	28	1	301	276	88				694
23	12		377	161	35				585
24	21	50	77	56					204
27	1**L**	22	23	3	11				60
28	17	72	697**H**	247	7				1,040**H**
29	1	5	225	20	101**H**	2**H**			354
30	10	9	174	79	1**L**				273
31	106	136	63	30		2			337
TOTAL	971	787	3,398	1,911	461	5			7,533

Put open contracts Reported in contracts—Future 86Jul

Jan	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
1	**HOLIDAY**								
2	61**L**	710	4,006	531**L**	353**L**	25**L**			5,686**L**
3	61	710	4,056	556	353	25			5,761
6	61	767	4,064	588	378	25			5,883
7	61	767	4,065	589	406	25			5,913
8	61	768	4,065	592	406	25			5,917
9	61	768	4,105	583	417	25			5,959
10	61	768	4,100	585	417	25			5,956
13	61	688**L**	4,111	616	433	25			5,934
14	61	695	4,167**H**	716	443	25			6,107
15	66	706	3,777	738	443	25			5,755
16	66	696	3,552	914	466	25			5,719
17	334	696	3,548	949	472	26			6,025
20	535	696	3,548	971	472	26			6,248
21	590	688	3,548	945	492	26			6,289
22	618**H**	688	3,594	1,047	570	26			6,543
23	610	688	3,710	1,174	585**H**	26			6,793
24	611	721	3,686	1,180	585	26			6,809
27	612	716	3,497**L**	1,176	577	26			6,604
28	602	782	3,601	1,360	574	26			6,945
29	603	782	3,582	1,366	562	28			6,923
30	603	783	3,682	1,387	562	28			7,045
31	609	880**H**	3,704	1,393**H**	562	30**H**			7,178**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 2.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24				
27				
28				
29	0.04	0.04 **H**	0.04 **L**	0.04
30				0.04 **N**
31				0.04 **N**

86Sep Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.03 **N**
3				0.04 **B**
6				0.04 **N**
7				0.04 **N**
8				0.04 **N**
9	0.04¼	0.04¼	0.04 **L**	0.04 **A**
10				0.04 **N**
13				0.04½**N**
14	0.06	0.06½	0.06	0.06½
15				0.06½**N**
16				0.06½**N**
17	0.08	0.08	0.08	0.08
20				0.08 **N**
21	0.07¾	0.07¾	0.07¾	0.07¾
22				0.07½**A**
23	0.07¾	0.07¾	0.07¼	0.07¼
24	0.07½	0.07½	0.07½	0.07½
27	0.08	0.08	0.08	0.08
28	0.09½	0.09½**H**	0.09½	0.09½
29	0.09	0.09	0.09	0.09
30				0.09 **N**
31	0.09¼	0.09½	0.09¼	0.09½

86Sep Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.06 **N**
3				0.06¼**B**
6				0.07¼**B**
7				0.07¼**N**
8	0.08	0.08½	0.08 **L**	0.08½
9				0.08½**N**
10				0.08½**N**
13				0.08¾**N**
14	0.12	0.12	0.12	0.12
15	0.12¼	0.12¼	0.12¼	0.12¼
16				0.12¼**A**
17	0.13	0.13	0.13	0.13
20	0.13	0.14	0.13	0.13¼
21	0.13½	0.13½	0.12¾	0.12¾**A**
22	0.13	0.13½	0.12½	0.12½**A**
23	0.13	0.13	0.12½	0.12½**A**
24	0.14	0.14½	0.14	0.14½
27				0.13½**A**
28	0.14½	0.14½	0.14½	0.14½
29	0.15	0.15 **H**	0.14½	0.14½
30				0.14½**N**
31				0.14½**B**

86Sep Strike 2.40

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.11¼**N**
3				0.13 **B**
6				0.13 **N**
7				0.13 **N**
8				0.13 **N**
9				0.13 **N**
10				0.13 **N**
13				0.13½**N**
14				0.16½**N**
15				0.16½**B**
16				0.16½**N**
17				0.18 **N**
20	0.19	0.19 **H**	0.19 **L**	0.19
21				0.19 **N**
22				0.19 **N**
23				0.19 **N**
24				0.19 **N**
27				0.19 **N**
28				0.20 **N**
29				0.21 **N**
30				0.21 **N**
31				0.21½**N**

86Sep Strike 2.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.17¼**N**
3				0.19 **N**
6				0.19 **N**
7				0.19 **N**
8				0.19 **N**
9				0.19 **N**
10				0.19 **N**
13				0.20 **N**
14				0.23½**N**
15				0.22½**N**
16				0.22½**N**
17				0.25 **N**
20	0.25½	0.25½**H**	0.25½**L**	0.25½
21				0.25½**B**
22				0.25½**N**
23				0.25½**N**
24				0.26 **N**
27				0.26 **N**
28				0.26½**N**
29				0.28 **N**
30				0.28 **N**
31				0.29 **N**

86Sep Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.24½**N**
3				0.27 **N**
6				0.27 **N**
7				0.27 **N**
8				0.27 **N**
9				0.27 **N**
10				0.27 **N**
13				0.28 **N**
14				0.31½**N**
15				0.30½**N**
16				0.30½**N**
17				0.33 **N**
20				0.34¼**N**
21	0.35½	0.35½**H**	0.34 **L**	0.34 **A**
22				0.34 **N**
23				0.34 **N**
24				0.35 **N**
27				0.35 **N**
28				0.36½**N**
29				0.38 **N**
30				0.38 **N**
31				0.39 **N**

86Sep Strike 2.70

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.33 **N**
3				0.36 **N**
6				0.36 **N**
7				0.36 **N**
8				0.36 **N**
9				0.36 **N**
10				0.36 **N**
13				0.37 **N**
14				0.41 **N**
15				0.40½**N**
16				0.40½**N**
17				0.43 **N**
20				0.44¼**N**
21				0.42 **N**
22				0.42 **N**
23	0.42¼	0.42¼**H**	0.42¼**L**	0.42¼
24				0.44 **N**
27				0.44 **N**
28				0.46½**N**
29				0.48 **N**
30				0.48 **N**
31				0.49 **N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Jan	2.00	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	**HOLIDAY**							
2								
3								
6								
7								
8			3					3**L**
9		17						17
10								
13								
14		27	31					58
15		2**L**	15					17
16								
17		3	1**L**					4
20			35**H**	8**H**	16**H**			59**H**
21		24	3	8		1**H**		36
22			7					7
23		23	6				7**H**	36
24		3	3					6
27		6						6
28		5	1					6
29	1**H**	46**H**	8					55
30								
31		39						39
TOTAL	1	195	113	16	16	1	7	349

Put open contracts Reported in contracts—Future 86Sep

Jan	2.00	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	**HOLIDAY**							
2		14**L**	31**L**	9**L**	30**H**	6**H**	1**H**	91**L**
3		14	31	9	30	6	1	91
6		14	31	9	30	6	1	91
7		14	31	9	30	6	1	91
8		14	34	9	30	6	1	94
9		23	34	9	30	6	1	103
10		23	34	9	30	6		102
13		23	34	9	30	6		102
14		45	55	9	30	6		145
15		47	66	9	30	6		158
16		47	66	9	30	6		158
17		47	67	9	30	6		159
20		47	79	17	22**L**	6		171
21		39	82	25**H**	22	5**L**		173
22		39	89	25	22	5		180
23		31	93	25	22	5		176
24		31	96	25	22	5		179
27		37	96	25	22	5		185
28		42	97	25	22	5		191
29	1**H**	81	99**H**	25	22	5		233
30	1	81	99	25	22	5		233
31	1	110**H**	99	25	22	5		262**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.90

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	0.02	0.02¼	0.02 L	0.02⅛B
27				0.02⅛N
28				0.02⅜B
29	0.03	0.03 H	0.02⅞	0.03 B
30				0.03⅛B
31				0.03⅛B

86Dec Strike 2.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.03¾B
3				0.03½N
6				0.03½N
7	0.03¾	0.03¾	0.03⅝L	0.03⅝
8				0.03⅝N
9				0.03⅝N
10				0.03⅝N
13				0.03¾B
14	0.05	0.05	0.04¾	0.05
15	0.05	0.05	0.04¾	0.04¾A
16	0.04½	0.04½	0.04½	0.04½
17	0.04½	0.05¼	0.04½	0.05 A
20				0.05 N
21	0.04¼	0.04¼	0.04¼	0.04¼
22				0.04¼N
23	0.04¼	0.04¼	0.04¼	0.04¼
24	0.04⅜	0.04⅜	0.04⅜	0.04⅜
27				0.04⅜N
28				0.05¼B
29	0.06	0.06 H	0.05¾	0.05¾
30	0.05½	0.06	0.05½	0.05¾
31	0.05¾	0.06	0.05¾	0.05¾

86Dec Strike 2.10

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.05½	0.05½	0.05¼	0.05½B
3	0.05¼ 0.05	0.07	0.05 L	0.07
6				0.07 N
7	0.07	0.07	0.06¼	0.06¼
8	0.06¼	0.06¼	0.06¼	0.06¼
9	0.06¼	0.06¼	0.06¼	0.06¼
10	0.06⅛	0.06¼	0.06⅛	0.06¼
13				0.06½N
14	0.08	0.08	0.08	0.08
15	0.08	0.08	0.07¼	0.07⅜B
16	0.07⅜	0.07½	0.07⅜	0.07½
17	0.08	0.08	0.08	0.08
20				0.08 N
21	0.07¾	0.08	0.07⅜	0.07½B
22	0.07½	0.08⅛	0.07½	0.07¾A
23				0.07¾N
24	0.08	0.08	0.08	0.08
27	0.07½	0.08	0.07½	0.08
28	0.08	0.09¼	0.08	0.08¾B
29	0.09¼	0.09⅝	0.09¼	0.09½
30	0.09½	0.09¾H	0.09½	0.09¾
31	0.09¾	0.09¾	0.09½	0.09¾A

86Dec Strike 2.20

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.09	0.09	0.09 L	0.09
3	0.09	0.11½	0.09	0.11½
6	0.11	0.11¼	0.11	0.11⅛
7	0.10½	0.10½	0.10	0.10¼
8	0.10½	0.10½	0.10½	0.10½
9	0.10	0.10	0.10	0.10
10	0.10	0.10	0.10	0.10
13	0.10½	0.10½	0.10	0.10¼B
14	0.12½	0.13½	0.12½	0.13 A
15	0.12½	0.12¾	0.12	0.12
16	0.12	0.12¼	0.12	0.12¼
17	0.13	0.13	0.12¼	0.12½
20	0.13	0.13½	0.13	0.13¼
21	0.13¼	0.13¼	0.12	0.12
22	0.12½	0.12¾	0.12¼	0.12¼A
23	0.12¼	0.12¼	0.12	0.12 A
24	0.12¼	0.13	0.11¾	0.13
27	0.13	0.13	0.12	0.12½
28	0.13	0.14	0.13	0.13½
29	0.13¾	0.14⅝	0.13¾	0.14¼B
30	0.14	0.15 H	0.14	0.14¼
31	0.14¼	0.14½	0.14	0.14½

86Dec Strike 2.30

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.13¼	0.14¼	0.13¼L	0.14¼
3	0.14½	0.16⅛	0.14¼	0.16⅛
6	0.16	0.16¾	0.15½	0.15½A
7	0.15¾	0.16	0.14½	0.14½
8	0.15½	0.15½	0.14½	0.14½
9	0.15½	0.15½	0.14	0.14
10	0.14¾	0.15	0.14½	0.14½
13	0.15	0.15¾	0.15	0.15¾
14	0.18	0.18½	0.18	0.18½
15	0.18½	0.18¾	0.17	0.18
16	0.18	0.18	0.17½	0.18 B
17	0.18½	0.18½	0.18	0.18
20	0.18½	0.18½	0.18¼	0.18¼
21	0.18½	0.18½	0.17	0.17
22	0.18¼	0.18½	0.17½	0.17½
23	0.17¼	0.17¾	0.17⅛	0.17⅛A
24	0.17½	0.17¾	0.17½	0.17¾
27	0.17½	0.18	0.17½	0.18
28	0.18	0.20	0.18	0.19½A
29	0.19¾	0.20¼	0.19¾	0.20
30	0.20	0.20½H	0.20	0.20¼
31	0.20¼	0.20¼	0.19½	0.20¼B

86Dec Strike 2.40

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.20 N
3				0.22 B
6				0.22 N
7	0.22	0.22	0.22	0.22
8	0.21½	0.21¾	0.21¼	0.21¼A
9	0.21½	0.21½	0.21 L	0.21
10				0.21 N
13				0.21¼N
14	0.24½	0.24½	0.24½	0.24½
15				0.24¼A
16				0.24¼N
17				0.24¼N
20	0.25	0.25	0.25	0.25
21	0.25	0.25	0.24	0.24
22				0.24 B
23	0.24	0.24	0.24	0.24
24	0.24	0.24	0.24	0.24
27				0.24 A
28	0.24	0.26	0.24	0.26 B
29	0.26½	0.26½H	0.26½	0.26½
30	0.26	0.26½	0.26	0.26½B
31				0.27 B

86Dec Strike 2.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.26¾	0.26¾	0.26¾L	0.26¾
3	0.27	0.28½H	0.27	0.28½B
6				0.28½N
7				0.28½N
8	0.28	0.28	0.27¾	0.27¾A
9				0.27¾N
10				0.27¾N
13				0.28 N
14				0.32 N
15				0.31½A
16				0.31½N
17				0.31¾N
20				0.32 B
21				0.32 N
22				0.32½N
23				0.31½A
24				0.31½N
27				0.31½N
28				0.33½N
29				0.34 B
30				0.34½N
31				0.35 B

86Dec Strike 2.60

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3				
6				
7	0.37	0.37 H	0.37 L	0.37
8				0.36¼N
9				0.36 A
10				0.35½A
13				0.36 N
14				0.41 N
15				0.40 N
16				0.40 N
17				0.40½N
20				0.41 B
21				0.39 N
22				0.40 N
23				0.40 N
24				0.40 N
27				0.40 N
28				0.42½N
29				0.43½B
30				0.44½N
31				0.45 B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Jan	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**								
2			21	1L	11		1L		34
3			103	150H	47		2H		302
6				10	37				47
7		45	21	14	42	3		9H	134
8			87	45	25	9	2		168
9			2	2	26	7			37
10			17	1	32				50
13				126	30				156
14		4L	16	31	20	11			82
15		10	338H	58	138H				544H
16		11	4	28	8				51
17		12	1L	24	7				44
20				47	22	20H			89
21		50	14	20	41	4			129
22			7	39	27				73
23		12		13	3L	1L			29L
24	49H	20	1	41	6	7			124
27			102	52	13				167
28		8	223	11	15	7			264
29	27L	110H	7	56	29	1			230
30		30	22	19	8	1			80
31		28	11	15	18				72
TOTAL	76	340	997	803	605	71	5	9	2,906

Put open contracts Reported in contracts—Future 86Dec

Jan	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**								
2		61L	32L	201L	538L	63L	5L		900L
3		61	128	296	582	63	5		1,135
6		61	128	299	619	63	5		1,175
7		81	140	299	645	66	5		1,236
8		81	227	311	668	73	7H		1,367
9		81	229	312	689	79	7		1,397
10		81	243	313	710	79	7		1,433
13		81	243	360	739	79	7		1,509
14		83	246	393	759	89H	7		1,577
15		93	570	433	784	89	7		1,976
16		96	572	437	789	89	7		1,990
17		97	572	461	792	89	7		2,018
20		97	572	504	811	73	7		2,064
21		87	576	520	832	76	7		2,098
22		87	581	549	856	76	7		2,156
23		99	581	563	859	77	7		2,186
24	49L	119	582	603	863	80	7		2,303
27	49	119	676	636	873H	80	7		2,440
28	49	120	873	637	871	86	7		2,643
29	76H	227	875H	660	873	86	7		2,804
30	76	237	873	672	865	86	7		2,816
31	76	253H	873	685H	865	86	7		2,845H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Mar Strike 2.00

Feb	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.10

Feb	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.20

Feb	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.30

Feb	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.40

Feb	Open	High	Low	Close
3	0.00¾	0.00¾H	0.00¼	0.00⅜
4	0.00⅜	0.00⅜	0.00¼	0.00¼
5	0.00¼	0.00¼	0.00⅛L	0.00⅛
6	0.00⅛	0.00¼	0.00⅛	0.00¼
7	0.00⅜	0.00⅜	0.00¼	0.00¼
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.50

Feb	Open	High	Low	Close
3	0.07	0.07	0.06	0.06¼
4	0.06½	0.06½	0.06	0.06½
5	0.05⅝	0.05½	0.05¼	0.05¼A
6	0.05	0.07¾	0.05 L	0.07¾B
7	0.08¼	0.09½H	0.08¼	0.09 B
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.60

Feb	Open	High	Low	Close
3				0.16¼N
4				0.16¾N
5				0.15¼N
6	0.16½	0.17¾H	0.16½L	0.17¾B
7				0.19 N
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.70

Feb	Open	High	Low	Close
3				0.26¼N
4				0.26¾N
5				0.25¼N
6				0.27¾N
7	0.29	0.29 H	0.29 L	0.29
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 2.80

Feb	Open	High	Low	Close
3				0.36¼N
4				0.36¾N
5				0.35¼N
6				0.37¾N
7				0.39 N
10				
11				
12				
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	TOTAL
3				12H	62	24				98
4					64	9L				73L
5					96	9				105
6					18L	135H	237H			390
7					692H	68		6H		766H
10										
11										
12										
13										
14										
17	HOLIDAY									
18										
19										
20										
21										
24										
25										
26										
27										
28										
TOTAL				12	932	245	237	6		1,432

Put open contracts Reported in contracts—Future 86Mar

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	TOTAL
3	1,313H	761H	818H	988H	2,719	1,694H	297H	8H	9H	8,607H
4	1,313	761	818	988	2,727H	1,687	296	8	9	8,607
5	1,313	761	818	988	2,714	1,672	266	8	9	8,549
6	1,313	761	818	988	2,710L	1,558L	114L	6L	9	8,277L
7										
10										
11										
12										
13										
14										
17	HOLIDAY									
18										
19										
20										
21										
24										
25										
26										
27										
28										

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 2.00

Feb	Open	High	Low	Close
3				0.00⅛A
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	**HOLIDAY**			
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
28				0.00⅛N

86May Strike 2.10

Feb	Open	High	Low	Close
3				0.00⅛A
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	**HOLIDAY**			
18	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
19				0.00⅛N
20				0.00⅛A
21				0.00⅛N
24				0.00⅛N
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26				0.00⅛N
27	0.00¼	0.00¼	0.00¼	0.00¼
28	0.00¼	0.00½H	0.00¼	0.00½

86May Strike 2.20

Feb	Open	High	Low	Close
3				0.00⅜N
4				0.00⅜N
5				0.00½A
6				0.00½N
7	0.00½	0.00½	0.00½	0.00½
10				0.00½N
11	0.00½	0.00½	0.00½	0.00½
12	0.00½	0.00⅝	0.00½	0.00⅝
13				0.00⅝A
14				0.00⅝N
17	**HOLIDAY**			
18	0.00⅝	0.00⅝	0.00⅝L	0.00⅝
19				0.00⅝N
20	0.00½	0.00½	0.00½	0.00½
21				0.00½N
24				0.00½N
25	0.00¾	0.00¾	0.00¾	0.00¾
26	0.01	0.01	0.01	0.01
27	0.01	0.01	0.00⅞	0.00⅞
28	0.01	0.01⅛H	0.01	0.01⅛

86May Strike 2.30

Feb	Open	High	Low	Close
3	0.01¾	0.01¾	0.01¾	0.01¾
4	0.01⅝	0.01⅝	0.01⅝	0.01⅝
5				0.01½A
6	0.01½	0.01½	0.01½	0.01½
7	0.01½	0.01½	0.01½	0.01½
10	0.01¾	0.01¾	0.01½	0.01½A
11	0.02¼	0.02⅜	0.01½	0.01⅞B
12	0.01¾	0.02	0.01¾	0.02
13	0.02¼	0.02¼	0.02	0.02
14	0.02	0.02½	0.01¾	0.02½
17	**HOLIDAY**			
18	0.02½	0.02½	0.01½	0.01¾
19	0.01¼	0.02	0.01¼L	0.02
20	0.02	0.02½	0.02	0.02½
21	0.02½	0.02½	0.02	0.02¼B
24	0.02	0.02⅜	0.02	0.02
25	0.02¼	0.02⅞	0.02¼	0.02⅞
26	0.03	0.03¾	0.02⅞	0.03¾
27	0.03¾	0.04¼	0.03½	0.04 A
28	0.03¾	0.05½H	0.03½	0.05½

86May Strike 2.40

Feb	Open	High	Low	Close
3	0.05¼	0.05¼	0.04¾	0.04¾
4	0.04⅞	0.04⅞	0.04¼	0.04¾
5	0.04½	0.04½	0.04	0.04
6	0.03¾	0.04¾	0.03¾L	0.04¾
7	0.05	0.05¼	0.04¾	0.05¼
10	0.05¼	0.05¼	0.04¾	0.04¾
11	0.05	0.05¾	0.04⅞	0.05
12	0.05	0.06	0.04¾	0.06
13	0.06	0.06½	0.06	0.06¼
14	0.06¼	0.06¾	0.05½	0.06½A
17	**HOLIDAY**			
18	0.06½	0.06½	0.05¼	0.06
19	0.05½	0.06½	0.05¼	0.06½
20	0.06¼	0.07½	0.06¼	0.07½
21	0.08	0.08	0.06¾	0.07¼ 0.07
24	0.07	0.07	0.06½	0.06¾
25	0.06½	0.08¼	0.06½	0.08
26	0.08¾	0.09½	0.08¼	0.09½
27	0.09⅝	0.10½	0.09½	0.10
28	0.09¾	0.13½H	0.09½	0.13½B

86May Strike 2.50

Feb	Open	High	Low	Close
3	0.10¼	0.10¼	0.10	0.10
4	0.09¾	0.10	0.09¾	0.10
5	0.09½	0.09½	0.08¾	0.08¾
6	0.08¾	0.09½	0.08½L	0.09½
7	0.10¾	0.11¼	0.10½	0.11
10	0.10½	0.10½	0.10½	0.10½
11	0.11	0.11¼	0.10½	0.11¼B
12	0.11¼	0.12½	0.11¼	0.12½B
13	0.12¼	0.13½	0.12¼	0.13½
14	0.13¾	0.13¾	0.13	0.13¾A
17	**HOLIDAY**			
18	0.13	0.13½	0.12½	0.12½A
19	0.12	0.13	0.12	0.13 B
20	0.14¼	0.14¾	0.14¼	0.14¾B
21	0.15	0.15	0.14¾	0.15 A
24	0.14¾	0.15¼	0.14¾	0.14¾A
25	0.15	0.16¼	0.14⅞	0.16¼B
26	0.17½	0.17¾	0.17	0.17¾B
27				0.18½N
28	0.19	0.23¼H	0.19	0.23¼B

86May Strike 2.60

Feb	Open	High	Low	Close
3				0.17¼N
4				0.17¼N
5				0.16½N
6				0.16½B
7				0.18 N
10	0.19	0.19	0.19 L	0.19
11				0.20 N
12				0.22 N
13	0.21¾	0.21¾	0.21¾	0.21¾
14				0.21½N
17	**HOLIDAY**			
18				0.20¼N
19				0.22¼N
20				0.24¼B
21				0.24½B
24				0.24 N
25	0.25½	0.25½	0.25½	0.25½
26	0.28	0.28	0.26¼	0.27¾B
27				0.28¼N
28	0.31¾	0.33¼H	0.31¾	0.33¼B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86May

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3				93	33	20		146
4				11	17	1**L**		29
5					27	33		60
6				6	27	17		50
7			6	11	161	19		197
10				2**L**	15**L**	5	2**L**	24**L**
11			10	112	132	3		257
12			22	71	95	99**H**		287
13				34	197	28	6	265
14				44	173	27		244
17	**HOLIDAY**							
18		1**L**	8	100	107	7		223
19			8	39	48	2		97
20			10	7	35	3		55
21				25	29	4		58
24				65	159	21		245
25		1	1**L**	54	201	21	2	280
26			1	81	201	22	24**H**	329
27	40**H**	6	51	125	210**H**		5	437
28		34**H**	110**H**	268**H**	77	38	10	537**H**
TOTAL	40	42	227	1,148	1,944	370	49	3,820

Put open contracts Reported in contracts—Future 86May

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3	327**L**	91**L**	235	611	1,456**L**	1,189	69**H**	3,978**L**
4	327	91	235	609	1,473	1,189	69	3,993
5	327	91	235	609	1,496	1,161	69	3,988
6	327	91	235	609	1,507	1,190**H**	69	4,028
7	327	91	234	606**L**	1,582	1,170	69	4,079
10	327	91	234	607	1,591	1,171	69	4,090
11	327	91	237	688	1,639	1,170	69	4,221
12	327	91	228	663	1,656	1,185	69	4,219
13	327	91	228	671	1,694**H**	1,160	69	4,240
14	327	91	228	687	1,626	1,161	69	4,189
17	**HOLIDAY**							
18	327	92	236	706	1,631	1,155	69	4,216
19	327	92	236	697	1,653	1,151	69	4,225
20	327	92	246	699	1,660	1,152	54	4,230
21	327	92	246	719	1,664	1,152	54	4,254
24	327	92	246	744	1,648	1,151	54	4,262
25	327	93	246	739	1,667	1,154	54	4,280**H**
26	327	93	247**H**	749	1,614	1,149	38	4,217
27	367**H**	99	206	780	1,637	1,149	37	4,275
28	367	133**H**	200**L**	845**H**	1,540	1,141**L**	32**L**	4,258

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.10

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19	0.00¾	0.00¾	0.00¾	0.00¾
20				0.00⅝**N**
21				0.00½**B**
24	0.00¾	0.00¾	0.00⅝**L**	0.00⅝
25				0.00¾**B**
26				0.00¾**B**
27				0.01 **B**
28	0.01⅛	0.01¼**H**	0.01⅛	0.01⅛**A**

86Jul Strike 2.20

Feb	Open	High	Low	Close
3	0.01⅛	0.01⅛	0.01⅛	0.01⅛
4				0.01⅛**N**
5	0.01⅜	0.01⅜	0.01⅜	0.01⅜
6	0.01¼	0.01¼	0.01¼**L**	0.01¼
7	0.01⅜	0.01⅜	0.01⅜	0.01⅜**A**
10				0.01⅜**A**
11	0.02	0.02¼	0.01⅞	0.02¼
12	0.02	0.02⅜	0.02	0.02⅜
13	0.02⅛	0.02⅜	0.02	0.02
14	0.02	0.02½	0.02	0.02½
17	**HOLIDAY**			
18	0.02½	0.02½	0.02	0.02¼
19	0.02	0.02½	0.02	0.02½
20	0.02¾	0.02¾	0.02¾	0.02¾
21	0.02½	0.02¾	0.02½	0.02¾
24	0.02½	0.02¾	0.02⅝	0.02¾
25	0.02½	0.03	0.02½	0.03
26	0.03¼	0.03½	0.02⅞	0.03½
27	0.03¼	0.03¾	0.03¼	0.03¼
28	0.03¾	0.04½**H**	0.03½	0.04½

86Jul Strike 2.30

Feb	Open	High	Low	Close
3	0.03¾	0.03¾	0.03¾	0.03¾
4	0.03¾	0.03¾	0.03½	0.03½
5	0.03¼	0.03¼	0.03¼	0.03¼
6	0.03	0.03⅜	0.03 **L**	0.03⅜
7	0.03½	0.03½	0.03½	0.03½
10	0.03¼	0.03¼	0.03	0.03
11	0.03½	0.03¾	0.03¼	0.03¾**B**
12	0.03¾	0.04¼	0.03½	0.04¼
13	0.04	0.04¾	0.04	0.04½
14	0.04¾	0.05¼	0.04½	0.05¼
17	**HOLIDAY**			
18	0.05¼	0.05⅜	0.04¾	0.04¾**A**
19	0.04⅞	0.05¼	0.04⅞	0.05¼
20	0.05¼	0.05⅞	0.05	0.05⅞**B**
21	0.06	0.06¼	0.05¾	0.06
24	0.06	0.06	0.05¾	0.05¾
25	0.05¾	0.06¼	0.05¾	0.06¼**B**
26	0.06½	0.07¼	0.06¼	0.07¼
27	0.06⅞	0.07½	0.06¾	0.06¾**A**
28	0.06¾	0.09¾**H**	0.06¾	0.09¾**B**

86Jul Strike 2.40

Feb	Open		High	Low	Close
3	0.07½		0.07½	0.07¼	0.07½
4	0.07½		0.07½	0.07	0.07
5	0.07		0.07	0.06¾	0.06¾**A**
6	0.06¾		0.07	0.06¾	0.06⅞
7	0.07		0.07⅜	0.06⅞	0.07⅛
10	0.07⅛	0.07¼	0.07¼	0.06½**L**	0.06½
11	0.07		0.08	0.06¾	0.08
12	0.08		0.08½	0.07⅞	0.08½
13	0.08½		0.09¾	0.08¼	0.09½
14	0.09½	0.10	0.10½	0.09½	0.10½
17	**HOLIDAY**				
18	0.10½		0.11	0.09¼	0.09½**B**
19	0.09		0.10	0.08½	0.10
20	0.09¾	0.10	0.11	0.09¾	0.11
21	0.12		0.12	0.11	0.11½**B**
24	0.11½		0.12	0.11½	0.11¾
25	0.11¾		0.12	0.11¼	0.12
26	0.12½		0.13¼	0.12¼	0.13¼**B**
27	0.12¾		0.14¼	0.12½	0.13¼**A**
28	0.13		0.17 **H**	0.13	0.17

86Jul Strike 2.50

Feb	Open	High	Low	Close
3	0.13	0.13	0.12½	0.12¾
4	0.12¾	0.13	0.12½	0.12¾**A**
5	0.12	0.12	0.11½	0.11½**A**
6	0.11¼	0.12¼	0.11¼**L**	0.12¼
7	0.13	0.13¼	0.12¾	0.13 **B**
10	0.13	0.13	0.12½	0.12½
11	0.14	0.14	0.13	0.13¾
12	0.13¾	0.15	0.13¾	0.15
13	0.15	0.17	0.15	0.16¾**A**
14	0.17	0.17¾	0.16	0.17¼
17	**HOLIDAY**			
18	0.18¼	0.18¼	0.16½	0.16½**B**
19	0.15½	0.17	0.15½	0.17
20	0.16¾	0.18¾	0.16¾	0.18¾**B**
21	0.20	0.20	0.19½	0.19½
24	0.19	0.19½	0.19	0.19¼
25	0.19	0.19¼	0.18¼	0.19
26	0.20	0.20½	0.20	0.20¼**B**
27	0.21	0.21½	0.20½	0.20½
28	0.21	0.25¼**H**	0.20½	0.24½

86Jul Strike 2.60

Feb	Open	High	Low	Close
3				0.19½**N**
4				0.19½**A**
5	0.18¾	0.18¾	0.18¾**L**	0.18¾
6	0.18¾	0.18¾	0.18¾	0.18¾
7	0.20	0.20¼	0.20	0.20
10	0.20½	0.20½	0.20	0.20
11				0.21¼**N**
12	0.21½	0.23	0.21½	0.23 **B**
13	0.23¼	0.25	0.23¼	0.25
14	0.25	0.26	0.25	0.26 **B**
17	**HOLIDAY**			
18	0.26	0.26¼	0.25½	0.25½**A**
19	0.25	0.25½	0.25	0.25½**B**
20	0.25¼	0.27¾	0.25¼	0.27¾
21	0.28	0.28¼	0.28	0.28 **B**
24	0.28¾	0.28¾	0.28	0.28
25				0.28½**N**
26	0.30	0.30	0.30	0.30
27	0.29	0.29	0.29	0.29
28	0.30	0.35 **H**	0.30	0.35 **B**

86Jul Strike 2.70

Feb	Open	High	Low	Close
3				0.28 **N**
4				0.28 **N**
5				0.26½**A**
6				0.27½**N**
7				0.29½**N**
10				0.29½**N**
11				0.31¼**N**
12				0.31½**B**
13				0.33¾**B**
14				0.36 **N**
17	**HOLIDAY**			
18				0.35 **A**
19				0.36 **N**
20				0.37¾**N**
21				0.37¾**N**
24				0.37½**N**
25				0.38½**N**
26				0.40 **N**
27				0.39½**N**
28				0.45 **N**

86Jul Strike 2.90

Feb	Open	High	Low	Close
3				0.46¼**N**
4				0.46¾**N**
5				0.45½**N**
6				0.47½**N**
7				0.49½**N**
10				0.49½**N**
11				0.51¼**N**
12				0.53 **N**
13				0.55 **N**
14				0.56 **N**
17	**HOLIDAY**			
18				0.55 **N**
19				0.56 **N**
20				0.57¾**N**
21				0.57¾**N**
24				0.57½**N**
25				0.58½**N**
26				0.60 **N**
27				0.59½**N**
28				0.65 **N**

86Jul Strike 3.00

Feb	Open	High	Low	Close
3				0.57¼**N**
4				0.56¾**N**
5				0.55½**N**
6				0.57½**N**
7				0.59½**N**
10				0.59½**N**
11				0.61¼**N**
12				0.63 **N**
13				0.65 **N**
14				0.66 **N**
17	**HOLIDAY**			
18				0.65 **N**
19				0.66 **N**
20				0.67¾**N**
21				0.67¾**N**
24				0.67½**N**
25				0.68½**N**
26				0.70 **N**
27				0.69½**N**
28				0.75 **N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Jul

Feb	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
3		5	20	22L	39					86L
4			61	277	55					393
5		60	10L	69	73	2				214
6		10	23	453H	99	1L				586
7		1L	52	231	84	12				380
10			63	74	9	9				155
11		20	105	301	60					486
12		12	100	47	15	15				189
13		22	149	225	31	46				473
14		14	131	364	31	6				546
17	**HOLIDAY**									
18		39	91	42	19	2				193
19	1L	4	28	46	21	1				101
20		1	99	83	76	71				330
21		2	116	71	403H	3				595
24	30H	26	145	47	15	6				269
25	2	54	166	229	180					631
26		97	253	347	5L	100H				802
27		387H	791H	52	18	10				1,258H
28	1	235	88	140	194	6				664
TOTAL	34	989	2,491	3,120	1,427	290				8,351

Put open contracts Reported in contracts—Future 86Jul

Feb	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
3		609	885L	3,724L	1,402L	562	30H			7,212L
4		609	925	3,861	1,405	562	30			7,392
5		609	935	3,864	1,476	560	30			7,474
6		609	948	4,034	1,525	561	30			7,707
7		599L	996	4,026	1,537	554	30			7,742
10		599	1,048	4,056	1,542	556	30			7,831
11		619	1,149	4,236H	1,562	556	30			8,152
12		631	1,211	4,166	1,560	564H	30			8,162
13		638	1,268	4,113	1,544	544	30			8,137
14		645	1,301	4,098	1,531	538	25L			8,138
17	**HOLIDAY**									
18		661	1,292	4,074	1,531	537	25			8,120
19	1L	661	1,303	4,078	1,527	538	25			8,133
20	1	662	1,386	4,123	1,585	520	25			8,302
21	1	662	1,433	4,077	1,754H	520	25			8,472
24	21	673	1,470	4,074	1,750	521	25			8,534
25	23	704	1,500	4,020	1,663	521	25			8,456
26	23	762	1,667	3,835	1,663	467	25			8,442
27	23	1,030	2,170H	3,841	1,661	469	25			9,219
28	24H	1,123H	2,136	3,876	1,696	453L	25			9,333H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Feb	86Sep Strike 2.00				86Sep Strike 2.10				86Sep Strike 2.20			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.04 B								0.10 B
4				0.04 N					0.10½	0.10½	0.10	0.10
5				0.04 N								0.10 N
6				0.04 N					0.10	0.10½	0.10	0.10 A
7				0.04 N	0.05½	0.05½	0.05½L	0.05½	0.10½	0.10½	0.10¼	0.10¼A
10				0.04 N	0.06	0.06	0.06	0.06	0.10	0.10	0.09½L	0.09½
11				0.04 A	0.05½	0.05½	0.05½	0.05½	0.09½	0.09½	0.09½	0.09½
12				0.04 N				0.05½N	0.10	0.10	0.10	0.10
13				0.04 N				0.06½N				0.11 B
14				0.04¼N				0.06¾N				0.11½N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0.04 B	0.08½	0.08½H	0.08½	0.08½	0.13	0.13	0.13	0.13
19	0.04	0.04	0.04 L	0.04	0.08¼	0.08¼	0.08¼	0.08¼	0.12	0.12	0.12	0.12
20				0.04 A				0.08 A	0.13½	0.13½	0.13½	0.13½
21				0.04 N				0.08 N	0.13½	0.13½	0.12½	0.12½
24	0.04¼	0.04¼H	0.04¼	0.04¼				0.08 N	0.12¾	0.13¼	0.12	0.12
25				0.04¼N				0.08 N	0.12¾	0.12¾	0.12¼	0.12¼
26				0.04¼N				0.08 N				0.13 B
27				0.04¼N	0.08	0.08	0.08	0.08	0.13	0.14¼H	0.12½	0.12½B
28				0.04¼N	0.08	0.08½	0.08	0.08½	0.12½	0.13¾	0.12½	0.13¾B

Feb	86Sep Strike 2.30				86Sep Strike 2.40				86Sep Strike 2.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.15 B				0.22 B				0.29½N
4				0.15 N				0.22 N				0.29½N
5	0.15	0.15	0.15 L	0.15				0.22 N				0.29½N
6				0.15 N	0.22	0.22	0.22 L	0.22				0.30 N
7	0.15½	0.15½	0.15½	0.15½				0.22½N				0.30¾N
10				0.14½A				0.21½N				0.30 N
11				0.15 B				0.22 B				0.30½B
12				0.15¼B				0.22½N				0.32 N
13				0.17¼B	0.26	0.26	0.26	0.26	0.34½	0.34½	0.34½L	0.34½
14				0.18 B				0.26½N				0.36½N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18	0.20	0.20 H	0.20	0.20				0.27 N				0.37 N
19	0.20	0.20	0.19½	0.19½A				0.26½N				0.36½N
20				0.20 N				0.28 N				0.37½N
21				0.20 N				0.28 N				0.37½N
24	0.19½	0.20	0.19	0.19	0.27½	0.27½H	0.27	0.27 B	0.37	0.37 H	0.37	0.37
25	0.19½	0.19½	0.19	0.19	0.27½	0.27½	0.27½	0.27½	0.37	0.37	0.37	0.37
26	0.20	0.20	0.20	0.20				0.28 N				0.37½N
27				0.20½B				0.26½N				0.36½N
28				0.21 B				0.29½N				0.40 N

Feb	86Sep Strike 2.60				86Sep Strike 2.70			
	Open	High	Low	Close	Open	High	Low	Close
3				0.39½N				0.49½N
4				0.39½N				0.49½N
5				0.39½N				0.49½N
6				0.40 N				0.50 N
7				0.41 N				0.51 N
10	0.41	0.41 H	0.41 L	0.41				0.50 N
11				0.41½B				0.51½B
12				0.42 N				0.52 N
13				0.45 N				0.55 N
14				0.46½N				0.56½N
17	HOLIDAY				HOLIDAY			
18				0.47 N				0.57 N
19				0.46½N				0.56½N
20				0.47½N				0.57½N
21				0.47½N				0.57½N
24				0.46½N				0.56½N
25				0.47 N				0.57 N
26				0.47½N				0.57½N
27				0.46½N				0.56½N
28				0.50 N				0.60 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3									
4			33						33
5				2					2
6			40**H**		4				44
7		1**L**	39	4					44
10		1	12				1**H**		14
11	1**L**	1							2
12			2						2
13					10**H**	10**H**			20
14									
17	**HOLIDAY**								
18		3	1**L**	1**L**					5
19	2	1		4					7
20			5						5
21	4		17						21
24	3		24	9	2**L**	2**L**			40
25			7	29**H**	3	3			42
26				1					1**L**
27		8	15						23
28	12**H**	71**H**	2						85**H**
TOTAL	22	86	197	50	19	15	1		390

Put open contracts Reported in contracts—Future 86Sep

Feb	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3	1**L**		110**L**	99	25**L**	22**H**	5**H**		262**L**
4	1		118	99	25	22	5		270
5	1		118	97	25	22	5		268
6	1		127	97	25	22	5		277
7	1	1**L**	166	101**H**	25	22	1**L**		317
10	1	2	166	101	25	22	1		318
11	2	2	165	101	25	22	1		318
12	2	2	163	101	25	22	1		316
13	2	2	164	101	33	22	1		325
14	2	2	164	101	33	22	1		325
17	**HOLIDAY**								
18	2	5	165	100	33	22	1		328
19	4	6	165	100	33	22	1		331
20	4	6	170	100	33	22	1		336
21	8	6	186	100	33	22	1		356
24	11	6	209	95	33	21**L**	1		376
25	11	6	212	72	36**H**	21	1		359
26	11	6	209	68**L**	33	21	1		349
27	11	14	224	68	33	21	1		372
28	21**H**	85**H**	225**H**	68	33	21	1		454**H**

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.90

Feb	Open	High	Low	Close
3				0.03⅛N
4	0.03¼	0.03½	0.03¼	0.03½
5	0.03	0.03⅛	0.03 L	0.03⅛
6	0.03¼	0.03¼	0.03¼	0.03¼
7				0.03¼N
10				0.03¼N
11				0.03¼N
12				0.03 A
13	0.04	0.04	0.04	0.04
14	0.04	0.04½	0.04	0.04½
17	HOLIDAY			
18	0.04½	0.04½	0.04½	0.04½
19	0.04½	0.04½	0.04⅜	0.04⅜
20	0.04½	0.04½	0.04½	0.04½
21	0.05	0.05 H	0.04¾	0.04¾A
24	0.04½	0.04½	0.03⅞	0.03⅞
25				0.03⅞N
26				0.04 B
27				0.04½B
28				0.04½N

86Dec Strike 2.00

Feb	Open	High	Low	Close
3	0.06	0.06	0.06	0.06
4	0.06	0.06	0.06	0.06
5	0.06¼	0.06¼	0.06	0.06
6				0.06 N
7				0.06 N
10	0.05½	0.05⅞	0.05½L	0.05½
11	0.05¾	0.06	0.05¾	0.06 B
12	0.06	0.06	0.06	0.06
13	0.06¼	0.07¾	0.06¼	0.07¾B
14	0.08	0.08¼	0.07¾	0.08¼
17	HOLIDAY			
18	0.09	0.09 H	0.08¼	0.08¼A
19	0.08	0.08	0.08	0.08
20	0.08	0.08¼	0.08	0.08¼B
21	0.08¼	0.08¼	0.08	0.08
24	0.07¼	0.07¼	0.07¼	0.07¼
25	0.07	0.07	0.07	0.07
26	0.07¾	0.07¾	0.07⅝	0.07⅝
27	0.07¼	0.08¼	0.07¼	0.08
28	0.07½	0.08	0.07½	0.08

86Dec Strike 2.10

Feb	Open	High	Low	Close
3	0.09½	0.09¾	0.09½	0.09¾
4	0.09¾	0.09¾	0.09¾	0.09¾
5	0.09¾	0.09¾	0.09 L	0.09½B
6	0.09¾	0.09¾	0.09½	0.09¾
7	0.10	0.10	0.09¾	0.10
10	0.09½	0.09½	0.09½	0.09½
11	0.09½	0.09¾	0.09	0.09¾B
12	0.09¾	0.10	0.09½	0.10
13	0.10½ 0.10¾	0.12½	0.10½	0.12½B
14	0.13	0.13¼	0.12	0.13¼
17	HOLIDAY			
18	0.13½	0.14 H	0.13½	0.13½A
19	0.13	0.13¼	0.12	0.12½A
20	0.13	0.13½	0.12¾	0.13
21	0.13¼	0.13⅛	0.12½	0.12½
24	0.12½ 0.12¼	0.12½	0.11¾	0.11¾
25	0.11½	0.11¾	0.11¼	0.11½B
26	0.12¼	0.12¼	0.12	0.12
27	0.12	0.13½	0.12	0.13 A
28	0.12½	0.13	0.12¼	0.13

86Dec Strike 2.20

Feb	Open	High	Low	Close
3	0.14¾	0.14¾	0.14½	0.14½
4	0.15	0.15	0.14⅛	0.14⅛
5	0.14¼	0.14¼	0.14 L	0.14
6	0.14¾	0.14¾	0.14½	0.14½
7	0.15	0.15	0.14¾	0.14¾
10	0.15	0.15	0.14	0.14
11	0.15	0.15	0.14	0.15
12	0.15	0.15½	0.15	0.15½
13	0.17¾	0.18	0.17¾	0.18
14	0.18½	0.19½	0.18¼	0.19 A
17	HOLIDAY			
18	0.20	0.21 H	0.19	0.19
19	0.17½	0.19	0.17½	0.19
20	0.19½	0.19½	0.19½	0.19½
21	0.18¾	0.18¾	0.18¼	0.18¼
24	0.18	0.18	0.17	0.17
25	0.17	0.17½	0.16¾	0.17
26	0.18½	0.18½	0.18½	0.18½
27	0.17¾	0.19	0.17¾	0.18½A
28	0.18½	0.18¾	0.18½	0.18¾B

86Dec Strike 2.30

Feb	Open	High	Low	Close
3				0.20¼N
4	0.21	0.21½	0.20⅝	0.20⅝A
5	0.21	0.21	0.20⅜L	0.20½
6	0.21	0.21	0.21	0.21
7	0.21¼	0.21¼	0.21¼	0.21¼
10				0.20¼A
11	0.21	0.21	0.21	0.21
12	0.21	0.22¼	0.21	0.22¼
13	0.23	0.25¼	0.22½	0.25¼
14	0.25½	0.25½	0.25½	0.25½
17	HOLIDAY			
18	0.26	0.27½H	0.25½	0.25½A
19	0.25½	0.26	0.25	0.26
20	0.26½	0.26½	0.26½	0.26½
21	0.26¼	0.26½	0.25¾	0.25¾A
24	0.25	0.25	0.23¾	0.24
25	0.24½	0.24½	0.24¼	0.24¼
26	0.25	0.25½	0.25	0.25½
27	0.25	0.26¾	0.25	0.25½A
28	0.25	0.27	0.25	0.26½A

86Dec Strike 2.40

Feb	Open	High	Low	Close
3				0.27 N
4				0.27 N
5				0.27 B
6				0.27 N
7				0.27½N
10				0.27½N
11	0.28½	0.28½	0.28½L	0.28½
12				0.28½B
13	0.31½	0.32	0.31½	0.32
14	0.33	0.33	0.33	0.33
17	HOLIDAY			
18				0.33 N
19				0.33 N
20				0.34 N
21	0.34	0.34 H	0.32½	0.32½A
24	0.32½	0.32½	0.32	0.32 A
25	0.32	0.32	0.32	0.32
26				0.33 N
27				0.32 N
28				0.33¼B

86Dec Strike 2.50

Feb	Open	High	Low	Close
3				0.35 N
4				0.35 N
5				0.35½N
6				0.35½N
7				0.36½N
10				0.35½N
11				0.36½N
12				0.36½B
13				0.42 N
14	0.41½	0.41½H	0.41½L	0.41½
17	HOLIDAY			
18				0.43 N
19				0.43 N
20				0.44 N
21				0.42½N
24				0.41 N
25				0.41 N
26				0.43 N
27				0.42 N
28				0.43 N

86Dec Strike 2.60

Feb	Open	High	Low	Close
3				0.45 N
4				0.45 N
5				0.45½N
6				0.45½N
7				0.46½N
10				0.45½N
11				0.46½N
12				0.46½N
13				0.52 N
14				0.54 N
17	HOLIDAY			
18				0.53 N
19				0.53 N
20				0.54 N
21				0.52½N
24				0.51 N
25				0.51 N
26				0.53 N
27				0.52 N
28				0.53 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Feb	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		4	6L	14					24L
4	21	42	36	19	25				143
5	15	12	139	36	25				227
6	11		7	4L	5				27
7			28	24	1L				53
10		33	9	23					65
11		20	32	18	2	1L			73
12		5	22	8	26				61
13	1L	15	7	119H	117H	3H			262
14	14	45	15	37	8	1	1H		121
17	HOLIDAY								
18	14	8	34	93	29				178
19	111H	23	155H	33	4				326
20	20	609H	49	10	2				690H
21	1	26	66	30	7	1			131
24	5	4	7	23	13	1			53
25		1L	13	23	5	1			43
26		5	43	41	114				203
27		17	47	10	17				91
28		12	16	25	12				65
TOTAL	213	881	731	590	412	8	1		2,836

Put open contracts Reported in contracts—Future 86Dec

Feb	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3	76L	250L	873L	696L	865L	86L	7H		2,853L
4	97	263	874	706	890	86	7		2,923
5	112	273	1,003	741	915	86	7		3,137
6	123	273	1,004	743	918	86	7		3,154
7	123	273	1,004	722	917	86	7		3,132
10	123	300	1,007	743	917	86	7		3,183
11	123	320	1,028	759	917	86	7		3,240
12	123	322	1,034	767	942	86	7		3,281
13	124	334	1,035	777	953	87	7		3,317
14	137	369	1,039	787	957H	88	7		3,384
17	HOLIDAY								
18	141	373	1,045	822	932	88	6L		3,407
19	149	372	1,069	822	936	88	6		3,442
20	169	906	1,099	832	935	88	6		4,035
21	170H	901	1,107	849	936	89	6		4,058
24	169	905	1,107	853	934	89	6		4,063
25	169	906	1,112	838	929	90H	6		4,050
26	169	908	1,126	869	925	90	6		4,093
27	169	918H	1,152	879	920	90	6		4,134
28	169	916	1,162H	899H	918	90	6		4,160H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close **$** per bushel

	87Mar Strike 2.20				87Mar Strike 2.30				87Mar Strike 2.40			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												
4												
5												
6												
7												
10												
11												
12	0.12	0.12¾	0.12 L	0.12¾								
13				0.14 B								
14				0.15 B								
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	0.16¾	0.16¾H	0.16¾	0.16¾	0.22½	0.22½H	0.22½L	0.22½	0.28	0.28 H	0.28 L	0.28
19				0.16¾N				0.22½N				0.28 N
20				0.16½A				0.22 A				0.28½B
21				0.16½N				0.22 N				0.28½N
24	0.16	0.16	0.16	0.16				0.22 N				0.28½N
25				0.15½A				0.21½A				0.28 A
26				0.15½N				0.21½N	0.28	0.28	0.28	0.28
27				0.15½N				0.21½N				0.28 N
28				0.15½N				0.21½N				0.28 N

Put volume of sales Reported in contracts—Future 87Mar

Feb	2.20	2.30	2.40	TOTAL
3				
4				
5				
6				
7				
10				
11				
12	31H			31
13				
14				
17	HOLIDAY			
18	3	50H	4H	57H
19				
20				
21				
24				
25	1L			1L
26				
27			4	4
28				
TOTAL	35	50	8	93

Put open contracts Reported in contracts—Future 87Mar

Feb	2.20	2.30	2.40	TOTAL
3				
4				
5				
6				
7				
10				
11				
12	31H			31L
13	31			31
14	31			31
17	HOLIDAY			
18	31	50H	4H	85H
19	31	50	4	85
20	31	50	4	85
21	31	50	4	85
24	31	50	4	85
25	31	50	4	85
26	31	50	4	85
27	31	50	2L	83
28	31	50	2	83

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 2.00

Mar	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5	0.00⅛	0.00¼H	0.00⅛L	0.00⅛A
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7				0.00⅛N
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	HOLIDAY			
31				0.00⅛N

86May Strike 2.10

Mar	Open	High	Low	Close
3	0.00¼	0.00¼	0.00¼L	0.00¼
4	0.00¼	0.00½	0.00¼	0.00½B
5	0.00¾	0.00¾H	0.00½	0.00½
6	0.00½	0.00½	0.00⅜	0.00⅜
7	0.00½	0.00½	0.00⅜	0.00⅜A
10	0.00¼	0.00¼	0.00¼	0.00¼
11	0.00¼	0.00¼	0.00¼	0.00¼
12				0.00¼N
13	0.00¼	0.00¼	0.00¼	0.00¼
14				0.00¼N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	HOLIDAY			
31				0.00⅛N

86May Strike 2.20

Mar	Open		High	Low	Close
3	0.01¾		0.01⅞	0.01⅜	0.01½
4	0.01⅛		0.02½	0.01	0.02½
5	0.02½	0.02¾	0.03¼H	0.01¾	0.01¾A
6	0.01¼		0.01½	0.01	0.01
7	0.00⅞		0.01½	0.00⅞	0.01½
10	0.01		0.01¼	0.01	0.01
11					0.01¼B
12	0.01½		0.01½	0.01½	0.01½
13					0.00⅞N
14	0.00⅝		0.00⅝	0.00½	0.00½
17	0.00½		0.00½	0.00⅜	0.00½
18	0.00⅜		0.00⅜	0.00⅜	0.00⅜
19	0.00½		0.00½	0.00½	0.00½
20	0.00⅜		0.00⅝	0.00⅜	0.00⅝
21	0.00⅜		0.00½	0.00⅜	0.00½B
24	0.00¾		0.00¾	0.00¾	0.00¾
25	0.00½		0.00½	0.00¼	0.00¼
26	0.00¼		0.00¼	0.00¼	0.00¼
27	0.00⅛		0.00⅛	0.00⅛L	0.00⅛
28	HOLIDAY				
31	0.00⅛		0.00⅛	0.00⅛	0.00⅛

86May Strike 2.30

Mar	Open		High	Low	Close
3	0.05⅝		0.06	0.04¼	0.05¼A
4	0.04½		0.07	0.04½	0.07
5	0.07½		0.08¾H	0.05¾	0.05¾A
6	0.05½	0.05¾	0.05¾	0.04½	0.04½
7	0.04¼		0.05	0.03⅞	0.04⅞
10	0.05		0.05	0.03	0.03¼
11	0.03		0.04	0.03	0.04 B
12	0.04¼		0.05	0.04¼	0.04½A
13	0.04		0.04	0.03½	0.03½
14	0.03½		0.03½	0.02¾	0.02¾
17	0.02½		0.02¾	0.02	0.02½
18	0.02¼		0.02½	0.01¾	0.01¾
19	0.02½		0.02¾	0.02	0.02
20	0.02		0.02	0.01⅞	0.02
21	0.02½		0.02¾	0.02	0.02¾
24	0.03		0.03	0.01¾	0.01¾A
25	0.01¾		0.02	0.01¾	0.01¾A
26	0.01¾		0.01¾	0.01¼	0.01¼
27	0.01½		0.02	0.01½	0.01¾
28	HOLIDAY				
31	0.01¾		0.01¾	0.01 L	0.01

86May Strike 2.40

Mar	Open		High	Low	Close
3	0.13		0.13¾	0.12	0.12 B
4	0.12	0.11½	0.15¾	0.11¼	0.15
5	0.16½		0.18¼H	0.13¾	0.13¾A
6	0.12¾		0.13½	0.11½	0.11½
7	0.11		0.12	0.10¾	0.12 A
10	0.10		0.10½	0.09¾	0.09¾A
11	0.08¾		0.10¾	0.08¾	0.10¾B
12	0.12		0.12½	0.12	0.12 A
13	0.12		0.12	0.10	0.10 A
14	0.09¼		0.09¼	0.08	0.08
17	0.07½		0.08	0.07	0.08
18					0.08 N
19	0.08		0.09	0.07¾	0.08
20	0.08		0.08	0.08	0.08
21	0.09		0.10¼	0.07¾	0.10¼B
24	0.10¾		0.11	0.09½	0.09½A
25	0.08¾		0.09	0.07¾	0.08 B
26	0.06½		0.07½	0.06½	0.06½
27	0.06½		0.07½	0.06½	0.07½
28	HOLIDAY				
31	0.08		0.08	0.06 L	0.06

86May Strike 2.50

Mar	Open	High	Low	Close
3	0.22½	0.22½	0.21	0.21
4	0.20½	0.25¼	0.20½	0.25¼
5	0.26¼	0.27¼H	0.23¼	0.23¼A
6				0.20¾A
7	0.21⅜	0.21⅜	0.21⅜	0.21⅜
10	0.19	0.19¾	0.18	0.18
11				0.19½B
12	0.21¼	0.21½	0.21	0.21 A
13				0.19 A
14	0.17½	0.18¼	0.17	0.17 A
17	0.15¼	0.17½	0.15¼L	0.16½A
18				0.15½N
19				0.16¾N
20				0.17½N
21	0.16¼	0.18¾	0.16¼	0.18¾B
24	0.19	0.19	0.19	0.19
25	0.19	0.19	0.17½	0.17½A
26	0.17	0.17	0.15½	0.15½
27	0.16¾	0.17	0.16¾	0.17
28	HOLIDAY			
31	0.17½	0.17½	0.15¼	0.15¼A

86May Strike 2.60

Mar	Open	High	Low	Close
3				0.31¾N
4				0.35 N
5				0.33¼A
6				0.30¾A
7				0.30¾N
10				0.28¼N
11				0.29¼B
12				0.30½N
13				0.29 A
14				0.26¼N
17				0.26 N
18				0.25¼N
19				0.26¾N
20				0.27½N
21	0.26¼	0.28¾H	0.26¼L	0.28¾B
24				0.28¾N
25				0.27½N
26				0.25½N
27				0.27 N
28	HOLIDAY			
31				0.25¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put volume of sales Reported in contracts—Future 86May

Mar	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		21	54	150	75	18		318
4		21	72	143	33	11		280
5	66H	60	332H	126	123	17		724H
6	15L	53	22	194	152H			436
7		163H	177	26	16	2L		384
10	30	1L	55	105	7	4		202
11		5		204H	77			286
12			7	155	27	8		197
13		14		12	4L			30L
14			13	13	54	105		185
17			13	28	23	25		89
18			20	141				161
19			3	74	136			213
20			6	24	49			79
21			1L	64	63	90	50H	268
24			1	21	6	40		68
25			11	9L	46	159H		225
26			13	12	21	124		170
27			2	35	10	17		64
28	HOLIDAY							
31			16	55	57	5		133
TOTAL	111	338	818	1,591	979	625	50	4,512

Put open contracts Reported in contracts—Future 86May

Mar	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3	367L	153L	233L	865	1,419	1,113	32H	4,182L
4	367	158	259	914	1,405	1,107	32	4,242
5	424	179	404	899	1,444H	1,102	32	4,484
6	439	196	409	820L	1,433	1,098	32	4,427
7	439	359H	505	820	1,421	1,025L	32	4,601
10	469H	359	509	885	1,414	1,026	32	4,694
11	469	354	575	993	1,433	1,026	32	4,882
12	469	354	582	1,055	1,433	1,027	32	4,952
13	469	344	582	1,059	1,433	1,026	25	4,938
14	469	344	592	1,060H	1,436	1,050	25	4,976
17	469	344	600H	1,028	1,432	1,063	25	4,961
18	469	344	580	925	1,422	1,062	25	4,827
19	469	344	577	961	1,418	1,058	25	4,852
20	469	344	583	944	1,415	1,028	25	4,808
21	469	344	582	937	1,398	1,068	20L	4,818
24	469	344	583	944	1,397	1,108	20	4,865
25	469	344	574	937	1,384	1,258	20	4,986
26	469	344	574	939	1,370	1,338H	20	5,054H
27	469	344	574	939	1,365	1,320	20	5,031
28	HOLIDAY							
31	469	344	573	940	1,347L	1,319	20	5,012

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.10

Mar	Open	High	Low	Close
3				0.01⅝N
4	0.01½	0.02	0.01½	0.02 B
5	0.02¼	0.02¼H	0.02	0.02
6	0.01¾	0.01¾	0.01⅝	0.01⅝
7				0.01⅝N
10				0.01⅝N
11				0.01½A
12				0.01½N
13	0.01¾	0.01¾	0.01½	0.01½
14	0.01½	0.01½	0.01 L	0.01⅛A
17	0.01	0.01	0.01	0.01
18				0.01 N
19	0.01¼	0.01¼	0.01¼	0.01¼
20	0.01¼	0.01⅝	0.01¼	0.01½
21	0.01¾	0.01¾	0.01½	0.01½
24	0.01⅞	0.01⅞	0.01⅞	0.01⅞
25	0.01¾	0.01¾	0.01¾	0.01¾
26				0.01¼A
27	0.01¼	0.01¼	0.01¼	0.01¼
28	HOLIDAY			
31	0.01¼	0.01¼	0.01¼	0.01¼

86Jul Strike 2.20

Mar	Open	High	Low	Close
3	0.04½ 0.05	0.05	0.03¾	0.04
4	0.04	0.05¼	0.03½	0.05¼
5	0.05¼ 0.05½	0.05¾H	0.04¾	0.04¾
6	0.04½	0.04½	0.03¾	0.03¾
7	0.03¾	0.04	0.03¼	0.04
10	0.04⅛	0.04¼	0.03¼	0.03¼
11	0.03¼	0.03¾	0.03	0.03¾
12	0.04	0.04½	0.04	0.04
13	0.04	0.04	0.03¼	0.03½
14	0.03	0.03⅛	0.02¾	0.02¾
17	0.02⅝	0.02⅝	0.02 L	0.02½A
18	0.02½	0.02½	0.02¼	0.02¼
19	0.03½	0.03½	0.02¾	0.03
20	0.03	0.03¾	0.03	0.03¾
21	0.03¾	0.04	0.03½	0.04
24	0.04⅞	0.04⅞	0.04⅜	0.04½
25	0.04	0.04	0.03⅞	0.03⅞
26	0.03½	0.03½	0.03	0.03
27	0.03	0.03⅜	0.03	0.03¼A
28	HOLIDAY			
31	0.03¼	0.03¼	0.02	0.02¼

86Jul Strike 2.30

Mar	Open	High	Low	Close
3	0.09½	0.10	0.08¾	0.08¾B
4	0.08¼	0.10¼	0.07½	0.10
5	0.10½	0.11¼H	0.09	0.09
6	0.09	0.09	0.07½	0.07⅝B
7	0.07½	0.08½	0.07½	0.08½
10	0.08¾	0.08¾	0.07¾	0.07¾A
11	0.07½	0.08¼	0.07	0.08¼
12	0.08½	0.09½	0.08½	0.08½A
13	0.08¾	0.08¾	0.07¼	0.07¼
14	0.07	0.07	0.06½	0.06½
17	0.05¾	0.06⅛	0.05 L	0.05¾
18	0.05½	0.06	0.05	0.05¾
19	0.07½	0.07½	0.06⅜	0.07
20	0.07	0.07¾	0.06½	0.07¾
21	0.08	0.08½	0.07½	0.08½
24	0.09¼	0.10	0.09¼	0.09½
25	0.09	0.09	0.08	0.08
26	0.07	0.07¼	0.06½	0.06½
27	0.07	0.07	0.06¾	0.07
28	HOLIDAY			
31	0.07¼	0.07¼	0.06	0.06½

86Jul Strike 2.40

Mar	Open	High	Low	Close
3	0.17	0.17	0.14¾	0.15½B
4	0.15⅛	0.17	0.14	0.17
5	0.17¾	0.19¼H	0.16½	0.16½
6	0.16	0.16	0.14½	0.14½A
7	0.13½	0.15	0.13½	0.15
10	0.13⅜	0.13⅞	0.13¼	0.13¼A
11	0.13	0.15	0.13	0.15 B
12	0.15⅛	0.15¾	0.15	0.15½A
13	0.14⅛	0.14¼	0.13¼	0.13¼
14	0.12¾ 0.12¼	0.12¾	0.11⅝	0.11⅝
17	0.11½	0.11¾	0.10 L	0.11¾
18	0.11¾	0.11¾	0.11⅛	0.11½B
19	0.13⅜	0.13⅜	0.12½	0.12¾
20	0.12	0.14	0.12	0.14
21				0.15¾B
24	0.17	0.17	0.17	0.17
25	0.15½	0.15¾	0.14½	0.14½
26	0.12½	0.12½	0.12½	0.12½
27	0.13	0.13½	0.13	0.13¼
28	HOLIDAY			
31				0.12¾A

86Jul Strike 2.50

Mar	Open	High	Low	Close
3	0.24¾	0.25	0.23	0.23½B
4	0.23	0.26⅜	0.23	0.26⅜
5	0.26¼	0.27½H	0.24½	0.24½
6	0.23½	0.24	0.22½	0.22½
7	0.22 0.22¼	0.23	0.21½	0.23
10	0.24	0.24	0.21	0.21 A
11	0.21	0.23	0.21	0.23 B
12	0.23½	0.24¼	0.23¼	0.23¾A
13	0.22⅛	0.22¼	0.21⅜	0.21¾A
14	0.20⅛	0.20⅛	0.19	0.19
17	0.18½	0.19¼	0.17¾L	0.19¼B
18	0.18	0.19¼	0.18	0.19
19	0.21¾	0.21¾	0.20½	0.21
20	0.20¾	0.22	0.20¾	0.22
21	0.22	0.24	0.22	0.24 B
24	0.25	0.25	0.25	0.25
25				0.23¾N
26	0.21½	0.21½	0.21¼	0.21½A
27	0.21½	0.21¾	0.21½	0.21¾
28	HOLIDAY			
31	0.21½	0.21¾	0.20½	0.20½A

86Jul Strike 2.60

Mar	Open	High	Low	Close
3				0.34 N
4	0.32	0.35¼	0.32	0.35¼B
5	0.35½	0.35½H	0.33½	0.33½
6	0.32¾	0.33	0.31¾	0.31¾A
7	0.30	0.31¾	0.30 L	0.31¾B
10				0.30½N
11	0.30½	0.32½	0.30½	0.32½B
12				0.32½N
13	0.31	0.31	0.31	0.31
14				0.28½N
17				0.28 N
18				0.28 N
19				0.30 N
20				0.31¾N
21				0.33¾N
24	0.35	0.35	0.35	0.35
25				0.33 N
26				0.31 A
27				0.32 N
28	HOLIDAY			
31				0.29¾N

86Jul Strike 2.70

Mar	Open	High	Low	Close
3	0.44½	0.44½H	0.44½	0.44½
4				0.46¼N
5				0.43½A
6				0.41¾A
7	0.41	0.41¼	0.41	0.41¼B
10	0.41¼	0.41¼	0.41¼	0.41¼
11				0.42¼B
12				0.42½N
13				0.41 N
14	0.38½	0.38½	0.38½L	0.38½
17				0.38 N
18				0.37¾N
19				0.39¾N
20				0.41¾N
21				0.43¾N
24				0.45 N
25				0.43 N
26				0.41 N
27				0.42 N
28	HOLIDAY			
31				0.39¾N

86Jul Strike 2.90

Mar	Open	High	Low	Close
3				0.63½N
4				0.66 N
5				0.63½N
6				0.61¾A
7				0.61¾N
10				0.60½N
11				0.62¼B
12				0.62½N
13				0.61 N
14				0.58 N
17				0.58 N
18				0.57¾N
19				0.59¾N
20				0.61¾N
21				0.63¾N
24				0.65 N
25				0.63 N
26				0.61 N
27				0.62 N
28	HOLIDAY			
31				0.59¾N

86Jul Strike 3.00

Mar	Open	High	Low	Close
3				0.73½N
4				0.76 N
5				0.73½N
6				0.71¾A
7				0.71¾N
10				0.70½N
11				0.72¼B
12				0.72½N
13				0.71 N
14				0.68 N
17				0.68 N
18				0.67¾N
19				0.69¾N
20				0.71¾N
21				0.73¾N
24				0.75 N
25				0.73 N
26				0.71 N
27				0.72 N
28	HOLIDAY			
31				0.69¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Futura 86Jul

Mar	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
3		661**H**	158	104	128		1**L**			1,052
4	69	214	86	53	67	3				492
5	101	165	110	84	78	47**H**				585
6	20	65	380	97	45	46				653
7		71	68	33	32	15	1			220
10		37	13	12	3**L**		2**H**			67
11		98	12	191	4					305
12		103	23	20	87	2				235
13	19	15**L**	11	4	6	1**L**				56**L**
14	20	51	6**L**	80	79		1			237
17	2**L**	35	145	291**H**	16					489
18		61	62	4	11					138
19	100	323	116	52	72					663
20	144**H**	25	31	8	74					282
21	5	28	62		50					145
24	5	25	253	10	4					297
25	2	177	19	16		1				215
26		107	14	2**L**	5					128
27	17	28	10	7	73					135
28	**HOLIDAY**									
31	5	110	897**H**		160**H**					1,172**H**
TOTAL	509	2,399	2,476	1,068	994	115	5			7,566

Put open contracts Reported in contracts—Future 86Jul

Mar	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
3	24**L**	1,147	2,105	3,893**H**	1,773	437**H**	25**H**			9,404
4	91	1,111	2,113	3,890	1,808	437	25			9,475
5	191	1,081	2,082	3,833	1,847**H**	399	25			9,458
6	211	1,084	2,324	3,757	1,840	419	25			9,660**H**
7	211	1,070	2,306	3,740	1,802	389	25			9,543
10	211	1,080	2,311	3,734	1,800	374	23**L**			9,533
11	211	1,071	2,309	3,776	1,799	374	23			9,563
12	211	1,041**L**	2,307	3,773	1,800	376	23			9,531
13	222	1,048	2,301	3,763	1,792	373**L**	23			9,522
14	224	1,067	2,302	3,756	1,820	373	23			9,565
17	224	1,072	2,084	3,666	1,480	373	23			8,922
18	224	1,065	2,060	3,654	1,468	373	23			8,867
19	324	1,178	1,967	3,607	1,442**L**	373	23			8,914
20	430	1,183	1,981	3,336	1,511	373	23			8,837**L**
21	431	1,200	1,964**L**	3,336	1,510	373	23			8,837
24	436	1,195	2,020	3,336	1,505	373	23			8,888
25	435	1,223	2,024	3,340	1,505	373	23			8,923
26	435	1,299	2,022	3,323	1,500	373	23			8,975
27	445	1,311**H**	2,017	3,321	1,539	373	23			9,029
28	**HOLIDAY**									
31	449**H**	1,280	2,421**H**	3,319**L**	1,458	373	23			9,323

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 1.90

Mar	Open	High	Low	Close
3				
4				
5				
6				
7	0.01¾	0.02 H	0.01¾L	0.02
10				0.02 N
11				0.02 N
12				0.02 N
13				0.02 N
14				0.02 N
17				0.02 N
18				0.01¾B
19				0.03 B
20				0.03 N
21				0.03 N
24				0.03¾B
25				0.03¾N
26				0.03½A
27				0.02¾A
28	HOLIDAY			
31	0.02	0.02	0.02	0.02

86Sep Strike 2.00

Mar	Open	High	Low	Close
3	0.05½	0.05½	0.05½	0.05½
4				0.05½N
5	0.06	0.06	0.06	0.06
6				0.06 N
7				0.06 N
10				0.06 N
11				0.06 N
12				0.05½A
13				0.05 A
14				0.05 N
17	0.04½	0.04½	0.04 L	0.04
18	0.04¼	0.04¼	0.04	0.04
19	0.05	0.05	0.05	0.05
20				0.05½B
21	0.05½	0.06	0.05½	0.06
24	0.06½	0.06½H	0.06½	0.06½
25				0.06½A
26				0.05½A
27	0.05	0.05	0.05	0.05
28	HOLIDAY			
31	0.04¾	0.04¾	0.04¾	0.04¾

86Sep Strike 2.10

Mar	Open	High	Low	Close
3	0.09½	0.10	0.09½	0.09½
4				0.09½N
5	0.10	0.10	0.10	0.10
6	0.10¼	0.10¼	0.10	0.10
7				0.09½A
10	0.09½	0.09½	0.09	0.09 A
11				0.09 N
12				0.09 N
13	0.07¾	0.08	0.07¾L	0.08
14	0.08	0.08⅛	0.08	0.08⅛B
17	0.08	0.08	0.07¾	0.07¾B
18				0.07¾N
19	0.10½	0.13 H	0.10½	0.12
20	0.10	0.11	0.10	0.11
21	0.11	0.11	0.11	0.11
24	0.12	0.12	0.11	0.11 A
25				0.10½A
26				0.09½A
27				0.08½A
28	HOLIDAY			
31	0.09½	0.09½	0.08¾	0.08¾

86Sep Strike 2.20

Mar	Open	High	Low	Close
3				0.14⅝B
4	0.15⅝	0.16½	0.15⅝	0.15½
5	0.16	0.16	0.15½	0.15½
6	0.15⅝	0.16	0.14½	0.14½A
7	0.14½	0.14¾	0.14½	0.14¾
10	0.14¾	0.14¾	0.13½	0.13½
11	0.14	0.14	0.14	0.14
12	0.14½	0.14½	0.14	0.14
13	0.14	0.14	0.12½	0.12½
14	0.12½	0.12½	0.11½L	0.11½
17	0.12	0.12	0.12	0.12
18	0.12½	0.12¾	0.12¼	0.12¼
19	0.16¼	0.16¼	0.16	0.16
20	0.16	0.16¼	0.16	0.16¼B
21				0.17 B
24	0.18	0.18 H	0.17	0.17
25	0.16¾	0.16¾	0.16	0.16
26	0.15	0.15	0.15	0.15
27	0.15	0.15	0.14	0.14
28	HOLIDAY			
31				0.14 B

86Sep Strike 2.30

Mar	Open	High	Low	Close
3				0.21 B
4				0.21½B
5	0.23	0.23	0.23	0.23
6	0.24	0.24 H	0.23½	0.23½A
7	0.21½	0.21½	0.21½	0.21½
10				0.21 N
11				0.21 N
12				0.20½N
13				0.19 N
14	0.18½	0.18½	0.17½L	0.17½
17	0.17¾	0.17¾	0.17¾	0.17¾
18	0.18¾	0.18¾	[illegible]	0.18¾
19				0.21 N
20	0.21½	0.23½	0.21½	0.23½
21				0.24 B
24				0.24½B
25				0.24 N
26				0.22 A
27				0.21 A
28	HOLIDAY			
31				0.21 B

86Sep Strike 2.40

Mar	Open	High	Low	Close
3				0.29½B
4				0.30½N
5				0.31 N
6				0.30 B
7				0.30 N
10				0.29¼A
11				0.29¼N
12				0.28½N
13				0.26 N
14				0.25 N
17				0.25 B
18				0.25 N
19				0.29 N
20	0.30	0.30½H	0.30 L	0.30½B
21				0.31 N
24				0.31½N
25				0.31 N
26				0.31 N
27				0.29½A
28	HOLIDAY			
31				0.29½N

86Sep Strike 2.50

Mar	Open	High	Low	Close
3				0.40 N
4				0.40½N
5				0.41 N
6				0.38½N
7				0.39 B
10				0.38 N
11				0.39 N
12				0.38 N
13				0.35½N
14				0.34½N
17				0.35 B
18				0.35 N
19				0.39½B
20				0.40 B
21				0.41 N
24				0.41½B
25				0.41 N
26				0.39½N
27				0.38½A
28	HOLIDAY			
31				0.38½N

86Sep Strike 2.60

Mar	Open	High	Low	Close
3				0.50 N
4				0.50½N
5				0.51 N
6				0.48½N
7				0.49 N
10				0.48 N
11	0.47	0.48¾	0.47 L	0.48¾B
12				0.48 N
13	0.49	0.49 H	0.49	0.49
14				0.44½N
17				0.45 N
18				0.45 N
19				0.49½N
20				0.50½N
21				0.51 N
24				0.51½N
25				0.51 N
26				0.49½N
27				0.48½N
28	HOLIDAY			
31				0.48½N

86Sep Strike 2.70

Mar	Open	High	Low	Close
3				0.60 N
4				0.60½N
5				0.61 N
6				0.58½N
7				0.59 N
10				0.58 N
11				0.58¾N
12				0.58 N
13				0.55½N
14				0.54½N
17				0.55 N
18				0.55 N
19				0.59½N
20				0.60½N
21				0.61 N
24				0.61½N
25				0.61 N
26				0.59½N
27				0.58½N
28	HOLIDAY			
31				0.58½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Mar	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3		5	26							31
4				31						31
5		2	5	5	5					17
6			4	9	2					15
7	10H			4	2					16
10			1L	29						30
11				2L				77H		79
12				12						12
13			2	27				1L		30
14			6	18	1L					25
17		4	21	5	10					40
18		3		25	2					30
19		1L	106H	109H						216H
20			22	31	25H	16H				94
21		7H	2							9
24		3	7	27						37
25				15						15
26										
27		2		27						29
28	HOLIDAY									
31	2L	1	2	2						7L
TOTAL	12	28	204	378	47	16		78		763

Put open contracts Reported in contracts—Future 86Sep

Mar	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
3		26L	108L	225L	68	33H	21H	1L		482
4		26	108	226	68	33	21	1		483
5		28	108	225	63	33	21	1		479L
6		28	110	230	63	33	21	1		486
7	10L	28	110	236	59	33	21	1		498
10	10	28	110	245	59	33	21	1		507
11	10	28	110	243	59	33	21	1		505
12	10	28	110	255	59	33	21	1		517
13	10	28	108	271	59	33	21	2H		532
14	10	28	108	286	58	33	21	2		546
17	10	28	129	288	60	33	21	1		570
18	10	28	129	303	56L	33	21	1		581
19	10	27	217	404	56	33	21	1		769
20	10	27	215	435	72H	33	21	1		814
21	10	29	213	435	72	33	21	1		814
24	10	29	222H	455	72	33	21	1		843
25	10	29	222	460	72	33	21	1		848
26	10	29	222	460	72	33	21	1		848
27	10	31H	222	481H	72	33	21	1		871H
28	HOLIDAY									
31	12H	27	221	479	68	33	21	1		862

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.80

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21	0.02¼	0.02½	0.02¼L	0.02½
24	0.03	0.03 H	0.03	0.03
25	0.03	0.03	0.02¾	0.02¾
26				0.02¼A
27				0.02 A
28	**HOLIDAY**			
31				0.02 N

86Dec Strike 1.90

Mar	Open	High	Low	Close
3	0.04½	0.04½	0.04½	0.04½
4	0.04⅝	0.05¼	0.04⅝	0.05¼
5	0.05	0.05	0.05	0.05
6	0.05¼	0.05¼	0.04⅝	0.04⅝
7	0.04½	0.04¾	0.04½	0.04¾B
10	0.04¼	0.04¼	0.04¼	0.04¼
11	0.04¼	0.04⅝	0.04¼	0.04⅝B
12	0.04½	0.04½	0.04½	0.04½
13				0.04½A
14	0.04	0.04	0.04	0.04
17	0.03¾	0.03¾	0.03¾L	0.03¾
18				0.04¼B
19	0.05¾	0.06	0.05¾	0.05⅞A
20	0.06	0.06¼	0.06	0.06¼A
21	0.06	0.06½H	0.06	0.06½
24	0.06½	0.06½	0.06½	0.06½
25	0.06	0.06	0.06	0.06
26	0.05	0.05	0.04¾	0.04¾
27	0.04¾	0.05	0.04½	0.04½
28	**HOLIDAY**			
31	0.05	0.05	0.04¼	0.04½

86Dec Strike 2.00

Mar	Open		High	Low	Close	
3	0.08		0.08	0.07¾	0.08	
4	0.08½		0.08¾	0.08	0.08	0.08¼
5	0.08½		0.08½	0.08½	0.08½	
6	0.09¼		0.09¼	0.08¼	0.08¼	
7	0.08¼		0.08½	0.08¼	0.08¼B	
10	0.08		0.08	0.08	0.08	
11	0.07¾		0.08¼	0.07¾	0.08¼	
12	0.08¼		0.08¼	0.08¼	0.08¼	
13	0.08¼		0.08¼	0.06 L	0.06	
14	0.07		0.07	0.07	0.07	
17					0.07 N	
18	0.07¾		0.07¾	0.07⅝	0.07⅝A	
19	0.09		0.10¼	0.09	0.10	
20	0.09¾		0.10	0.09¾	0.10 B	
21	0.10½	0.10	0.10¾	0.10	0.10¾	
24	0.11		0.11 H	0.10½	0.10¾	
25	0.10		0.10	0.09¾	0.09¾	
26	0.09¼		0.09¼	0.08	0.08	
27	0.08		0.08½	0.07¾	0.08	
28	**HOLIDAY**					
31	0.08½		0.09	0.08½	0.09	

86Dec Strike 2.10

Mar	Open		High	Low	Close	
3	0.13½		0.13½	0.13½	0.13½	
4	0.13½		0.14	0.13½	0.13½	
5	0.13¾		0.13¾	0.13¾	0.13¾	
6	0.14½		0.14½	0.14	0.14	
7	0.13½		0.14	0.13½	0.14	
10	0.14		0.14	0.12½	0.12½	
11	0.12¾		0.13½	0.12½	0.13½	
12	0.13½		0.13½	0.12½	0.12½	
13	0.12¾		0.12¾	0.10¾	0.11	
14	0.11⅛		0.11½	0.11	0.11¼	
17	0.11		0.11¼	0.10½L	0.11¼	
18	0.11	0.11¼	0.12	0.10¾	0.12	
19	0.14	0.14½	0.15¼	0.14	0.15	
20	0.15		0.16¼	0.15	0.16¼	
21	0.16½		0.17	0.16	0.17	
24	0.17¾		0.17¾H	0.15⅝	0.16	0.15¾
25	0.15½		0.15½	0.15	0.15	
26	0.14		0.14	0.13	0.13½	
27	0.14		0.14	0.14	0.14	
28	**HOLIDAY**					
31	0.14½		0.14½	0.13¾	0.14	

86Dec Strike 2.20

Mar	Open	High	Low	Close
3	0.18¾	0.19	0.18¾	0.19 B
4	0.18¾	0.19¾	0.18¾	0.19½
5				0.19½N
6	0.19½	0.20½	0.19	0.19
7	0.19	0.19½	0.18¾	0.19½
10	0.18½	0.18½	0.18½	0.18½
11	0.18½	0.19	0.18½	0.19 B
12	0.19	0.19	0.18½	0.18¾
13	0.19	0.19	0.16¾	0.16¾A
14	0.16½	0.17	0.16½	0.16½A
17	0.16	0.16	0.15½L	0.15½
18	0.17	0.17½	0.17	0.17½
19	0.21¾	0.21¾	0.21½	0.21½
20	0.21½	0.21½	0.21¼	0.21¼
21	0.21¾	0.23 H	0.21¾	0.22½
24	0.23	0.23	0.22½	0.22½
25	0.22	0.22	0.21	0.21
26	0.20	0.20	0.20	0.20
27				0.20 N
28	**HOLIDAY**			
31	0.21½	0.21½	0.20	0.20 A

86Dec Strike 2.30

Mar	Open	High	Low	Close
3				0.26½N
4	0.27	0.27½	0.27	0.27
5	0.27	0.27	0.27	0.27
6	0.27	0.28½	0.26	0.26 A
7	0.24¾	0.25	0.24¾	0.25
10	0.25½	0.25½	0.25¼	0.25¼A
11				0.26 B
12	0.26½	0.26½	0.25	0.25
13	0.23	0.23¼	0.23 L	0.23¼
14	0.23	0.23½	0.23	0.23½
17	0.23½	0.23½	0.23	0.23
18	0.24¼	0.24¼	0.24¼	0.24¼
19	0.28	0.28¾	0.28	0.28¾
20	0.28½	0.28½	0.28¼	0.28¼A
21	0.29	0.29	0.29	0.29
24	0.30	0.30 H	0.30	0.30
25	0.30	0.30	0.29	0.29
26	0.27	0.27	0.27	0.27
27	0.28	0.28	0.28	0.28
28	**HOLIDAY**			
31				0.27½A

86Dec Strike 2.40

Mar	Open	High	Low	Close
3				0.34 N
4				0.34 N
5				0.34 N
6				0.34 B
7	0.34	0.34	0.33¾	0.33¾A
10				0.33 N
11				0.33½N
12				0.33¼B
13				0.30½N
14	0.32	0.32	0.32	0.32
17				0.31 A
18	0.31	0.31	0.31 L	0.31
19				0.35 N
20	0.36	0.37½H	0.36	0.37½B
21				0.39 B
24				0.37½N
25				0.37½A
26				0.36½N
27				0.36½N
28	**HOLIDAY**			
31	0.36	0.36½	0.36	0.36¼A

86Dec Strike 2.50

Mar	Open	High	Low	Close
3				0.44 N
4	0.43½	0.43½H	0.43½	0.43½
5				0.44 N
6				0.44 N
7				0.43 A
10				0.41 N
11				0.43 N
12				0.41 N
13				0.38½N
14				0.39½N
17				0.39 A
18	0.39¾	0.39¾	0.39¾L	0.39¾
19				0.46 N
20				0.47½N
21				0.48 N
24				0.47 N
25				0.47½N
26				0.46½N
27				0.46½N
28	**HOLIDAY**			
31				0.46 N

86Dec Strike 2.60

Mar	Open	High	Low	Close
3				0.54 N
4				0.53½N
5				0.54 N
6				0.54 N
7				0.54 N
10				0.51 N
11				0.53 N
12				0.51 N
13				0.48½N
14				0.48½N
17				0.48½N
18				0.50½N
19				0.56 N
20				0.57½N
21				0.58 N
24				0.57 N
25				0.57½N
26				0.56½N
27				0.56½N
28	**HOLIDAY**			
31				0.56 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Mar	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		3	10	2L	1L					16L
4		9	574H	136	8	28		1L		756H
5		1L	53	52		1L				107
6		4	55	6	28	48				141
7		2	6	6	16	3	1L			34
10		3	6	20	19	30				78
11		31	15	26	6					78
12		1	1L	2	5	93H				102
13			32	109	8	9				158
14		5	5	71	74H	21	1			177
17		2		17	3	20				42
18			11	143H	36	6	50H	50H		296
19		3	64	51	6	11				135
20		20	7	11	25	31	10			104
21	5L	30	24	20	19	2				100
24	75H	14	298	57	15	5				464
25	23	2	9	7	16	4				61
26		15	467	30	7	10				529
27		8	435	6		1				450
28	**HOLIDAY**									
31		57H	36	26	13		1			133
TOTAL	103	210	2,108	798	305	323	63	51		3,961

Put open contracts Reported in contracts—Future 86Dec

Mar	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3		172L	908L	1,163	900H	917	90L	6L		4,156L
4		179	1,458	1,266	894	944H	90	6		4,837
5		179	1,405	1,316H	893	916	90	6		4,805
6		179	1,457	1,140L	869	912	90	6		4,653
7		179	1,463	1,140	871	909	91	6		4,659
10		182	1,466	1,154	869	893	91	6		4,661
11		182	1,479	1,162	873	893	91	6		4,686
12		182	1,480	1,162	874	898	91	6		4,693
13		182	1,497	1,188	875	905	91	6		4,744
14		187	1,497	1,190	807L	891L	92	6		4,670
17		187	1,487	1,196	810	905	92	6		4,683
18		187	1,478	1,248	819	911	141H	16H		4,800
19		189	1,490	1,243	821	920	141	16		4,820
20		209	1,485	1,228	846	931	135	16		4,850
21	5L	233	1,486	1,236	854	933	135	16		4,898
24	80	237	1,727	1,230	865	918	135	16		5,208
25	103H	237	1,730H	1,233	873	920	134	16		5,246H
26	103	237	1,587	1,247	880	914	134	16		5,118
27	103	241	1,586	1,253	880	915	124	16		5,118
28	**HOLIDAY**									
31	103	295H	1,525	1,244	893	915	122	16		5,113

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 2.20				87Mar Strike 2.30				87Mar Strike 2.40			
Mar	Open	High	Low	Close	Open	High	Low	Close	Open	high	Low	Close
3				0.15½N				0.21½N				0.28 N
4				0.16 B				0.21½B				0.28 N
5				0.16 N				0.21½N				0.28 N
6	0.16⅛	0.16⅛H	0.16⅛L	0.16⅛	0.24	0.24 H	0.23½L	0.23½A				0.28 N
7				0.16⅛N				0.23½N				0.28 N
10				0.16⅛N				0.23 A				0.28 N
11				0.16⅛N				0.23 N				0.28 N
12				0.16 A				0.23 N				0.28 N
13				0.15 A				0.22 A				0.28 A
14				0.15 N				0.22 N				0.28 N
17				0.15 A				0.22 A				0.28 N
18				0.15 N				0.22 N				0.28 N
19				0.18½B				0.25 B				0.30 B
20				0.18½N				0.25 N				0.30 N
21				0.18½N				0.25½B				0.30 N
24				0.19 B				0.25½N				0.30 N
25				0.19 N				0.25½N				0.30 N
26				0.18½A				0.25½N				0.30 N
27				0.18 A				0.25½N				0.30 N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				0.18 N				0.25½B				0.30 B

Put volume of sales Reported in contracts—Future 87Mar

Mar	2.20	2.30	2.40	TOTAL
3				
4				
5				
6	1H	50H		51H
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	**HOLIDAY**			
31				
TOTAL	1	50		51

Put open contracts Reported in contracts—Future 87Mar

Mar	2.20	2.30	2.40	TOTAL
3	31H	50	2H	83
4	31	50	2	83
5	31	50	2	83
6	31	80H	2	113H
7	31	80	2	113
10	31	80	2	113
11	31	80	2	113
12	31	30L	2	63L
13	31	30	2	63
14	31	30	2	63
17	31	30	2	63
18	31	30	2	63
19	31	30	2	63
20	31	30	2	63
21	31	30	2	63
24	31	30	2	63
25	31	30	2	63
26	31	30	2	63
27	31	30	2	63
28	**HOLIDAY**			
31	31	30	2	63

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 2.00

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.10

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛H
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.20

Apr	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2				0.00⅛N
3				0.00⅛N
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7				0.00⅛N
8				0.00⅛N
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.30

Apr	Open		High	Low	Close
1	0.01		0.01	0.00½	0.00⅝
2	0.00⅝		0.00⅝	0.00⅝	0.00⅝
3	0.00⅝		0.00⅝	0.00⅝	0.00⅝B
4	0.01		0.01	0.00½	0.00¾
7	0.00⅝		0.00⅝	0.00½	0.00½
8	0.00⅜		0.00½	0.00¼L	0.00⅜
9	0.00¾		0.02½	0.00⅝	0.02½
10	0.02¼	0.02½	0.02¾H	0.01¼	0.02
11	0.02		0.02¾	0.01¼	0.02
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					

86May Strike 2.40

Apr	Open	High	Low	Close
1	0.06¼	0.06½	0.04½L	0.04½A
2	0.04½	0.05½	0.04½	0.04½A
3	0.06½	0.06½	0.06½	0.06½
4	0.06½	0.07½	0.06	0.07 A
7	0.06¾	0.07¼	0.05¼	0.05¼A
8	0.05	0.07½	0.05	0.07¼
9	0.07¾	0.11½	0.07¾	0.11½B
10	0.11½	0.12½H	0.10¼	0.11¾B
11	0.11¼	0.12½	0.11¼	0.12
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.50

Apr	Open	High	Low	Close
1	0.15½	0.15½	0.13½L	0.13½A
2	0.13½	0.15¼	0.13½	0.14 A
3	0.16	0.16	0.16	0.16
4	0.17¼	0.17¼	0.15½	0.16¾A
7	0.17	0.17	0.15¼	0.15¼A
8	0.15¾	0.17¼	0.15¾	0.17
9	0.17½	0.21½	0.17½	0.21½B
10	0.21¼	0.22½H	0.20¾	0.21¾B
11	0.21¾	0.22½	0.21¼	0.22½A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 2.60

Apr	Open	High	Low	Close
1				0.23½N
2				0.24 N
3				0.26 N
4	0.27	0.27 H	0.25½L	0.26¾A
7				0.25 A
8				0.27 B
9				0.31½B
10				0.31¾B
11				0.32 B
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

H = high L = low A = asked B = bid N = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86May

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1			200H	60	30	6		296
2			6	15	34	10		65
3				15	2L	2L		19L
4			15	147	75	13	15H	265
7				12L	51	3		66
8				24	63	15		102
9			4L	112	228H	50H		394H
10		135H		224H	21	13		393
11				114	23	9		146
14								
15								
16								
17								
18								
21								
22								
23								
24								
25								
28								
29								
30								
TOTAL		135	225	723	527	121	15	1,746

Put open contracts Reported in contracts—Future 86May

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	469H	344H	757H	94[illegible]	1,355H	1,314H	20H	5,202H
2	469	344	757	936	1,332	1,305	20	5,163
3	469	344	757	931	1,329	877	20	4,727
4	469	344	742	865	1,329	655	20	4,624
7	469	344	742	867	1,278	852	20	4,572
8	469	344	742	872	1,266	824	20	4,537
9	469	344	742	799	1,178	784	20	4,336
10	429L	344	740L	783L	1,135L	209L	20	3,660L
11								
14								
15								
16								
17								
18								
21								
22								
23								
24								
25								
28								
29								
30								

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.00

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9	0.01	0.01	0.00⅞	0.00⅞
10	0.00⅞	0.01	0.00⅞	0.01
11	0.00⅞	0.01⅛	0.00¾	0.01⅛
14				0.01⅛N
15	0.01¼	0.01¼	0.01⅛	0.01⅛
16	0.01⅜	0.01⅜	0.01⅛	0.01⅜
17	0.01¼	0.01¼	0.01¼	0.01¼
18	0.01⅜	0.01½	0.01⅜	0.01½
21	0.01½	0.02 H	0.01½	0.01¾
22	0.01½	0.01½	0.01¼	0.01⅜
23	0.01⅜	0.01⅜	0.01	0.01¼
24	0.01⅜	0.01⅜	0.01⅛	0.01¼
25	0.01¼	0.01¼	0.01¼	0.01¼
28				0.01⅛N
29	0.01	0.01	0.00⅝	0.00¾
30	0.00¼	0.00¼	0.00¼L	0.00¼

86Jul Strike 2.10

Apr	Open		High	Low	Close
1					0.01 A
2					0.01 N
3					0.01¼B
4					0.01¼N
7	0.01		0.01	0.00⅞L	0.01
8	0.01		0.01	0.01	0.01
9	0.01	0.01⅛	0.02⅝	0.01	0.02⅝
10	0.02½	0.02⅝	0.03¼	0.02¼	0.02¾
11	0.02⅝		0.02¾	0.02¼	0.02¾
14	0.02¾		0.03	0.02¾	0.02¾
15	0.02½		0.02¾	0.02½	0.02¾
16	0.02¾		0.04 H	0.02½	0.04
17	0.04		0.04	0.03¼	0.03¼
18	0.03¼	0.03	0.03⅝	0.02¾	0.03¼
21	0.03¼		0.03¾	0.03¼	0.03½
22	0.03¾		0.03¾	0.02¾	0.02¾
23	0.02¾		0.03	0.02½	0.02½
24	0.03⅛		0.03⅛	0.02¾	0.02¾
25	0.02¾		0.03	0.02⅝	0.02⅞
28	0.03¼		0.03¼	0.02¾	0.02¾A
29	0.02¾		0.02¾	0.01	0.01¾
30	0.01¼		0.01½	0.00⅞	0.00⅞

86Jul Strike 2.20

Apr	Open		High	Low	Close	
1	0.02¼		0.02½	0.02¼	0.02¼	
2	0.02¼		0.02¼	0.02	0.02	
3	0.02¼		0.03¼	0.02⅛	0.03¼	0.03
4	0.03		0.03½	0.02⅞	0.03½	0.03¼
7	0.03¾		0.03¾	0.02½	0.02¾	
8	0.02½		0.03¼	0.02½	0.03¼	
9	0.03½		0.06	0.03½	0.06	
10	0.05¾		0.07⅛	0.05½	0.07	
11	0.06½		0.07¼	0.05¾	0.07¼	
14	0.07¼		0.07¼	0.06½	0.07	
15	0.06¼		0.07	0.06¼	0.07	
16	0.07		0.08½H	0.07	0.08½	
17	0.08¼		0.08½	0.07	0.07½	
18	0.06⅞		0.07¾	0.06⅝	0.07½	
21	0.07¾		0.08	0.07½	0.08	
22	0.06½		0.06½	0.05¾	0.06½	
23	0.06	0.05½	0.06¾	0.05½	0.06¾	
24	0.07		0.07	0.06½	0.06¾	
25	0.07¼		0.07¼	0.06⅝	0.07⅛	
28	0.07		0.07⅛	0.06¾	0.07	
29	0.06		0.06¼	0.03¼	0.04¾	
30	0.04		0.04	0.01½L	0.04	

86Jul Strike 2.30

Apr	Open		High	Low	Close	
1	0.06½		0.06½	0.05¼	0.05¼	
2	0.05¼		0.06	0.05	0.05¼B	
3	0.05¾		0.07½	0.05¾	0.07½	
4	0.08		0.08¼	0.07	0.07¾	
7	0.08¼		0.08¼	0.06¾	0.06¾	
8	0.06¼		0.07¾	0.06¼	0.07¾	
9	0.07¾		0.11¾	0.07¾	0.11¾	
10	0.11¾		0.13	0.11¼	0.12½B	
11	0.12½		0.13¼	0.12	0.13¼	
14	0.13		0.13¼	0.13	0.13	
15	0.12¼		0.13½	0.12	0.13¼	
16	0.13		0.15⅜	0.13	0.15⅜	
17	0.15		0.15½H	0.14	0.14	
18	0.13¾		0.14½	0.13¼	0.14	
21	0.14		0.15	0.14	0.14¾	
22	0.13¼		0.13¼	0.12¼	0.12⅝	
23	0.11½		0.13	0.11½	0.12½	
24	0.12¾	0.13	0.14	0.12¾	0.13⅛	
25	0.13¾		0.13⅞	0.13½	0.13⅝B	
28	0.14		0.14	0.13¾	0.14	
29	0.13¼		0.13¼	0.08⅛	0.10	
30	0.08½		0.08½	0.04 L	0.07	0.06½

86Jul Strike 2.40

Apr	Open	High	Low	Close
1	0.12½	0.13	0.11½	0.11½A
2	0.11⅜	0.11¾	0.11¼L	0.11¼
3				0.13½B
4	0.14¼	0.14½	0.14¼	0.14½A
7				0.13¼N
8	0.14¼	0.14½	0.14¼	0.14½B
9	0.14¾	0.19¾	0.14¾	0.19¾B
10	0.19½	0.21⅜	0.19¼	0.21 B
11	0.21	0.22¾	0.20½	0.22
14	0.22	0.22	0.21½	0.22
15	0.21	0.22	0.21	0.22 B
16	0.23¼	0.24	0.23¼	0.24 B
17	0.24½	0.25 H	0.23¼	0.23¼A
18				0.23 N
21	0.23¾	0.24	0.23¼	0.24
22	0.21	0.21	0.21	0.21
23				0.21¼N
24				0.21¾N
25	0.22	0.22⅝	0.22	0.22¼
28				0.22½B
29	0.17½	0.17½	0.17½	0.17½
30	0.16	0.16	0.12	0.12

86Jul Strike 2.50

Apr	Open	High	Low	Close
1				0.19½A
2	0.19	0.19	0.19	0.19
3	0.21¼	0.22	0.21	0.22 B
4	0.23	0.23	0.23	0.23
7				0.22¼N
8	0.23	0.23	0.23	0.23
9	0.24	0.29¼	0.24	0.29¼B
10	0.29¼	0.31	0.29¼	0.31 B
11	0.31	0.31½	0.30	0.31½B
14	0.31½	0.32	0.31	0.31 A
15	0.30	0.31½	0.30	0.31½B
16				0.34 N
17				0.32½A
18	0.32½	0.32½	0.32½	0.32½
21	0.33½	0.33½H	0.32½	0.32½
22	0.30¼	0.30¼	0.30¼	0.29¾B
23				0.30½N
24	0.30½	0.31¼	0.30½	0.31¼
25	0.31¾	0.31¾	0.31¾	0.31¾
28	0.32	0.32¼	0.32	0.32¼A
29	0.25	0.27½	0.25	0.27½B
30	0.25½	0.25½	0.18 L	0.18

86Jul Strike 2.60

Apr	Open	High	Low	Close
1				0.28½A
2				0.28½N
3				0.31 N
4				0.33 N
7				0.31¾N
8				0.32½N
9	0.33¾	0.39	0.33¾L	0.39 B
10				0.41 N
11	0.41	0.41½H	0.41	0.41½B
14				0.40½N
15				0.41½N
16				0.44 N
17				0.42½A
18				0.42¾N
21				0.42½N
22				0.39¾N
23				0.40½N
24				0.41½N
25				0.42¼N
28				0.42¼N
29				0.37½N
30				0.27½N

86Jul Strike 2.70

Apr	Open	High	Low	Close
1				0.38 N
2				0.38 N
3				0.41 N
4				0.43 N
7				0.41¼N
8				0.42½N
9				0.49¼N
10				0.51 N
11				0.51½N
14				0.50½N
15				0.51½N
16				0.54 N
17				0.52½N
18				0.52¾N
21				0.52½N
22				0.49¾N
23				0.50½N
24				0.51¼N
25				0.52¼N
28				0.52¼N
29				0.47½N
30				0.37½N

86Jul Strike 2.90

Apr	Open	High	Low	Close
1				0.58 N
2	0.58¼	0.58¾	0.58¼L	0.58¾
3	0.60	0.60	0.60	0.60
4				0.63 N
7				0.61 N
8	0.62½	0.62½H	0.62½	0.62½
9				0.69¼N
10				0.71 N
11				0.71½N
14				0.70½N
15				0.71½N
16				0.74 N
17				0.72½N
18				0.72¾N
21				0.72½N
22				0.69¾N
23				0.70½N
24				0.71¼N
25				0.72¼N
28				0.72¼N
29				0.67½N
30				0.57½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 3.00

Apr	Open	High	Low	Close
1				0.68 **N**
2				0.68 **N**
3				0.71 **N**
4				0.73 **N**
7				0.71 **N**
8				0.72½**N**
9				0.79¼**N**
10				0.81 **N**
11				0.81½**N**
14				0.80½**N**
15				0.81½**N**
16				0.84 **N**
17				0.82½**N**
18				0.82¾**N**
21				0.82½**N**
22				0.79¾**N**
23				0.80½**N**
24				0.81¼**N**
25				0.82¼**N**
28				0.82¼**N**
29				0.77½**N**
30				0.67½**N**

Put volume of sales Reported in contracts—Future 86Jul

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
1			337	1,246**H**	17						1,600**H**
2			68	180	66**H**	1**L**			80		395
3			265	312		31			90**H**		698
4			118	69	7	1					195
7		92	38	35	4						169
8		120	63	121	7	2			42**L**		355
9	16	294	374	78	34	8	150**H**				954
10	100	128	404**H**	133	26	13					804
11	130	41	129	5**L**	14	8	2**L**				329
14	10	348	60	17	28	4					467
15	1**L**	32	34	26	11	6					110
16	13	27**L**	122	12	3**L**						177
17	11	161	31	245	44						492
18	12	388	67	93		1					561
21	533**H**	185	42	31	8	20					819
22	7	296	351	621	7	5					1,287
23	277	43	219	78							617
24	166	298	129	130		224**H**					947
25	30	167	58	10	4	3					272
28		84	6**L**	8							98**L**
29	282	464**H**	330	99	10	23					1,208
30	62	110	228	265	37	12					714
TOTAL	1,650	3,278	3,473	3,814	327	362	152		212		13,268

Put open contracts Reported in contracts—Future 86Jul

Apr	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.90	3.00	TOTAL
1		449**L**	1,462**L**	2,662	3,307	1,458**H**	373**H**	23**H**			9,734**L**
2		449	1,472	2,659	3,305	1,415	373	23	50**H**		9,746
3		449	1,506	2,731**H**	3,305	1,415	373	23	50		9,852
4		449	1,585	2,687	3,301	1,413	373	23			9,831
7		491	1,612	2,701	3,301	1,392	373	23			9,893
8		591	1,638	2,697	3,301	1,390	373	23	42**L**		10,055
9	16**L**	784	1,824	2,649	3,307	1,386	317	23			10,306
10	115	838	1,788	2,569	3,305	1,373	317	23			10,328
11	231	831	1,802	2,570	3,303	1,366	291	3**L**			10,397
14	236	1,085	1,743	2,556	3,301	903	291	3			10,118
15	237	1,065	1,746	2,547	3,298	896	289**L**	3			10,081
16	238	1,074	1,735	2,542	3,298	894	289	3			10,073
17	248	1,205	1,728	2,554	3,320	890	289	3			10,237
18	244	1,519	1,720	2,550	3,319	890	289	3			10,534
21	747	1,660	1,712	2,550	3,323**H**	838	289	3			11,172
22	750**H**	1,926	1,678	2,446	3,295**L**	892	289	3			11,279**H**
23	633	1,899	1,751	2,442	3,295	887	289	3			11,199
24	586	1,869	1,780	2,441	3,295	682	289	3			10,945
25	616	1,961	1,791	2,431	3,295	669	289	3			11,055
28	616	1,982**H**	1,790	2,425**L**	3,295	606	289	3			11,006
29	480	1,707	1,850	2,434	3,300	600	289	3			10,663
30	455	1,635	1,865**H**	2,522	3,305	590**L**	289	3			10,664

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 1.80

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15	0.02½	0.02½	0.02½L	0.02½
16				0.02½N
17	0.02¾	0.03	0.02¾	0.03
18	0.02½	0.03	0.02½	0.03
21	0.03	0.03¾H	0.03	0.03¾B
22				0.03 A
23	0.02¾	0.03¼	0.02¾	0.03¼B
24				0.03¼N
25	0.03¼	0.03¼	0.03	0.03¼
28				0.03 A
29				0.02¾A
30				0.02¾N

86Sep Strike 1.90

Apr	Open	High	Low	Close
1				0.02 N
2	0.03	0.03	0.03	0.03
3	0.03	0.03½	0.02¾L	0.03½
4				0.03½N
7	0.03½	0.03½	0.03¼	0.03¼A
8	0.03½	0.03½	0.03½	0.03½
9	0.04	0.05	0.04	0.05
10	0.05½	0.05½	0.05½	0.05½
11	0.06	0.06	0.05½	0.05½
14	0.05½	0.05½	0.05	0.05
15				0.05 N
16	0.06	0.06	0.06	0.06
17	0.06½	0.06½	0.05½	0.06
18	0.06½	0.06½	0.06½	0.06½
21	0.06½	0.07	0.06½	0.07 B
22	0.05½	0.05½	0.05½	0.05½
23	0.06	0.06½	0.06	0.06½
24	0.07	0.07	0.07	0.07
25	0.07½	0.07½H	0.06½	0.06½
28	0.06½	0.06½	0.06¼	0.06¼A
29				0.05¾N
30	0.05	0.05	0.04½	0.05 B

86Sep Strike 2.00

Apr	Open	High	Low	Close
1	0.04¾	0.04¾	0.04½L	0.04½A
2	0.05	0.05	0.05	0.05
3				0.05 B
4				0.05 B
7				0.05 B
8				0.05 B
9				0.06 B
10	0.07½	0.07½	0.07½	0.07½
11				0.07½B
14				0.07½N
15				0.07½B
16	0.09½	0.09½	0.09½	0.09½
17	0.10	0.10	0.09¾	0.09¾A
18	0.09½	0.10	0.09¼	0.10
21				0.10 B
22				0.09 A
23				0.09 N
24	0.11	0.11 H	0.10½	0.10½
25	0.10½	0.10½	0.10½	0.10½
28	0.11	0.11	0.11	0.11
29	0.09	0.09	0.06	0.06½A
30	0.06	0.07	0.06	0.06

86Sep Strike 2.10

Apr	Open	High	Low	Close
1	0.08¼	0.08¼	0.08 L	0.08
2				0.08 B
3	0.09½	0.10	0.09½	0.10
4	0.11½ 0.11¾	0.11¾	0.11	0.11 A
7				0.10½A
8				0.10½N
9				0.12 B
10	0.13	0.13	0.13	0.13
11				0.13 N
14	0.14	0.14	0.13	0.13 A
15				0.13 B
16				0.14 B
17	0.14½	0.15½	0.14½	0.15
18	0.15	0.15	0.15	0.15
21				0.15½B
22	0.15	0.15	0.14	0.14 A
23				0.14½B
24				0.15 B
25	0.16	0.16 H	0.16	0.16
28				0.16 N
29	0.11	0.11	0.11	0.11
30	0.11	0.11½	0.08	0.08½

86Sep Strike 2.20

Apr	Open	High	Low	Close
1	0.14	0.15	0.13 L	0.13
2	0.13½	0.13½	0.13½	0.13½
3	0.14¼	0.16½	0.14¼	0.16½
4				0.17 B
7	0.16½	0.16½	0.16½	0.16½
8				0.16½N
9	0.18½	0.18½	0.18½	0.18½
10	0.19½	0.20	0.19½	0.20 B
11	0.21	0.21	0.21	0.21
14	0.20½	0.20½	0.20½	0.20½
15	0.21	0.21	0.20½	0.20½
16	0.21¼	0.22½	0.21¼	0.22½B
17	0.22½	0.22½	0.22½	0.22½
18	0.23	0.23	0.22¾	0.22¾
21				0.23½B
22	0.21½	0.21½	0.21½	0.21½
23	0.21½	0.22¾	0.21½	0.22¾
24	0.23¼	0.23¼	0.23¼	0.23¼
25	0.24	0.24 H	0.23¾	0.23¾
28	0.23	0.23	0.23	0.23
29	0.19	0.19	0.19	0.19
30	0.18⅝	0.18⅝	0.16	0.17 B

86Sep Strike 2.30

Apr	Open	High	Low	Close
1				0.20 N
2				0.20 B
3				0.22½B
4				0.25 B
7				0.24 A
8				0.24 N
9				0.26¾B
10				0.27½B
11				0.29¼B
14				0.28½N
15	0.27¾	0.28½	0.27¾	0.28½B
16				0.31 B
17				0.31½B
18	0.31	0.31½	0.30¾	0.31½B
21	0.31½	0.32 H	0.31½	0.32 B
22				0.29½N
23				0.31 B
24				0.33 N
25				0.32 N
28				0.31½N
29	0.27¾	0.27¾	0.27¾	0.27¾
30	0.26	0.26	0.20 L	0.21

86Sep Strike 2.40

Apr	Open	High	Low	Close
1				0.28 N
2				0.28 N
3				0.31 N
4				0.33 N
7				0.33 N
8				0.33 N
9				0.36 N
10				0.37 B
11				0.39 N
14	0.38½	0.38½	0.38 L	0.38 A
15				0.39 N
16				0.41½N
17				0.40½N
18	0.38¾	0.38¾H	0.38¾	0.38¾
21				0.41½N
22				0.38½N
23				0.41½N
24				0.42½N
25				0.42 N
28				0.41¼N
29				0.38 N
30				0.31 N

86Sep Strike 2.50

Apr	Open	High	Low	Close
1				0.37 N
2				0.37 N
3				0.40 B
4				0.43 N
7	0.42	0.42	0.42 L	0.42
8				0.42 N
9	0.45½	0.45½H	0.45½	0.45½
10				0.47 N
11				0.49 N
14				0.48 N
15				0.48½N
16				0.51 N
17				0.50½N
18				0.50½N
21				0.51½N
22				0.48½N
23				0.51 N
24				0.52½N
25				0.51½N
28				0.51 N
29				0.47½N
30				0.45 N

86Sep Strike 2.60

Apr	Open	High	Low	Close
1				0.47 N
2				0.47 N
3				0.51 N
4				0.53 N
7				0.52 N
8				0.52 N
9				0.55½N
10				0.57 N
11				0.58½N
14				0.58 N
15				0.58 N
16				0.61 N
17				0.60 N
18				0.60 N
21				0.61½N
22				0.58½N
23				0.61 N
24				0.62½N
25				0.61½N
28				0.61 N
29				0.57½N
30				0.55 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 2.70

Apr	Open	High	Low	Close
1				0.57 **N**
2				0.57 **N**
3	0.61	0.61 **H**	0.61 **L**	0.61
4				0.63 **N**
7				0.62 **N**
8				0.62 **N**
9				0.65½**N**
10				0.67 **N**
11				0.68½**N**
14				0.68 **N**
15				0.68 **N**
16				0.70½**N**
17				0.70 **N**
18				0.70 **N**
21				0.71½**N**
22				0.68½**N**
23				0.71 **N**
24				0.72½**N**
25				0.71½**N**
28				0.71 **N**
29				0.67½**N**
30				0.65 **N**

Put volume of sales Reported in contracts—Future 86Sep

Apr	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1			1**L**	2	42						45
2		1**L**	2		2						5
3		14		13	34					19**H**	80
4				3							3**L**
7		20		1**L**	3			5**H**			29
8											
9		3			5			1**L**			9
10		2	6	1	20						29
11		2			20						22
14		5		2	1**L**		5**L**				13
15	3	2		6	14	1**L**					26
16		1	1		5						7
17	21**H**	4	2	76**H**	1						104
18	2	2	6	3	33	27**H**	10**H**				83
21		1	10	1							12
22	1**L**	1		3	2	2					9
23	2	2			21						25
24		1	28		9						38
25	8	2	1	2	5						18
28		7	2		3						12
29			25		50	2					77
30		25**H**	41**H**	50	571**H**	9					696**H**
TOTAL	37	95	125	163	841	41	15	6		19	1,342

Put open contracts Reported in contracts—Future 86Sep

Apr	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1		12**L**	28	220	486**L**	68	33**H**	21	1**H**		869**L**
2		13	30	220	488	68	33	21	1		874
3		25	30	232	522	68	33	21	1		932
4		25	30	233	522	68	33	21	1		933
7		45	30	234	525	68	33	26	1		962
8		45	30	234	525	68	33	26	1		962
9		48	30	234	530	68	33	27**H**	1		971
10		50	28	233	550	68	33	27	1		990
11		52	28	233	570	68	33	27	1		1,012
14		54	28	232	571	68	33	27	1		1,014
15	3**L**	52	28	226	582	68	33	27	1		1,020
16	3	53	28	226	582	68	33	27	1		1,021
17	24	57	26**L**	236**H**	582	68	33	27	1		1,054
18	25	59	32	234	594	81**H**	23**L**	27	1		1,076
21	25	59	42	234	594	81	23	27	1		1,086
22	26	60	42	235	596	67**L**	23	27	1		1,077
23	27	62	42	235	610	67	23	27	1		1,094
24	27	63	69	235	619	67	23	27	1		1,131
25	32**H**	65	68	236	619	67	23	10**L**	1		1,121
28	32	67	70	236	622	67	23	10	1		1,128
29	32	67	78	236	672	69	23	10	1		1,188
30	32	92**H**	91**H**	218**L**	1,228**H**	74	23	10	1		1,769**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.60

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22	0.01⅜	0.01⅜	0.01⅜	0.01⅜
23				0.01⅜N
24				0.01⅜N
25				0.01⅜A
28	0.01⅛	0.01⅛H	0.01⅛	0.01⅛
29	0.01⅛	0.01⅛	0.01 L	0.01
30				0.01 N

86Dec Strike 1.70

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22	0.03	0.03 H	0.03	0.03
23	0.02¾	0.03	0.02¾	0.03
24	0.03	0.03	0.02¾	0.02¾
25	0.03	0.03	0.02½	0.02½
28				0.02½B
29	0.02½	0.02½	0.01¾	0.01¾
30	0.01½	0.01½	0.01½L	0.01½

86Dec Strike 1.80

Apr	Open	High	Low	Close
1	0.02¼	0.02¼	0.02¼L	0.02¼
2				0.02¼N
3				0.02¼N
4				0.02¼N
7	0.02¾	0.02¾	0.02¾	0.02¾
8	0.02½	0.02½	0.02½	0.02½
9	0.03	0.03¼	0.03	0.03
10	0.03	0.04	0.03	0.03¾
11	0.04¾	0.05	0.04¼	0.04½
14	0.05	0.05	0.04½	0.04½
15	0.04½	0.04¾	0.04	0.04¾
16	0.04½	0.05¾	0.04½	0.05¾
17	0.05¾	0.06 H	0.05¼	0.05¼
18	0.05	0.05	0.05	0.05
21	0.06	0.06	0.05¾	0.05¾A
22	0.05 0.04¾	0.05¼	0.04½	0.04½
23	0.04½	0.05¼	0.04	0.05¼
24	0.05¼	0.05½	0.05¼	0.05½
25	0.05⅝	0.05⅝	0.05	0.05
28	0.05½	0.05¾	0.05½	0.05½
29	0.05	0.05	0.04	0.04
30	0.03¾	0.03¾	0.03	0.03

86Dec Strike 1.90

Apr	Open	High	Low	Close
1	0.04½	0.04½	0.04¼L	0.04¼
2	0.04¾	0.05¼	0.04¾	0.05¼B
3	0.05¼	0.06¼	0.05¼	0.06¼
4				0.06¼N
7	0.06½	0.06½	0.06	0.06
8	0.06	0.06	0.06	0.06
9	0.06¾	0.06¾	0.06¾	0.06¾
10	0.07	0.08¼	0.07	0.08¼
11	0.09	0.09½	0.08½	0.09½
14	0.09¼	0.09¼	0.08½	0.08¾A
15	0.08½	0.09	0.08½	0.09
16	0.08¾	0.10	0.08¾	0.10
17	0.10	0.10	0.09½	0.09½
18	0.09¼	0.09¼	0.09	0.09⅛
21	0.09¾	0.10	0.09¼	0.10
22	0.09½	0.10	0.08½	0.08¾
23	0.09	0.10	0.09	0.10
24	0.10¼	0.10½H	0.10¼	0.10¼
25	0.10	0.10	0.10	0.10
28	0.10	0.10⅛	0.10	0.10 A
29	0.10	0.10	0.08	0.08
30	0.07½	0.08½	0.05¾	0.07 A

86Dec Strike 2.00

Apr	Open	High	Low	Close
1	0.08⅝	0.08⅝	0.08¼L	0.08¼
2	0.08¾	0.08¾	0.08¼	0.08½
3	0.09¼	0.10½	0.09¼	0.10½A
4	0.11	0.11	0.10	0.10¼
7	0.10¼	0.10¼	0.09¾	0.10
8	0.09¾	0.10	0.09½	0.10
9	0.10½	0.11	0.10½	0.11
10	0.11½ 0.12	0.13	0.11½	0.13
11	0.13½	0.14	0.13	0.14
14	0.14	0.14	0.13	0.13
15	0.13½	0.13¾	0.13	0.13¾
16	0.13¾	0.15	0.13¾	0.15
17	0.15	0.15	0.14½	0.14½A
18	0.13½	0.14¼	0.13¼	0.14¼
21	0.14½	0.15¼	0.14¼	0.14¼
22	0.14	0.14½	0.13½	0.13¾
23	0.13¾	0.14½	0.13¾	0.14¼
24	0.14½	0.15¼	0.14½	0.14¾B
25	0.14⅝	0.14⅝	0.14½	0.14½
28	0.15	0.15½H	0.14½	0.14½
29	0.14	0.14½	0.11¾	0.13 A
30	0.13	0.14	0.09	0.12

86Dec Strike 2.10

Apr	Open	High	Low	Close
1	0.14	0.14¼	0.13 L	0.13¼
2	0.14	0.14	0.13½	0.14
3	0.14	0.15½	0.14	0.15½
4	0.16	0.16¼	0.15¼	0.16
7	0.16½	0.16½	0.15½	0.15½A
8	0.15	0.15	0.14¾	0.15
9	0.15½	0.17	0.15½	0.17
10	0.17¼	0.19	0.17	0.18½
11	0.19	0.19¼	0.19	0.19¼
14	0.19	0.19½	0.18½	0.18½
15	0.18¼	0.19	0.18¼	0.19
16	0.19¼	0.21½H	0.19¼	0.21
17	0.21	0.21¼	0.20½	0.20½
18	0.20½	0.20½	0.20	0.20
21	0.20	0.21½	0.20	0.21½
22	0.19¾	0.19¾	0.19¾	0.19¾
23	0.20	0.21¼	0.20	0.21¼
24	0.21½	0.21½	0.21	0.21
25	0.21	0.21	0.21	0.21
28				0.21 N
29	0.20	0.20	0.17½	0.19
30	0.18½	0.19	0.13	0.14 B

86Dec Strike 2.20

Apr	Open	High	Low	Close
1	0.20½	0.20½	0.19 L	0.19 A
2	0.19¾	0.20¼	0.19½	0.19½
3				0.21 B
4	0.22	0.22	0.22	0.22
7	0.21½	0.21½	0.21½	0.21½
8	0.21½	0.21½	0.21	0.21½
9	0.22	0.22½	0.22	0.22½B
10	0.25½	0.25½	0.25	0.25 B
11	0.26	0.26	0.26	0.26
14	0.26⅝	0.26⅝	0.26	0.26 A
15	0.26	0.26	0.26	0.26
16	0.26	0.27¾	0.26	0.27¾B
17	0.27¾	0.28	0.27½	0.27½A
18	0.27	0.27½	0.27	0.27½
21	0.27½	0.28½	0.27½	0.28½B
22	0.27	0.28¼	0.27	0.27½
23	0.27½	0.28½	0.27½	0.28½
24	0.29	0.29½H	0.29	0.29 A
25	0.28½	0.28½	0.28½	0.28½
28	0.28½	0.28½	0.28½	0.28½
29	0.26	0.26	0.25½	0.25½
30	0.24½	0.24½	0.19	0.19

86Dec Strike 2.30

Apr	Open	High	Low	Close
1	0.28	0.28	0.27	0.27
2	0.27½	0.27½	0.26¾	0.26¾
3	0.29½	0.29½	0.29½	0.29½
4	0.29¾	0.29¾	0.29¾	0.29¾
7	0.29½	0.29½	0.29½	0.29½
8				0.28¾A
9				0.30 B
10	0.33	0.33	0.33	0.33
11				0.34 N
14	0.34	0.34	0.34	0.34
15	0.34¼	0.34¼	0.34¼	0.34¼
16	0.35½	0.36	0.35½	0.36 B
17				0.35½A
18	0.35	0.35	0.35	0.35
21	0.35½	0.37 H	0.35½	0.37 B
22	0.35½	0.36½	0.35½	0.36 A
23	0.36	0.36¼	0.36	0.36¼
24				0.37 N
25	0.37	0.37	0.37	0.37
28	0.37	0.37	0.37	0.37
29	0.33½	0.33½	0.31	0.31
30	0.31	0.31	0.23 L	0.25¼B

86Dec Strike 2.40

Apr	Open	High	Low	Close
1				0.35 A
2				0.35 N
3				0.36½B
4				0.37 N
7	0.37	0.37¾	0.37 L	0.37¾B
8				0.37¼N
9				0.40 B
10	0.41	0.41	0.41	0.41
11				0.42½B
14	0.42¾	0.42¾H	0.42¾	0.42¾
15				0.44 N
16				0.45½B
17				0.45 A
18				0.43½N
21				0.46 B
22				0.44 N
23				0.46½N
24				0.47 N
25				0.46 N
28				0.46 N
29	0.37½	0.37½	0.37½	0.37½
30				0.32 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.50				**86Dec Strike 2.60**			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.44 **A**				0.54 **N**
2				0.44 **N**				0.54 **N**
3				0.46½**N**				0.56½**N**
4				0.47 **N**				0.57 **N**
7				0.47 **N**				0.57 **N**
8				0.46½**N**				0.56½**N**
9				0.50 **N**				0.60 **N**
10				0.51 **N**				0.61 **N**
11				0.52½**N**				0.62½**N**
14				0.53½**N**				0.63 **N**
15				0.53¾**N**				0.63½**N**
16				0.55½**N**				0.65½**N**
17				0.54 **N**				0.64 **N**
18				0.53½**N**				0.63½**N**
21				0.56 **N**				0.66 **N**
22				0.54 **N**				0.63½**N**
23				0.56½**N**				0.66¼**N**
24				0.56¼**N**	0.66	0.66 **H**	0.66 **L**	0.66
25				0.55½**N**				0.65½**N**
28				0.55½**N**				0.65½**N**
29				0.51½**N**				0.60½**N**
30				0.43 **N**				0.51½**N**

Put volume of sales Reported in contracts—Future 86Dec

Apr	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1			19	6	12	18	14	15	1**L**			85
2				26	20	12	3	7				68
3				4	15	5**L**		2				26**L**
4					71	53	1**L**	20				145
7			26	27	26	6	2	5	2**H**			94
8			4	3	29	12	15					63
9			4	10	92	7	20					133
10			52	36	223**H**	593	100**H**	1**L**	1			1,006
11			42	77	151	105	5					380
14			29	156	68	66	10	70**H**	2			401
15			5	253	25	17	34	10				344
16			3**L**	30	12	61	27	4				137
17			109	29	6	28	1					173
18			22	23	187	25	4	1				262
21			14	34	27	9	2	19				105
22	17	32	48	40	17	5	13	15				187
23	18**H**	71**H**	11	25	15	12	13	3				168
24		25	24	8	8	42	9				8**L**	124
25	2**L**	31	6	7	4**L**	12	6	10			12**H**	90
28	3	12	137**H**	1**L**	47		3	2				205
29	13	13	92	827**H**	123	95	6	8	2			1,179**H**
30		2**L**	10	66	110	601**H**	34	35				858
TOTAL	53	186	657	1,688	1,288	1,784	322	227	8		20	6,233

Put open contracts Reported in contracts—Future 86Dec

Apr	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1			103**L**	295	1,526**L**	1,262**L**	887	916**H**	122**H**	16**H**		5,127**L**
2			103	296	1,532	1,262	887	909	122	16		5,127
3			103	296	1,532	1,267	887	911	122	16		5,134
4			103	296	1,550	1,299	886	911	122	16		5,183
7			129	294**L**	1,559	1,301	888	911	122	16		5,220
8			133	294	1,573	1,310	899	911	122	16		5,258
9			135	294	1,629	1,314	879	911	122	16		5,300
10			176	312	1,742**H**	1,554	948**H**	912	121	16		5,781
11			206	379	1,718	1,552	943	912	121	16		5,847
14			233	431	1,719	1,558	943	862	119	16		5,881
15			237	650	1,716	1,570	923	862	119	16		6,093
16			236	668	1,716	1,556	910	858	119	16		6,079
17			310	670	1,717	1,565	909	858	119	16		6,164
18			332	670	1,533	1,590	906	857	119	16		6,023
21			343	678	1,540	1,596	904	843	119	16		6,039
22	17**L**	30**L**	375	682	1,544	1,596	894	828	119	16		6,101
23	35	101	385	694	1,545	1,587	882	826	119	16		6,190
24	35	122	406	696	1,548	1,587	886	826	119	16	8**H**	6,249
25	37	153	410	698	1,548	1,587	880	831	119	16	8	6,287
28	40	163	452	698	1,588	1,587	880	829	119	16		6,372
29	53**H**	167**H**	505	1,439	1,608	1,642	874	823	117**L**	16		7,244
30	53	165	506**H**	1,443**H**	1,692	1,969**H**	856**L**	792**L**	117	16		7,609**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.10

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8	0.13	0.13	0.13 **L**	0.13
9				0.13 **B**
10	0.16	0.16	0.16	0.16
11	0.17	0.17 **H**	0.17	0.17
14				0.17 **N**
15				0.17 **N**
16				0.17 **N**
17	0.17	0.17	0.17	0.17
18				0.17 **N**
21				0.17 **N**
22				0.17 **N**
23				0.17 **N**
24				0.17 **N**
25				0.17 **N**
28				0.17 **N**
29				0.17 **N**
30				0.17 **N**

87Mar Strike 2.20

Apr	Open	High	Low	Close
1				0.18 **N**
2				0.18 **N**
3				0.18 **N**
4				0.18 **N**
7				0.19 **B**
8	0.18	0.18½	0.18 **L**	0.18½**B**
9				0.19½**B**
10				0.22 **B**
11				0.22½**B**
14				0.22½**N**
15				0.22½**N**
16				0.22½**N**
17	0.24	0.24 **H**	0.24	0.24
18				0.25 **B**
21				0.25 **N**
22	0.23¼	0.23¼	0.23¼	0.23¼
23				0.23¼**N**
24				0.24½**B**
25				0.24½**N**
28				0.24½**N**
29				0.24½**N**
30				0.24½**N**

87Mar Strike 2.30

Apr	Open	High	Low	Close
1				0.25½**N**
2				0.25½**N**
3				0.25½**N**
4				0.25½**N**
7				0.26 **B**
8				0.26 **N**
9				0.26 **N**
10	0.27½	0.28 **H**	0.27½**L**	0.28 **B**
11				0.28 **N**
14				0.28 **B**
15				0.28 **B**
16				0.28 **N**
17				0.31 **B**
18				0.31½**B**
21				0.31½**N**
22				0.31½**N**
23				0.31½**N**
24				0.32 **B**
25				0.32 **N**
28				0.32 **N**
29				0.32 **N**
30				0.32 **N**

87Mar Strike 2.40

Apr	Open	High	Low	Close
1				0.30 **N**
2				0.30 **N**
3				0.30 **N**
4				0.30 **N**
7				0.32 **B**
8				0.32 **N**
9				0.32 **N**
10				0.34 **N**
11				0.34 **N**
14				0.34 **N**
15				0.34 **N**
16				0.34 **N**
17				0.37½**B**
18				0.37½**N**
21				0.37½**N**
22				0.37½**N**
23				0.37½**N**
24				0.37½**N**
25				0.37½**N**
28				0.37½**N**
29				0.37½**N**
30				0.37½**N**

Put volume of sales Reported in contracts—Future 87Mar

Apr	2.10	2.20	2.30	2.40	TOTAL
1					
2					
3					
4					
7					
8		2**H**			2
9	1**L**				1**L**
10	2		1**H**		3
11	4**H**				4**H**
14					
15					
16					
17	1	1**L**			2
18					
21					
22		1			1
23					
24					
25					
28					
29					
30					
TOTAL	8	4	1		13

Put open contracts Reported in contracts—Future 87Mar

Apr	2.10	2.20	2.30	2.40	TOTAL
1		31**L**	30**H**	2**H**	63**L**
2		31	30	2	63
3		31	30	2	63
4		31	30	2	63
7		31	30	2	63
8		33	30	2	65
9	1**L**	33	30	2	66
10	3	33	30	2	68
11	7	33	30	2	72
14	7	33	30	2	72
15	7	33	30	2	72
16	7	33	30	2	72
17	8**H**	34**H**	30	2	74**H**
18	8	34	30	2	74
21	8	34	30	2	74
22	8	33	30	2	73
23	8	33	30	2	73
24	8	33	30	2	73
25	8	33	30	2	73
28	8	33	30	2	73
29	8	33	30	2	73
30	8	33	30	2	73

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.00

May	Open	High	Low	Close
1				0.00¾N
2	0.00½	0.00¾H	0.00½	0.00¾B
5	0.00½	0.00½	0.00½	0.00½
6	0.00⅜	0.00⅜	0.00⅜	0.00⅜
7	0.00¼	0.00⅜	0.00¼	0.00⅜
8				0.00¼N
9				0.00¼N
12				0.00¼N
13	0.00⅛	0.00¼	0.00⅛L	0.00⅛
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛A
23				0.00⅛N
26	HOLIDAY			
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N

86Jul Strike 2.10

May	Open		High	Low	Close
1	0.03		0.03 H	0.01	0.02½
2	0.02½	0.02	0.02½	0.01½	0.01½
5	0.01⅛		0.01½	0.01⅛	0.01⅜
6	0.01		0.01	0.00⅝	0.00⅝
7	0.00½		0.00⅞	0.00½	0.00⅝
8	0.00½		0.00½	0.00½	0.00½
9	0.00½		0.00½	0.00½	0.00½
12	0.00½		0.00½	0.00½	0.00½
13	0.00¼		0.00¼	0.00¼	0.00¼
14	0.00½		0.00½	0.00½	0.00½
15	0.00⅜		0.00½	0.00⅜	0.00½
16					0.00½N
19					0.00½N
20					0.00½N
21					0.00¼N
22	0.00¼		0.00¼	0.00¼	0.00¼
23	0.00¼		0.00¼	0.00¼	0.00¼
26	HOLIDAY				
27	0.00¼		0.00¼	0.00⅛L	0.00⅛
28	0.00⅛		0.00⅛	0.00⅛	0.00⅛
29					0.00⅛N
30					0.00⅛N

86Jul Strike 2.20

May	Open		High	Low	Close
1	0.03	0.04	0.06	0.03	0.06
2	0.06¼		0.06¼H	0.04¼	0.05
5	0.04¼	0.04½	0.04½	0.04	0.04
6	0.03½		0.03½	0.02¼	0.02¾
7	0.02¾		0.03	0.02	0.02¼
8	0.01¾		0.01¾	0.01	0.01¾
9	0.01½		0.01½	0.01	0.01½
12	0.01¾		0.01¾	0.01¼	0.01½
13	0.01⅛		0.01¼	0.00⅝	0.00¾
14	0.00¾		0.01	0.00¾	0.01
15	0.00⅝		0.01⅛	0.00⅝	0.01¼
16	0.01¼		0.01¼	0.01	0.01
19	0.01⅛		0.01⅛	0.01	0.01
20	0.00½		0.00⅝	0.00½	0.00⅝A
21	0.00⅝		0.00⅝	0.00⅝	0.00½
22	0.00½		0.00⅝	0.00½	0.00⅝
23	0.00⅝		0.00⅝	0.00½	0.00⅝
26	HOLIDAY				
27	0.00½		0.00½	0.00⅜	0.00⅜
28	0.00¼		0.00¼	0.00⅛L	0.00⅛
29	0.00⅛		0.00¼	0.00⅛	0.00⅛
30	0.00⅛		0.00⅛	0.00⅛	0.00⅛

86Jul Strike 2.30

May	Open	High	Low	Close
1	0.08½	0.11¼H	0.07½	0.10½A
2	0.09½	0.10	0.09	0.10 B
5	0.09	0.09½	0.08	0.08
6	0.07½	0.08	0.06	0.06¼
7	0.06¼	0.07	0.05½	0.05½
8	0.04	0.04	0.02½	0.03¾B
9	0.03	0.03¼	0.02¼	0.02½
12	0.03	0.04	0.02½	0.03½B
13	0.02¾	0.02¾	0.01⅝	0.02 A
14	0.02½	0.02½	0.02	0.02¼
15	0.02¼	0.03½	0.01¾	0.02¾
16	0.03½	0.03½	0.02¾	0.02¾A
19	0.03⅛	0.03⅛	0.02¾	0.02¾A
20	0.02¼	0.02¼	0.01½	0.02
21	0.01½	0.01½	0.01¼	0.01¼
22	0.01½	0.02	0.01¼	0.02
23	0.02¼	0.02½	0.01½	0.02½
26	HOLIDAY			
27	0.02½	0.02½	0.01½	0.01¾
28	0.01½	0.01½	0.01	0.01
29	0.01¼	0.01¼	0.01	0.01
30	0.01	0.01	0.00¾L	0.00¾

86Jul Strike 2.40

May	Open	High	Low	Close
1	0.15	0.17½H	0.15	0.16
2	0.15½	0.17½	0.15½	0.17½
5	0.16½	0.16½	0.15¼	0.15¼A
6				0.13 A
7	0.13¼	0.13¼	0.11⅞	0.11⅞A
8	0.07	0.08¼	0.06	0.08¼B
9	0.08	0.08½	0.06½	0.07½
12	0.08½	0.08¾	0.07¼	0.08 A
13	0.06	0.06	0.05	0.05½
14	0.06¼	0.06½	0.05	0.06
15	0.06	0.08	0.04⅞	0.07¼A
16	0.08	0.08¾	0.07	0.07
19	0.08¼	0.08¼	0.07¼	0.07¼A
20	0.07	0.07	0.05	0.05½
21	0.05	0.05	0.04 L	0.05
22	0.05½	0.06¾	0.05½	0.06¾B
23	0.07½	0.08	0.07	0.08 B
26	HOLIDAY			
27	0.07	0.07	0.06	0.06½B
28	0.06½	0.06½	0.04½	0.04¾B
29	0.05¼	0.05¾	0.04¾	0.05¼
30	0.05¼	0.05¼	0.05	0.05

86Jul Strike 2.50

May	Open	High	Low	Close
1	0.18	0.25½	0.18	0.25½B
2	0.26	0.26 H	0.25¼	0.25¾B
5	0.25¾	0.25¾	0.24	0.24 A
6				0.21 N
7	0.22	0.22	0.20	0.20 A
8	0.15	0.15	0.14	0.14
9	0.12¾	0.13¾	0.12¾	0.13¾
12	0.15½	0.15½	0.15	0.15¼B
13	0.13½	0.13½	0.11 L	0.11¾
14	0.11	0.12	0.11	0.11¾
15	0.11½	0.15	0.11½	0.14 A
16	0.16	0.16⅛	0.15¾	0.15¾
19	0.16	0.16	0.15	0.15 A
20				0.13¼N
21	0.12¾	0.12¾	0.12¾	0.12¾
22	0.13	0.14	0.13	0.14 B
23	0.15	0.16	0.15	0.16
26	HOLIDAY			
27	0.15	0.15	0.15	0.15
28	0.13½	0.13½	0.12½	0.12¾B
29	0.14	0.14	0.13	0.14
30	0.13¾	0.13¾	0.13½	0.13½

86Jul Strike 2.60

May	Open	High	Low	Close
1	0.31¼	0.34	0.31¼L	0.34
2	0.33	0.35¼H	0.33	0.35¼B
5				0.33 A
6				0.30 N
7				0.29 N
8				0.23 A
9				0.22 N
12				0.24¾N
13				0.21 N
14				0.20 N
15				0.22¾N
16				0.24½N
19				0.23 N
20				0.22¾N
21				0.21⅝N
22				0.24 N
23				0.26¼N
26	HOLIDAY			
27				0.24 N
28				0.22¼N
29				0.23¼N
30				0.23¼N

86Jul Strike 2.70

May	Open	High	Low	Close
1				0.42¾N
2				0.45¼N
5				0.42¾N
6				0.40 N
7				0.39 N
8				0.32 N
9				0.31 N
12				0.34 N
13				0.30½N
14				0.30¼N
15				0.32⅛N
16				0.34 N
19				0.33 N
20				0.31¾N
21				0.31⅛N
22				0.34 N
23				0.36¼N
26	HOLIDAY			
27				0.34 N
28				0.32¼N
29				0.33¼N
30				0.33¼N

86Jul Strike 2.80

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22	0.42	0.42	0.42 L	0.42
23				0.46¼N
26	HOLIDAY			
27				0.44½N
28				0.42¼N
29	0.43¼	0.43¼H	0.43¼	0.43¼
30				0.43¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Jul Strike 2.90				**86Jul Strike 3.00**			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.62 **N**				0.72 **N**
2				0.65 **N**				0.75 **N**
5				0.62¾**N**				0.72¾**N**
6				0.60 **N**				0.70 **N**
7				0.59 **N**				0.69 **N**
8				0.52 **N**				0.62 **N**
9				0.51 **N**				0.61 **N**
12				0.54 **N**				0.64 **N**
13				0.50½**N**				0.60½**N**
14				0.50 **N**				0.59¾**N**
15				0.52⅛**N**				0.62⅛**N**
16				0.53¾**N**				0.63¾**N**
19				0.53 **N**				0.63 **N**
20				0.51¾**N**				0.61¾**N**
21				0.51 **N**				0.61 **N**
22				0.54 **N**				0.64 **N**
23				0.56¼**N**				0.66¼**N**
26	**HOLIDAY**				**HOLIDAY**			
27				0.54 **N**				0.64 **N**
28				0.52¼**N**				0.62¼**N**
29				0.53¼**N**				0.63¼**N**
30				0.53¼**N**				0.63¼**N**

Put volume of sales Reported in contracts—Future 86Jul

May	**2.00**	**2.10**	**2.20**	**2.30**	**2.40**	**2.50**	**2.60**	**2.70**	**2.80**	**2.90**	**3.00**	**TOTAL**
1	2**L**	294**H**	211	239	29	3	3**L**					781
2	15	73	184	26	7	22	5**H**					332
5	3	23	68	17	47	2						160
6	5	26	663**H**	496**H**	5**L**	2						1,197**H**
7	37	24	148	365	13	1**L**						588
8		75	71	475	264	6						891
9		9	291	292	159	56**H**						807
12		11	42	183	111	3						350
13	28	7	257	64	288**H**	12						676
14	40	2	127	266	62	10						507
15	90**H**	3	81	154	181	16						525
16			59	102	60	4						225
19			63	112	74	2						251
20			4**L**	96	149							249
21			25	9**L**	30	3						67**L**
22		1**L**	177	87	143	2			12**H**			422
23		100	91	101	78	8						378
26	**HOLIDAY**											
27	2	181	96	68	37	2						386
28		171	46	187	43	12						459
29			4	81	98	23			2**L**			208
30	40		121	104	27	14						306
TOTAL	262	1,000	2,829	3,544	1,905	203	8		14			9,765

Put open contracts Reported in contracts—Future 86Jul

May	**2.00**	**2.10**	**2.20**	**2.30**	**2.40**	**2.50**	**2.60**	**2.70**	**2.80**	**2.90**	**3.00**	**TOTAL**
1	453**H**	1,666**H**	1,896**L**	2,460**L**	3,319	589	289**H**	3**H**				10,675
2	449	1,657	1,934	2,470	3,315**L**	572	289	3				10,689
5	452	1,631	1,922	2,460	3,332	574	289	3				10,663**L**
6	452	1,546	2,290	2,818	3,331	574	289	3				11,303
7	452	1,466	2,347**H**	2,913	3,332	574	289	3				11,376
8	452	1,411	2,344	3,099	3,339	573	289	3				11,510
9	452	1,411	2,217	3,052	3,412	604**H**	289	3				11,440
12	452	1,411	2,197	3,019	3,514	602	289	3				11,487
13	444	1,418	2,132	3,008	3,653	596	289	3				11,543
14	444	1,420	2,172	3,186	3,706	594	289	3				11,814
15	444	1,419	2,159	3,174	3,867	532	289	3				11,887
16	444	1,419	2,193	3,250	3,900	530	289	3				12,028
19	444	1,419	2,200	3,291	3,888	530	289	3				12,064
20	444	1,419	2,204	3,293**H**	3,922	530	289	3				12,104
21	444	1,419	2,205	3,161	3,926	533	289	3				11,980
22	418	1,418	2,287	3,148	3,991	532	289	3				12,086
23	418	1,363	2,277	3,191	4,010	530	289	3				12,081
26	**HOLIDAY**											
27	416	1,357	2,242	3,195	3,998	530	289	3				12,030
28	416	1,337**L**	2,257	3,198	4,018	526	289	3				12,044
29	416	1,337	2,255	3,222	4,065**H**	524	289	3				12,111**H**
30	376**L**	1,337	2,196	3,218	4,055	523**L**	289	3				11,997

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Sep Strike 1.80				86Sep Strike 1.90				86Sep Strike 2.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.04	0.04 H	0.04	0.04	0.06½	0.06½	0.06½	0.06½				0.08 N
2	0.04	0.04	0.03	0.03	0.08	0.08 H	0.06	0.06	0.10	0.10	0.09	0.09
5	0.03	0.03	0.02¾	0.02¾A				0.05¾A	0.10	0.10½H	0.10	0.10 A
6				0.02 A	0.06¼	0.06¼	0.05½	0.05½A	0.09½	0.09½	0.08½	0.08½A
7	0.02	0.02	0.02	0.02				0.05¼A	0.09	0.09	0.08½	0.08½A
8				0.02 N				0.04¼N	0.06	0.06	0.05 L	0.05
9	0.02	0.02	0.02	0.02				0.03½A	0.05	0.06	0.05	0.06
12				0.02 N				0.03½N	0.06½	0.07	0.06½	0.07 B
13				0.01½N				0.03 N	0.06	0.06	0.05½	0.05½
14				0.01½N				0.03 N	0.06¼	0.06¼	0.06¼	0.06¼
15				0.01½N				0.03½B	0.06	0.08¼	0.06	0.08¼
16				0.02 B	0.04	0.04	0.04 L	0.04	0.08¾	0.09	0.08¾	0.09 B
19				0.02½B				0.04¼B	0.08¾	0.09	0.08½	0.09
20				0.02½N				0.04¼N	0.08	0.09¾	0.08	0.09¾
21				0.02½N	0.04	0.04¼	0.04	0.04¼B	0.08	0.08½	0.07¾	0.08½
22				0.02 A	0.04¼	0.04¼	0.04¼	0.04¼	0.08¼	0.08½	0.08	0.08½
23				0.02 N	0.04½	0.04½	0.04¼	0.04½B	0.08½	0.08½	0.08½	0.08½
26	HOLIDAY				HOLIDAY				HOLIDAY			
27	0.02⅛ 0.02	0.02⅛	0.02	0.02	0.04½	0.04½	0.04½	0.04½	0.08¾	0.08¾	0.08¾	0.08¾
28				0.02 N				0.04¼A	0.08¾	0.08¾	0.08¾	0.08¾
29	0.02¼	0.02¼	0.02¼	0.02¼	0.04¼	0.04½	0.04¼	0.04½	0.08½	0.09¼	0.08½	0.09¼
30	0.02	0.02	0.01¾L	0.01¾A	0.05	0.05	0.04½	0.04¾B	0.09½	0.09½	0.09	0.09¼

	86Sep Strike 2.10				86Sep Strike 2.20				86Sep Strike 2.30			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.15	0.15	0.13¼	0.14½B	0.17½	0.21	0.17½	0.21 B	0.24	0.26	0.24	0.26 B
2				0.15½N				0.22½B				0.27 N
5	0.15½	0.16 H	0.15½	0.16				0.22 N				0.29¼N
6	0.15	0.15	0.14	0.14 A				0.21½A				0.28 A
7	0.14	0.14	0.13	0.13 A				0.20 B 0.21 A				0.27½A
8	0.11	0.11	0.07 L	0.08¾	0.15	0.16	0.14 L	0.16 B				0.21 A
9	0.11	0.11	0.08	0.09¼	0.18	0.18	0.15	0.15	0.19	0.20	0.19 L	0.20 B
12	0.11	0.12	0.11	0.12				0.18 B	0.20½	0.25	0.20½	0.25
13	0.10	0.10	0.09	0.09	0.14	0.16	0.14	0.16 B				0.21½N
14	0.10	0.10	0.09½	0.10 B				0.17 B				0.23 N
15	0.13¼	0.13¼	0.13¼	0.13¼				0.19 B				0.26 B
16	0.14	0.14	0.14	0.14				0.20¼N				0.27¾N
19	0.14	0.14¾	0.14	0.14½				0.21 B				0.28 N
20	0.14½	0.14½	0.14½	0.14½				0.21 A				0.28 N
21	0.13½	0.13½	0.13½	0.13½	0.20	0.20½	0.20	0.20¼A	0.27	0.27	0.27	0.27
22				0.13½N	0.20½	0.21	0.20½	0.21 B	0.28	0.28 H	0.28	0.28
23	0.14	0.14	0.13½	0.13½				0.21¾N				0.29 N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27	0.15	0.15	0.15	0.15	0.22	0.22½H	0.22	0.22½B				0.30 N
28				0.14 A				0.21½N				0.29 N
29	0.14½	0.15	0.14½	0.14½	0.21½	0.22	0.21½	0.22 B				0.30¾N
30	0.15½	0.15½	0.15	0.15 B				0.22½B				0.31¼N

	86Sep Strike 2.40				86Sep Strike 2.50				86Sep Strike 2.60			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.34 N				0.43 N				0.53 N
2				0.36 N				0.53 N				0.63 N
5				0.38 N				0.47¼N				0.56½N
6				0.36½A				0.45 A				0.55 A
7				0.36 A				0.44 A				0.53 A
8				0.28½A				0.35½A				0.44½A
9				0.28 N				0.35¾N				0.44 N
12				0.31 N				0.40 N				0.49 N
13				0.28½N				0.37 N				0.45½N
14				0.30½N				0.38¾N				0.47 N
15				0.34 B				0.42½B				0.50 B
16				0.35¾N				0.44¼N				0.53½N
19				0.36¾N				0.45½N				0.55 N
20				0.36¾N				0.45¼N				0.55 N
21				0.36½N				0.46 N				0.55¼N
22				0.37¼N				0.46 N				0.55¾N
23				0.38¼N				0.47¼N				0.57¼N
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				0.38½N				0.47½N				0.57¾N
28				0.37¾N				0.47 N				0.57¼N
29				0.39¾N				0.49 N				0.59 N
30				0.40 N				0.49½N				0.59½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 2.70

May	Open	High	Low	Close
1				0.63 **N**
2				0.73 **N**
5				0.66 **N**
6				0.65 **N**
7				0.64 **A**
8				0.54 **N**
9				0.52½**N**
12				0.58 **N**
13				0.54¼**N**
14				0.56¾**N**
15				0.60 **N**
16				0.63½**N**
19				0.65 **N**
20				0.65 **N**
21				0.65½**N**
22				0.66 **N**
23				0.67 **N**
26	**HOLIDAY**			
27				0.67¾**N**
28				0.67¼**N**
29				0.69 **N**
30				0.69¾**N**

Put volume of sales Reported in contracts—Future 86Sep

May	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	1**L**	1**L**	6	10	8	7**H**					33
2	3	2	3								8
5	25		5	11	1**L**						42
6		3	310**H**	20							333**H**
7	1		5	12							18
8			14	58	27						99
9	10		27	29	6	2					74
12			5	6		7					18
13			4	66**H**	20						90
14			4	10	1						15
15			7								7
16		16		2**L**							18
19			87	57							144
20			242	2							244
21		30	101	5	20	3					159
22		1	56		10	1**L**					68
23		55	22	12							89
26	**HOLIDAY**										
27	26**H**	53	5	2	70**H**						156
28			2**L**								2**L**
29		16	12	13	1						42
30	16	73**H**	10	11							110
TOTAL	82	250	927	326	164	20					1,769

Put open contracts Reported in contracts—Future 86Sep

May	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	33**L**	93	95**L**	213**L**	1,228	70**H**	23**H**	10**H**	1**H**		1,766**L**
2	34	95	99	213	1,228	70	23	10	1		1,773
5	59	95	104	222	1,228	70	23	10	1		1,812
6	59	97	291	242	1,228	70	23	10	1		2,021
7	59	97	291	250	1,228	70	23	10	1		2,029
8	59	97	293	237	1,229**H**	70	23	10	1		2,019
9	69**H**	97	292	236	1,227	69	23	10	1		2,024
12	68	97	285	240	1,227	68	23	10	1		2,019
13	68	97	285	252	1,228	66**L**	23	10	1		2,030
14	68	97	286	247	1,228	66	23	10	1		2,026
15	68	97	292	247	1,228	66	23	10	1		2,032
16	68	86**L**	292	247	1,228	66	23	10	1		2,021
19	68	86	366	254	1,228	66	23	10	1		2,102
20	68	86	403**H**	254	1,228	66	23	10	1		2,139**H**
21	68	86	323	259**H**	1,228	68	23	10	1		2,066
22	68	86	337	259	1,218	69	23	10	1		2,071
23	68	116	358	259	1,218	69	23	10	1		2,124
26	**HOLIDAY**										
27	44	112	360	259	1,148	69	23	10	1		2,026
28	44	112	360	259	1,148	69	23	10	1		2,026
29	44	102	360	248	1,147**L**	69	23	10	1		2,004
30	51	167**H**	352	253	1,147	69	23	10	1		2,073

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.60

May	Open	High	Low	Close
1				0.01 **N**
2				0.01¼**B**
5	0.01¾	0.01¾	0.01¾	0.01¾
6				0.01¼**A**
7				0.01¼**N**
8				0.00½**A**
9				0.00½**B**
12				0.00½**N**
13				0.00½**N**
14				0.00¾**B**
15				0.01 **B**
16				0.01 **N**
19	0.02	0.02 **H**	0.02	0.02
20	0.02	0.02	0.02	0.02
21				0.01½**A**
22				0.01½**N**
23	0.02	0.02	0.02	0.02
26	**HOLIDAY**			
27	0.02	0.02	0.01¾	0.01¾
28				0.01¾**N**
29	0.01¾	0.01¾	0.01¾	0.01¾
30	0.01½	0.01½	0.01½**L**	0.01½

86Dec Strike 1.70

May	Open	High	Low	Close
1	0.02	0.02½	0.02	0.02½
2	0.03½	0.03½**H**	0.02¾	0.02¾
5	0.03¼	0.03¼	0.03	0.03
6	0.02	0.02	0.02	0.02
7				0.02 **B** 0.03 **A**
8	0.01½	0.01½	0.01 **L**	0.01
9	0.01¼	0.01¼	0.01¼	0.01¼
12				0.02¼**B**
13				0.02¼**A**
14	0.02	0.02	0.02	0.02
15	0.02	0.02½	0.02	0.02½
16	0.03	0.03	0.02¾	0.02¾
19	0.03½	0.03½	0.03¼	0.03¼
20	0.03	0.03½	0.03	0.03½
21	0.03¼	0.03¼	0.03	0.03 **B**
22				0.03 **A**
23				0.03 **A**
26	**HOLIDAY**			
27	0.02¾	0.02¾	0.02¾	0.02¾
28				0.03 **B**
29	0.03½	0.03½	0.03	0.03¼
30	0.03	0.03	0.02¾	0.03

86Dec Strike 1.80

May	Open	High	Low	Close
1	0.04	0.04½	0.04	0.04½
2	0.05	0.06	0.05	0.05¼
5	0.06	0.06	0.05	0.05
6	0.05	0.05	0.04½	0.04½
7	0.05	0.05	0.04	0.04
8	0.04	0.04	0.02½**L**	0.02½
9	0.03	0.03	0.02½	0.02¾**B**
12	0.03¾	0.04¼	0.03¾	0.04¼
13	0.04¼	0.04¼	0.03⅞	0.03⅞**A**
14	0.03⅞	0.04¼	0.03⅞	0.04¼**B**
15	0.04½	0.05	0.04½	0.05
16	0.05½	0.05½	0.05	0.05¼
19	0.06¼	0.06¼**H**	0.05	0.05½ 0.05
20				0.05½**B**
21	0.06	0.06	0.05½	0.05½
22	0.05¾	0.06	0.05¾	0.06
23	0.06	0.06	0.05½	0.05¾**A**
26	**HOLIDAY**			
27	0.06¼	0.06¼	0.05½	0.06
28	0.06	0.06¼	0.06	0.06¼
29	0.06	0.06¼	0.06	0.06¼
30	0.06	0.06	0.05¾	0.05¾

86Dec Strike 1.90

May	Open	High	Low	Close
1	0.06½	0.08¾	0.06	0.08¾
2	0.09	0.09½	0.09	0.09½
5	0.09½	0.10	0.09	0.09¾**A**
6				0.09½**A**
7	0.09	0.09	0.08¼	0.08½
8	0.07	0.07	0.05½**L**	0.05⅞
9	0.05½ 0.06	0.06¼	0.05½	0.06¼
12	0.07	0.08½	0.07	0.08 **A**
13	0.08 0.08¼	0.08¼	0.07	0.07
14	0.07½	0.08	0.07½	0.08
15	0.07½	0.09	0.07½	0.09
16	0.10	0.10	0.08¼	0.09
19	0.09⅜	0.10	0.09⅜	0.09½
20	0.09	0.09½	0.09	0.09¼
21	0.09	0.10	0.08¾	0.09¾
22	0.09¾	0.10	0.09½	0.09¾**B**
23	0.09½	0.10	0.09	0.10
26	**HOLIDAY**			
27	0.10	0.10	0.10	0.10
28	0.09½	0.10¼**H**	0.09½	0.10¼
29	0.10	0.10¼	0.09½	0.10 0.10¼
30	0.10	0.10	0.10	0.10

86Dec Strike 2.00

May	Open	High	Low	Close
1	0.14	0.14	0.12	0.13 **B**
2	0.14½ 0.15	0.15	0.14	0.14½
5	0.15	0.15¼	0.14½	0.14½
6	0.14½	0.14½	0.13¾	0.13¾
7	0.13½	0.13½	0.12½	0.12¾**B**
8	0.10½	0.11	0.09½	0.09½**A**
9	0.09½	0.09¾	0.09 **L**	0.09¾
12	0.11	0.12½	0.11	0.11¾
13	0.11½	0.11½	0.10¾	0.11
14	0.12	0.12	0.10¾	0.12
15	0.12	0.13½	0.12	0.13½**B**
16	0.14⅜	0.14⅜	0.14	0.14
19	0.15	0.15¼	0.14½	0.15
20	0.14	0.14¾	0.14	0.14
21	0.14	0.14½	0.14	0.14½**B**
22	0.14¾	0.15¼	0.14½	0.15
23	0.14¾	0.14¾	0.14½	0.14¾**B**
26	**HOLIDAY**			
27	0.15¼	0.16 **H**	0.15	0.15½**A**
28	0.15	0.15½	0.15	0.15½
29	0.15¾	0.15¾	0.15½	0.15½
30	0.15¾	0.15	0.15½	0.16

86Dec Strike 2.10

May	Open	High	Low	Close
1	0.14 0.17	0.20½	0.14 **L**	0.20½
2	0.20½	0.21	0.20¼	0.20¼
5	0.20½	0.21¼	0.20½	0.20½
6	0.20	0.20½	0.19	0.19
7	0.19	0.19	0.18½	0.18½
8	0.16	0.16¼	0.14	0.15
9	0.15	0.15½	0.14½	0.14½
12	0.15½	0.18	0.15½	0.17½**A**
13	0.17¾ 0.18	0.18	0.16	0.16
14				0.17¼**A**
15	0.16½	0.19¼	0.16½	0.19¼**B**
16	0.20	0.20	0.20	0.20
19	0.22	0.22	0.21½	0.21½**A**
20	0.20¾	0.21	0.20	0.20½
21				0.20¾**N**
22				0.21 **B**
23				0.21 **A**
26	**HOLIDAY**			
27	0.22	0.22	0.22	0.22
28	0.22	0.22¼	0.22	0.22¼**B**
29	0.22½	0.22½	0.22½	0.22½
30	0.22¼	0.22¾**H**	0.22¼	0.22¾

86Dec Strike 2.20

May	Open	High	Low	Close
1	0.23 0.25	0.26	0.23	0.26
2	0.27	0.28	0.27	0.27 **A**
5	0.28¼	0.28¼	0.27¾	0.27¾**A**
6				0.26½**A**
7				0.25 **A**
8	0.19	0.21	0.19 **L**	0.20
9	0.20	0.21	0.19½	0.19½
12	0.23	0.23½	0.23	0.23½**B**
13	0.23	0.23	0.22	0.22
14	0.23	0.23	0.23	0.23
15				0.25¼**N**
16				0.26¾**N**
19	0.28	0.28	0.28	0.28
20	0.27	0.27	0.27	0.27
21				0.27¾**N**
22	0.28	0.28¼	0.28	0.28
23	0.28¾	0.28¾	0.28	0.28
26	**HOLIDAY**			
27	0.29½	0.29½	0.29½	0.29½
28	0.29½	0.29½	0.29½	0.29½
29				0.30¼**N**
30	0.30	0.30 **H**	0.29¾	0.30

86Dec Strike 2.30

May	Open	High	Low	Close
1	0.31½	0.33	0.27	0.31½**B**
2	0.35	0.35	0.35	0.35
5	0.35½	0.35½	0.35½	0.35½
6	0.33½	0.33½	0.33½	0.33½
7	0.33	0.33	0.32	0.32 **B**
8	0.25	0.25	0.25 **L**	0.25
9				0.26¼**N**
12				0.30 **B**
13				0.29¾**N**
14	0.30½	0.30½	0.30½	0.30½
15				0.32¾**N**
16				0.34¼**N**
19				0.36¼**B**
20	0.36½	0.36½	0.35½	0.35½**A**
21				0.36 **B**
22	0.37	0.37 **H**	0.37	0.37
23				0.36¼**N**
26	**HOLIDAY**			
27				0.37½**N**
28				0.38¼**N**
29				0.38½**N**
30				0.38¾**N**

86Dec Strike 2.40

May	Open	High	Low	Close
1	0.39	0.41 **H**	0.39 **L**	0.41 **B**
2				0.43½**N**
5				0.44¼**N**
6				0.42 **N**
7				0.41 **A**
8				0.32 **N**
9				0.34 **N**
12				0.38 **B**
13				0.37 **N**
14	0.39	0.39	0.39	0.39
15	0.39	0.41	0.39	0.41 **B**
16				0.43 **N**
19				0.43½**B**
20				0.43¼**N**
21				0.44¼**N**
22				0.44½**N**
23				0.44½**N**
26	**HOLIDAY**			
27				0.46 **N**
28				0.46¾**N**
29				0.47 **N**
30				0.48 **B**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.50				86Dec Strike 2.60			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.49 **N**				0.58 **N**
2				0.52 **N**				0.61½**N**
5				0.52½**N**				0.62½**N**
6				0.51½**N**				0.61 **N**
7				0.50½**A**				0.60 **A**
8				0.42½**A**				0.50½**N**
9				0.41¾**N**				0.50 **N**
12				0.47 **N**				0.56 **N**
13				0.45¾**N**				0.53¾**N**
14				0.47¼**N**				0.55½**N**
15				0.49¾**N**				0.58¾**N**
16				0.51¼**N**				0.60½**N**
19				0.51¾**N**				0.61¼**N**
20				0.52 **N**				0.62 **N**
21				0.52¾**N**				0.62¾**N**
22				0.53¼**N**				0.63½**N**
23				0.53¾**N**				0.64 **N**
26	**HOLIDAY**				**HOLIDAY**			
27				0.56 **N**				0.66 **N**
28				0.56½**N**				0.66½**N**
29				0.56¾**N**				0.67 **N**
30				0.58 **N**				0.67¾**N**

Put volume of sales Reported in contracts—Future 86Dec

May	**1.60**	**1.70**	**1.80**	**1.90**	**2.00**	**2.10**	**2.20**	**2.30**	**2.40**	**2.50**	**2.60**	**TOTAL**
1		30	96	581**H**	75	62	17	20**H**	1**L**			882**H**
2		33	65	61	49	34	8	1**L**				251
5		13	6	100	28	9	100**H**	1				257
6		1**L**	21	9	218	34		8				291
7			22	17	27	9		11				86
8		4	78	43	84	82	68	15				374
9		21	3**L**	239	471**H**	52	72					858
12			77	19	51	83**H**	3					233
13			6	8	23	29	5					71**L**
14		100**H**	5	3	137	5	3	5	4			262
15		10	38	15	138	1**L**			6**H**			208
16		7	216**H**	54	116	6						399
19	41**H**	28	26	55	62	1	2**L**					215
20	40	30	6	29	272	6	2	7				392
21		36	162	73	1**L**	3						275
22		3	100	5	19		4	2				133
23	33		169	161	102		41					506
26	**HOLIDAY**											
27	6**L**	4	90	2**L**	51	30	34					217
28			40	7	50	26	8					131
29		59	3	69	4	9						144
30	21	60	11	31	31	8	9					171
TOTAL	141	439	1,240	1,581	2,009	489	376	70	11			6,356

Put open contracts Reported in contracts—Future 86Dec

May	**1.60**	**1.70**	**1.80**	**1.90**	**2.00**	**2.10**	**2.20**	**2.30**	**2.40**	**2.50**	**2.60**	**TOTAL**
1	53**L**	190**L**	504**L**	1,967**L**	1,690**L**	1,938**L**	861**L**	796**H**	116**H**	16**H**		8,131**L**
2	53	223	512	2,014	1,705	1,949	866	796	116	16		8,250
5	53	226	518	2,093	1,711	1,956	866	795	116	16		8,350
6	53	226	520	2,102	1,847	1,951	864	790	116	16		8,485
7	53	226	541	2,117	1,843	1,956	864	785	116	16		8,517
8	53	230	577	2,145	1,848	1,961	899	775	116	16		8,620
9	53	230	576	2,315	2,046**H**	1,940	917	775	96	16		8,964
12	53	230	576	2,326	1,859	1,982	919	775	96	16		8,832
13	53	230	577	2,330	1,860	1,977	920	775	96	16		8,834
14	53	330	577	2,331	1,807	1,976	917	770	92	16		8,869
15	53	333	584	2,340	1,859	1,976	919	770	86**L**	16		8,936
16	53	338	706	2,340	1,954	1,982	919	770	86	16		9,164
19	94	350	721	2,344	1,958	1,982	917	770	86	16		9,238
20	134	347	727	2,326	1,850	1,984	915	770	86	16		9,155
21	134	316	746	2,318	1,851	1,981	915	770	86	16		9,133
22	134	316	790	2,312	1,853	1,981	914	768**L**	86	16		9,170
23	167	316	932	2,374	1,954	1,981	950	768	86	16		9,544
26	**HOLIDAY**											
27	171	312	999	2,376	1,975	1,999	983**H**	768	86	16		9,685
28	171	312	1,024**H**	2,383	1,985	2,014	981	768	86	16		9,740
29	171	334	1,024	2,401	1,983	2,021	981	768	86	16		9,785
30	192**H**	360**H**	1,023	2,413**H**	1,988	2,025**H**	973	768	86	16		9,844**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 2.10

May	Open	High	Low	Close
1				0.18½B
2				0.19½N
5				0.19½N
6				0.19½N
7				0.18 B
8	0.18	0.18 H	0.18 L	0.18
9				0.15 N
12				0.16 B
13				0.16 N
14				0.16 N
15				0.17 N
16				0.17 N
19				0.17 N
20				0.17 N
21				0.17 N
22				0.17 N
23				0.17 N
26	HOLIDAY			
27				0.17 N
28				0.17 N
29				0.19 B
30				0.19½N

87Mar Strike 2.20

May	Open	High	Low	Close
1				0.25 B
2				0.26 N
5				0.26 N
6				0.26 N
7				0.26 N
8				0.20 N
9				0.20 N
12				0.22 B
13				0.22 N
14				0.23 B
15				0.23 N
16				0.23 N
19				0.26 B
20				0.26 N
21				0.26 N
22				0.26 N
23				0.26 N
26	HOLIDAY			
27				0.26 N
28				0.27½B
29				0.27½N
30				0.28 N

87Mar Strike 2.30

May	Open	High	Low	Close
1				0.32 N
2				0.33 N
5				0.33 N
6				0.33 N
7				0.33 N
8				0.27 N
9				0.25 N
12				0.29 B
13				0.29 N
14				0.29 N
15				0.29 N
16				0.29 N
19				0.33 B
20				0.33 N
21				0.33 N
22				0.33 N
23				0.33 N
26	HOLIDAY			
27				0.33 N
28				0.34 B
29				0.34 N
30				0.34½N

87Mar Strike 2.40

May	Open	High	Low	Close
1				0.37½N
2				0.42½N
5				0.42½N
6				0.42½N
7				0.42½N
8				0.36 N
9				0.32 N
12				0.35 B
13				0.35 N
14				0.35 N
15				0.36 N
16				0.36 N
19				0.39 B
20				0.39 N
21				0.39 N
22				0.39 N
23				0.39 N
26	HOLIDAY			
27				0.39 N
28				0.40 B
29				0.40 N
30				0.40½N

Put volume of sales Reported in contracts—Future 87Mar

May	2.10	2.20	2.30	2.40	TOTAL
1					
2					
5					
6					
7					
8	2H				2H
9					
12					
13					
14					
15					
16					
19					
20					
21					
22					
23					
26	HOLIDAY				
27					
28					
29					
30					
TOTAL	2				2

Put open contracts Reported in contracts—Future 87Mar

May	2.10	2.20	2.30	2.40	TOTAL
1	8L	33H	30H	2H	73L
2	8	33	30	2	73
5	8	33	30	2	73
6	8	33	30	2	73
7	8	33	30	2	73
8	10H	33	30	2	75H
9	10	33	30	2	75
12	10	33	30	2	75
13	10	33	30	2	75
14	10	33	30	2	75
15	10	33	30	2	75
16	10	33	30	2	75
19	10	33	30	2	75
20	10	33	30	2	75
21	10	33	30	2	75
22	10	33	30	2	75
23	10	33	30	2	75
26	HOLIDAY				
27	10	33	30	2	75
28	10	33	30	2	75
29	10	33	30	2	75
30	10	33	30	2	75

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 2.00

Jun	Open	High	Low	Close
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.10

Jun	Open	High	Low	Close
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
9	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.20

Jun	Open	High	Low	Close
2	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
3				0.00⅛N
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
13				0.00⅛N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.30

Jun	Open	High	Low	Close
2	0.00⅛	0.00⅞	0.00⅝	0.00⅛A
3	0.00⅝	0.00⅞	0.00⅝	0.00⅝
4	0.00⅝	0.00⅞	0.00⅝	0.00½A
5	0.00⅝	0.00½	0.00⅝	0.00⅝
6	0.00¼	0.00⅝	0.00¼	0.00¼
9	0.00¼	0.00¼	0.00¼	0.00¼
10	0.00¼	0.00¼	0.00⅛L	0.00¼
11	0.00⅛	0.00½	0.00⅛	0.00⅛
12	0.00⅝	0.00⅞	0.00¼	0.00⅜
13	0.00⅝	0.01 H	0.00¼	0.00¼
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.40

Jun	Open	High	Low	Close
2	0.05	0.05	0.03½	0.03½
3	0.03	0.05½	0.02¾L	0.05½A
4	0.05½	0.05½	0.03¾	0.04½
5	0.03¾	0.04¼	0.03¾	0.03¾A
6	0.03¼	0.04¼	0.03	0.03½A
9	0.03½	0.03⅝	0.03½	0.03⅝
10	0.03¼	0.03½	0.03⅛	0.03½B
11	0.04¼	0.06¼	0.04¼	0.06
12	0.06	0.09¼	0.06	0.09¼B
13	0.09¼	0.10¼H	0.09¼	0.09 B 0.09½A
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.50

Jun	Open	High	Low	Close
2				0.11¼N
3	0.11¼	0.15	0.11¼L	0.15 B
4				0.13 N
5	0.12¾	0.13	0.12¾	0.13 B
6	0.13	0.13	0.13	0.13
9	0.13	0.13¼	0.13	0.13¼
10				0.13½N
11	0.15½	0.15¾	0.15½	0.15¾
12	0.16¾	0.19¼H	0.16¾	0.19¼B
13				0.18¾B 0.19¼A
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.60

Jun	Open	High	Low	Close
2				0.21 N
3	0.22¾	0.24¾H	0.22¾L	0.24¾B
4				0.23 N
5				0.23 N
6				0.23 N
9				0.23¼N
10				0.23½N
11				0.26 N
12				0.29¼N
13				0.29½N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.70

Jun	Open	High	Low	Close
2				0.31 N
3				0.34¾N
4				0.33 N
5				0.33 N
6				0.33 N
9				0.33¼N
10				0.33½N
11				0.36 N
12				0.39¼N
13				0.39¼N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 2.80

Jun	Open	High	Low	Close
2	0.41	0.41	0.41 L	0.41
3				0.44¾N
4	0.43	0.43	0.43	0.43
5				0.43 N
6	0.43	0.43	0.43	0.43
9				0.43¼N
10				0.43½N
11				0.46 N
12				0.49¼N
13	0.50	0.50 H	0.50	0.50
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

H = high L = low A = asked B = bid N = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Jul Strike 2.90				86Jul Strike 3.00			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				0.51 N				0.61 N
3				0.54¾N				0.64¾N
4				0.53 N				0.63 N
5				0.53 N				0.63 N
6				0.53 N				0.63 N
9				0.53¼N				0.63¼N
10				0.53½N				0.63½N
11				0.56 N				0.66 N
12				0.59¼N				0.69¼N
13				0.59¼N				0.69¼N
16								
17								
18								
19								
20								
23								
24								
25								
26								
27								
30								

Put volume of sales Reported in contracts—Future 86Jul

Jun	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
2			8	220	85				15			328
3				64	38	2	1H					105
4			140H	285	92H				5L			522
5			103	20L	79	1L						203
6			4	36	26	1			5			72
9		1H		24	2L	5H						32L
10				84	38							122
11		1	25	212	26	2						266
12			76	284	39	1						400
13			2L	2,003H	74				88H			2,167H
16												
17												
18												
19												
20												
23												
24												
25												
26												
27												
30												
TOTAL		2	358	3,232	499	12	1		113			4,217

Put open contracts Reported in contracts—Future 86Jul

Jun	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	2.80	2.90	3.00	TOTAL
2	376H	1,334H	2,196H	3,209	4,051	520	289H	3H				11,978
3	376	1,334	2,195	3,208	4,065	520	287	3				11,988
4	376	1,334	2,138	3,231H	4,135	520	287	3				12,024H
5	376	1,334	2,135	3,159	4,137H	503	276	2L				11,922
6	376	1,244	2,130	3,149	4,136	503	276	2				11,816
9	376	1,244	2,102	2,858	3,884	532H	276	2				11,274
10	376	1,244	2,102	2,787	3,870	531	276	2				11,188
11	376	1,243L	1,622	2,802	3,859	528	276	2				10,708
12	376	1,243	1,574L	2,673L	3,789L	359L	270L					10,284L
13												
16												
17												
18												
19												
20												
23												
24												
25												
26												
27												
30												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Sep Strike 1.70				86Sep Strike 1.80				86Sep Strike 1.90				
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close	
2								0.01½N				0.04¾A	
3								0.00½N	0.03	0.03¼	0.03	0.03¼B	
4								0.00¾B	0.03⅛	0.03⅛	0.03⅛	0.03⅛	
5								0.01 B	0.03½	0.03½	0.03½	0.03½	
6								0.01½B	0.03¼	0.03¼	0.02¾	0.02¾	
9								0.01½N	0.03	0.03½	0.03	0.03 A	
10					0.01⅛	0.01⅛	0.01⅛	0.01⅛	0.03	0.03	0.02¾	0.02¾	
11								0.01⅛N	0.02¾	0.02¾	0.02¾	0.02¾	
12								0.01½B	0.03¼	0.03¼	0.03¼	0.03¼	
13								0.01½N	0.03¾	0.04	0.02¾	0.03	0.03¼
16								0.01½N	0.03½	0.03¾	0.03½	0.03¾B	
17					0.01½	0.01½	0.01¼	0.01¼A	0.04	0.04	0.03¼	0.03¼B	
18					0.00⅞	0.01	0.00⅞	0.01	0.03½	0.03½	0.02½L	0.02½	
19					0.00¾	0.00⅞	0.00¾L	0.00⅞	0.03	0.03	0.02¾	0.02¾	
20								0.00⅞N	0.02½	0.03	0.02½	0.03	
23					0.01	0.01⅛	0.01	0.01⅛	0.03¼	0.03½	0.03¼	0.03½	
24					0.02	0.02	0.02	0.02	0.05	0.05¾	0.05	0.05¾	
25					0.02	0.02¾	0.02	0.02¾	0.06	0.07¼	0.06	0.06½	
26					0.02¾	0.02¾	0.02¾	0.02¾	0.06½	0.07¼	0.06¼	0.07¼	
27					0.03	0.03	0.02½	0.02¾	0.07	0.08	0.07	0.07	
30	0.02	0.02 H	0.02 L	0.02	0.02¾	0.05¾H	0.02¾	0.05¾B	0.09¾	0.10½H	0.08½	0.10	

	86Sep Strike 2.00				86Sep Strike 2.10				86Sep Strike 2.20			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2	0.09	0.09	0.09	0.09	0.15	0.15	0.15	0.15				0.21½N
3	0.07½	0.08	0.06¾	0.08 B	0.12	0.14¾	0.12 L	0.14¾B				0.22½N
4	0.08½	0.08½	0.08	0.08	0.14¾	0.15	0.14¾	0.15				0.22½A
5	0.08	0.08	0.07½	0.07½				0.14½A				0.22½A
6	0.07	0.07⅞	0.06½L	0.06½				0.13 A				0.21 N
9	0.07	0.08	0.07	0.07⅞				0.13¼N				0.21½B
10	0.07¼	0.07¼	0.06¾	0.07				0.13½N	0.21	0.21½	0.21 L	0.21½B
11	0.07	0.07	0.06¾	0.06¾	0.13	0.13	0.13	0.13	0.21	0.21½	0.21	0.21½B
12	0.07	0.08	0.07	0.07¾B	0.14¾	0.15	0.14	0.15	0.22	0.23	0.22	0.23 B
13	0.07½	0.08	0.07½	0.07½	0.16	0.16	0.16	0.16				0.24 B
16	0.08	0.08½	0.08	0.08½B	0.15	0.15½	0.15	0.15½B				0.25¼B
17	0.09½	0.09½	0.07½	0.07¾B				0.15 B				0.24½N
18	0.07⅛	0.07¾	0.07⅛	0.07½	0.14	0.14	0.13½	0.13½				0.24¼A
19	0.07½	0.07½	0.07¼	0.07¼				0.14½N				0.23 N
20	0.07¼	0.07¾	0.07¼	0.07¾B				0.15 N				0.24 N
23	0.08	0.08¾	0.08	0.08¾	0.16½	0.16½	0.16½	0.16½	0.25¼	0.25¼	0.25¼	0.25¼
24	0.09¼	0.12½	0.09¼	0.12½				0.19¾N				0.29½B
25	0.12½	0.14¼	0.12½	0.13¼	0.20½	0.21	0.20½	0.21 B	0.29½	0.31	0.29½	0.31 B
26	0.14	0.15	0.13½	0.15				0.23 N				0.32½B
27	0.15½	0.15½	0.14⅛	0.14⅛A	0.23¼	0.23¼	0.22½	0.22¾B				0.31¾N
30	0.18	0.18 H	0.18	0.18	0.24½	0.26 H	0.24½	0.26 B	0.33½	0.36 H	0.33½	0.36 B

	86Sep Strike 2.30				86Sep Strike 2.40				86Sep Strike 2.50			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2				0.29⅞N				0.38¾N				0.48½N
3				0.31¼N				0.40½N				0.50 N
4				0.31 N				0.39¾N				0.49½N
5				0.30⅝N				0.39¾N				0.49¾N
6				0.29½N				0.38¾N				0.48¾N
9				0.29½N				0.39 B				0.49 N
10				0.30 N				0.39½N				0.49½N
11				0.30½N				0.40 N				0.50 N
12	0.32	0.32	0.32 L	0.32				0.42 N				0.52 N
13				0.33½N				0.43½N				0.53½N
16	0.33	0.33½	0.33	0.33½B				0.44½N				0.54½N
17				0.33¾N				0.43½N				0.53½N
18				0.32¾A				0.42½A				0.52½A
19				0.32¼N				0.42¼N	0.52¼	0.52¼H	0.52¼L	0.52¼
20				0.33¾N				0.43¾N				0.53¾N
23	0.34	0.34	0.34	0.34				0.45 N				0.55 N
24	0.34½	0.39 H	0.34½	0.39 B				0.49 N				0.59 N
25				0.40½N				0.50½N				0.60½N
26				0.42½N				0.52½N				0.62½N
27				0.41¾N				0.51¾N				0.61¾N
30				0.46 B				0.56 B				0.66 B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Sep Strike 2.60				86Sep Strike 2.70			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				0.58¼**N**				0.68¼**N**
3				0.60 **N**				0.70 **N**
4				0.59½**N**				0.69½**N**
5				0.59½**N**				0.69½**N**
6				0.58¾**N**				0.68¾**N**
9				0.59 **N**				0.69 **N**
10				0.59½**N**				0.69½**N**
11	0.58¾	0.59½**H**	0.58¾**L**	0.59½**B**				0.70 **N**
12				0.62 **N**				0.72 **N**
13				0.63½**N**				0.73½**N**
16				0.64½**N**				0.74½**N**
17				0.63½**N**				0.73½**N**
18				0.62½**A**				0.72½**A**
19				0.62¼**N**				0.72¼**N**
20				0.63¾**N**				0.73¾**N**
23				0.65 **N**				0.75 **N**
24				0.69 **N**				0.79 **N**
25				0.70½**N**				0.80½**N**
26				0.72½**N**				0.82½**N**
27				0.71¾**N**				0.81¾**N**
30				0.76 **B**				0.86 **B**

Put volume of sales Reported in contracts—Future 86Sep

Jun	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
2			1**L**	1**L**	11							13
3			1	8	7							16
4			2	9	20							31
5			1	53								54
6			2	60								62
9			4	6								10**L**
10		46	10	37		34						127
11			6	13	1**L**	74**H**				1**H**		95
12			2	119	40**H**	9	2					172
13			458**H**	13	3							474**H**
16			9	36			2					47
17		15	23	25								63
18		3	88	69	28							188
19		41	16	16	1				5**H**			79
20			17	10								27
23		36	20	15	11	10	10**H**					102
24		2**L**	29	18			1**L**					50
25		46	162	99	2	2**L**						311
26		27	58	64								149
27		93**H**	148	169**H**	2							412
30	4**H**	88	137	5	31	26						291
TOTAL	4	397	1,194	845	157	155	15		5	1		2,773

Put open contracts Reported in contracts—Future 86Sep

Jun	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
2		51**L**	167**L**	353**L**	264	1,147**H**	69	23**H**	10	1**H**		2,085
3		51	167	353	264	1,147	69	23	10	1		2,085
4		51	167	357	284	1,147	69	23	10	1		2,109
5		51	168	369	284	1,147	69	23	10	1		2,122
6		51	170	415	284	1,147	69	23	10	1		2,170
9		51	173	410	359**H**	584**L**	69	23	10	1		1,680
10		97	178	407	359	590	69	23	10	1		1,734
11		97	180	418	214	641	69	23	10	1		1,653**L**
12		97	182	492	200	638	67	23	10	1		1,710
13		97	472	504	202	638	67	23	10	1		2,014
16		97	470	520	202	638	65**L**	23	10	1		2,026
17		112	493	510	202	638	65	23	10	1		2,054
18		112	571	518	183	638	65	23	10	1		2,121
19		132	571	514	183	638	65	23	15**H**	1		2,142
20		132	577	514	182**L**	638	65	23	15	1		2,147
23		138	590	516	190	638	75**H**	23	15	1		2,186
24		140	611	512	190	638	75	23	15	1		2,205
25		144	643	481	190	638	65	23	15	1		2,200
26		119	663	524**H**	190	638	65	23	6**L**	1		2,229
27		199	741	492	189	638	65	23	6	1		2,354
30	4**H**	270**H**	814**H**	493	213	638	65	23	6	1		2,527**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.50

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30	0.01	0.01 **H**	0.01 **L**	0.01

86Dec Strike 1.60

Jun	Open	High	Low	Close
2	0.01⅞	0.01⅞	0.01½	0.01½**A**
3				0.01½**N**
4				0.01½**A**
5				0.01½**N**
6				0.01½**N**
9				0.01½**N**
10				0.01¼**A**
11	0.01½	0.01½	0.01½	0.01½
12	0.01½	0.01½	0.01½	0.01½
13	0.01½	0.01½	0.01½	0.01½
16				0.01⅜**N**
17	0.01	0.01	0.01	0.01
18	0.00⅞	0.00⅞	0.00¾**L**	0.00¾
19				0.00¾**N**
20				0.00¾**N**
23	0.01	0.01	0.01	0.01
24	0.01	0.01⅜	0.01	0.01⅜
25	0.01¾	0.01¾	0.01⅜	0.01⅜
26				0.01⅜**N**
27				0.01⅜**N**
30	0.02	0.02 **H**	0.02	0.02

86Dec Strike 1.70

Jun	Open	High	Low	Close
2	0.03	0.03	0.02¾	0.02¾
3	0.02½	0.02⅝	0.02½	0.02⅝
4	0.02¼	0.02¼	0.02¼	0.02¼
5				0.02¼**B**
6				0.02¼**N**
9				0.02¼**N**
10	0.02½	0.02½	0.02½	0.02½
11	0.02½	0.02½	0.02½	0.02½
12	0.02½	0.02¾	0.02½	0.02¾
13	0.02½	0.02½	0.02½	0.02½
16	0.02½	0.02½	0.02½	0.02½
17	0.02½	0.02½	0.02	0.02
18	0.01¾	0.02	0.01¾**L**	0.02
19	0.02	0.02	0.02	0.02
20	0.02	0.02	0.02	0.02
23	0.02¼	0.02¾	0.02¼	0.02¾
24	0.02¾	0.03½	0.02¾	0.03½
25	0.03½	0.03½	0.03½	0.03½
26	0.03½	0.03½	0.03½	0.03½
27	0.03½	0.03½	0.03⅜	0.03⅜**A**
30	0.04¾	0.04¾**H**	0.04¾	0.04¾

86Dec Strike 1.80

Jun	Open		High	Low	Close	
2	0.05¾		0.05¾	0.05½	0.05½	
3	0.05⅛		0.05½	0.05⅛	0.05½**B**	
4	0.05¾		0.05¾	0.05¼	0.05¼	
5	0.05¼		0.05¼	0.05¼	0.05¼	
6	0.05		0.05	0.05	0.05	
9	0.05¼		0.05¼	0.05	0.05¼	
10	0.05		0.05⅛	0.05	0.05⅛**B**	
11	0.05		0.05	0.05	0.05	
12	0.05¼		0.05¾	0.05¼	0.05¾	
13	0.05½		0.05½	0.05¼	0.05½	
16	0.05½		0.05¾	0.05½	0.05¾	
17	0.06		0.06	0.04¾**L**	0.05¼	
18	0.05½		0.05½	0.04¾	0.05¼	0.05
19	0.05		0.05	0.04¾	0.04¾	
20	0.05		0.05½	0.05	0.05½	
23	0.05¼		0.06¼	0.05¼	0.06	
24	0.06		0.07½	0.06	0.07¼	
25	0.07¼		0.07¾	0.07	0.07	
26	0.06¾		0.07¼	0.06¾	0.07	
27	0.07		0.07¼	0.06¾	0.07	
30	0.07¼	0.08	0.08¾**H**	0.07¼	0.08½	0.08⅝

86Dec Strike 1.90

Jun	Open		High	Low	Close	
2	0.09¾		0.09¾	0.09½	0.09½	
3					0.09¾**B**	
4	0.09		0.09¾	0.09	0.09½**A**	
5	0.09		0.09½	0.09	0.09	
6	0.09		0.09	0.08 **L**	0.08	
9	0.09¼		0.09½	0.08½	0.08½	
10	0.09		0.09½	0.08¾	0.09¼	0.09½
11	0.09		0.09¼	0.08¾	0.09	
12	0.09¼		0.10	0.09¼	0.10	
13	0.10		0.10¼	0.09½	0.10¼	0.09¾
16	0.10		0.10¼	0.09¾	0.10	
17	0.10¼		0.10¾	0.09	0.09½	
18	0.09¾		0.10	0.09	0.09½	
19	0.09¾		0.09¾	0.09	0.09	
20	0.10		0.10¼	0.10	0.10¼**B**	
23	0.11		0.11¼	0.10¾	0.11¼	
24	0.11½		0.12¾	0.11	0.12½**B**	
25	0.12½	0.12¾	0.12¾	0.12½	0.12½	
26	0.12¾		0.12¾	0.12	0.12¾	
27	0.12		0.12¾	0.11¾	0.12½	
30	0.13		0.14½**H**	0.13	0.14¼	

86Dec Strike 2.00

Jun	Open	High	Low	Close	
2	0.15¼	0.15¼	0.14¾	0.14¾**A**	
3	0.13½	0.14¾	0.13½	0.14¾**B**	
4	0.14¾	0.15	0.14½	0.14½	
5	0.14½	0.14¾	0.14	0.14	
6	0.14	0.14	0.13 **L**	0.13	
9	0.13½	0.14¼	0.13½	0.14¼	
10	0.14¼	0.14½	0.14¼	0.14½	
11	0.14½	0.14½	0.14¼	0.14½	
12	0.16	0.16½	0.16	0.16½	
13	0.16	0.16½	0.16	0.16½	
16	0.16	0.16¾	0.16	0.16¾	
17	0.16¾	0.17	0.15	0.15½**B**	
18	0.15	0.16	0.15	0.16	
19	0.15¼	0.15½	0.15	0.15¼**A**	
20	0.15½	0.16	0.15½	0.16 **B**	
23	0.17½	0.18¼	0.17½	0.18¼	
24	0.18¾	0.19¾	0.18	0.19¾	
25	0.19	0.19¾	0.19	0.19½	0.19¾
26	0.19	0.19	0.19	0.19	
27	0.19	0.19	0.18½	0.18½	
30	0.20	0.22¼**H**	0.20	0.22¼	

86Dec Strike 2.10

Jun	Open	High	Low	Close	
2	0.21½	0.21½	0.21½	0.21½	
3	0.20	0.21½	0.20	0.21½	
4	0.21¾	0.21¾	0.21½	0.21½**A**	
5	0.21	0.21¼	0.20¾	0.21¼**B**	
6	0.21	0.21	0.19½**L**	0.19½	
9	0.21	0.21	0.21	0.21	
10	0.20¾	0.20¾	0.20¾	0.20¾	
11	0.21	0.21¼	0.21	0.21¼**B**	
12	0.23	0.23¾	0.23	0.23½	
13	0.23½	0.23½	0.23½	0.23½	
16	0.24	0.24	0.24	0.24	
17	0.23¼	0.23¼	0.22	0.22¼**B**	
18	0.22½	0.22½	0.22½	0.22½	
19	0.22½	0.23	0.22½	0.22½	
20	0.23	0.23	0.23	0.23	
23	0.25	0.26¼	0.25	0.26¼	
24	0.26¼	0.27¾	0.26¼	0.27½	
25	0.27½	0.27½	0.27½	0.27½	
26	0.27¼	0.27½	0.27¼	0.27⅜	0.27½
27	0.26¾	0.27	0.26¾	0.27 **A**	
30	0.28	0.30 **H**	0.28	0.30 **B**	

86Dec Strike 2.20

Jun	Open	High	Low	Close
2	0.30	0.30	0.28¾	0.28¾**A**
3	0.27½	0.28	0.27½	0.28
4	0.28¼	0.29	0.28¼	0.28½
5	0.28¾	0.29¼	0.28¾	0.29¼**B**
6	0.27¼	0.27½	0.27¼**L**	0.27¼**A**
9				0.28¼**N**
10	0.28½	0.28½	0.28	0.28½
11	0.28½	0.28¾	0.28½	0.28¾**B**
12	0.32	0.32	0.32	0.32
13				0.31½**A**
16	0.31¼	0.32	0.31¼	0.32 **B**
17	0.30	0.31	0.30	0.31
18				0.31 **N**
19				0.30¾**N**
20				0.32¾**N**
23	0.33½	0.33½	0.33½	0.33½
24	0.33½	0.35½	0.33½	0.35½**B**
25	0.35¼	0.35¾	0.35¼	0.35¾**A**
26	0.35½	0.36	0.35	0.36
27				0.36 **N**
30	0.38	0.38½**H**	0.38	0.38½**B**

86Dec Strike 2.30

Jun	Open	High	Low	Close
2	0.38	0.38	0.37½	0.37½**A**
3				0.36½**A**
4				0.37¼**N**
5	0.37¼	0.37½	0.37¼	0.37½**B**
6	0.37	0.37	0.35½**L**	0.35½**A**
9				0.36¾**N**
10				0.37¾**N**
11				0.38½**N**
12				0.40½**N**
13				0.40 **A**
16	0.40¼	0.40¼	0.40¼	0.40¼
17	0.41¾	0.41¾	0.40½	0.40½
18				0.40½**N**
19	0.40	0.40	0.40	0.40
20				0.41¾**N**
23	0.42½	0.42½	0.42¼	0.42¼
24	0.44	0.44½	0.44	0.44½**B**
25	0.44½	0.45	0.44½	0.45 **A**
26	0.45	0.45¼	0.44	0.45¼**B**
27	0.45	0.45	0.44½	0.44½**A**
30	0.45½	0.47¾**H**	0.45½	0.47¾**B**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.40				86Dec Strike 2.50				86Dec Strike 2.60			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				0.45 N				0.54½N				0.64½N
3				0.46½N				0.56½N				0.66½N
4				0.46½N				0.56 N				0.66 N
5				0.46½N				0.56½N				0.66½N
6				0.44¾N				0.54½N				0.64½N
9				0.46 N				0.56 N				0.66 N
10				0.47 N				0.57 N				0.67 N
11				0.48 N				0.58 N				0.68 N
12				0.50½N				0.60½N				0.70½N
13				0.50½N				0.60½N				0.70½N
16				0.50 N				0.60 N				0.70 N
17				0.49 N				0.59 N				0.69 N
18				0.49 N				0.59 N				0.69 N
19				0.48½N				0.58½N				0.68½N
20				0.50½N				0.60½N				0.70½N
23				0.53⅝N				0.63¼N				0.73 N
24				0.54¾N				0.64½N				0.74½N
25	0.54¾	0.54¾	0.54¾L	0.54¾				0.64¾N				0.74¾N
26				0.55 N				0.65 N				0.75 N
27				0.54½N				0.64½N				0.74½N
30	0.56½	0.58 H	0.56½	0.58 B				0.68 N				0.78 N

Put volume of sales Reported in contracts—Future 86Dec

Jun	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
2		4	12	32	14L	45	2	10	2				121
3			17	20		28	56	6					127
4			1L	10	34	7	49	58					159
5			5	23	216	43	13	2	1L				303
6				36	131	28	38	2	8				243
9				17	29	8	10						64L
10		3L	18	4L	160	4	22	57					268
11		12	10	26	55	37	1L	112H					253
12		20	90	111	145	36	98H	5					505
13		32	111H	123	109	31	2						408
16			73	65	119	13	5	4	1				280
17		10	93	189H	325H	77H	11	2	6				713H
18		189H	33	98	250	3L	1						574
19			58	20	91	27	7		2				205
20				33	39	14	3						89
23		13	79	95	112	8	9	5	5				326
24		57	98	130	213	34	26	6	4				568
25		3	4	107	71	16	3	1L	1	1L			207
26			18	33	114	18	40	15	4				242
27			52	43	88	9	4	4	5				205
30	1H		1	165	102	46	16	6	15H	2H			354
TOTAL	1	343	773	1,380	2,417	532	416	295	54	3			6,214

Put open contracts Reported in contracts—Future 86Dec

Jun	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
2		196	367	1,041	2,414	1,992	2,023	965H	768H	86H	16H		9,868
3		196	379	1,051	2,414	1,975	2,053	959	768	86	16		9,897H
4		196	380	1,055	2,428H	1,976	2,068H	901	768	86	16		9,874
5		196	385	1,063	2,371	1,997H	2,058	901	768	86	16		9,841
6		196	385	1,072	2,287	1,993	2,068	901	768	86	16		9,772
9		196	385	987L	2,288	1,859	2,061	801	760	86	16		9,439
10		199	403	991	2,253L	1,861	2,041	754	760	86	16		9,364
11		211	403	1,012	2,276	1,843	1,887	664	760	86	16		9,158
12		231	429	1,068	2,310	1,865	1,893	661	760	86	16		9,319
13		263H	353	1,042	2,342	1,853	1,894	661	760	86	16		9,270
16		263	340L	1,049	2,389	1,853	1,887	659	759	86	16		9,301
17		253	375	1,111	2,321	1,806	1,887	661	753	86	16		9,269
18		96L	400	1,138	2,327	1,805	1,876	661	753	86	16		9,158
19		96	409	1,138	2,372	1,783	1,825	661	751	86	16		9,137
20		96	409	1,143	2,370	1,781	1,823	661	746	86	16		9,131L
23		101	429	1,188	2,391	1,780	1,819	660	741	86	16		9,211
24		137	497	1,252	2,390	1,770	1,810L	654	736	86	16		9,348
25		138	500	1,349H	2,375	1,774	1,812	654	736	85	16		9,439
26		138	512	1,329	2,425	1,768	1,812	645	734	85	16		9,464
27		138	539	1,314	2,419	1,765L	1,812	645	734	85	16		9,467
30	1H	138	540H	1,334	2,393	1,779	1,820	639L	720L	31L	16		9,411

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.80

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12	0.05½	0.05½	0.05½L	0.05½
13				0.05½N
16				0.05½N
17				0.05½N
18				0.05½N
19				0.05½N
20				0.05½N
23	0.05¾	0.05¾H	0.05¾	0.05¾
24	0.05¾	0.05¾	0.05¾	0.05¾
25				0.05¾N
26				0.05¾N
27				0.06¼B
30				0.08½B

87Mar Strike 1.90

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16	0.09	0.09	0.09 L	0.09
17	0.09¾	0.10	0.09	0.09 A
18				0.09 N
19				0.09 N
20				0.09 N
23				0.10 N
24				0.10 N
25				0.10¾N
26				0.11 N
27				0.11 N
30	0.11¼	0.13¼H	0.11¼	0.13¼

87Mar Strike 2.00

Jun	Open	High	Low	Close
2				
3				
4	0.13¾	0.13¾	0.13¾L	0.13¾
5	0.14¼	0.14¼	0.14¼	0.14¼
6				0.13¾N
9				0.14¼N
10				0.14¼N
11				0.14¼N
12				0.14¼N
13				0.14½N
16				0.14½A
17				0.14½N
18				0.14½N
19	0.14	0.14	0.14	0.14
20				0.15½N
23				0.15½N
24				0.15½A
25				0.16 N
26				0.16¼N
27	0.16¾	0.16¾	0.16½	0.16½
30	0.17½	0.19½H	0.17½	0.19½B

87Mar Strike 2.10

Jun	Open	High	Low	Close
2				0.19½N
3				0.19½N
4				0.22 N
5				0.20 A
6				0.18 N
9				0.19 N
10				0.19 N
11				0.19 N
12				0.19 N
13				0.19 N
16				0.19 N
17				0.18½A
18				0.19 B
19				0.17½N
20				0.20½N
23				0.20½N
24				0.21 B
25				0.22 N
26				0.22¾N
27	0.22	0.22 H	0.22 L	0.22
30				0.25¾B

87Mar Strike 2.20

Jun	Open	High	Low	Close
2				0.28 N
3				0.28 N
4				0.22⅞N
5				0.24 B
6				0.24 N
9				0.25 N
10				0.25 N
11				0.25 N
12				0.25 N
13				0.27 B
16				0.28 B
17				0.28 N
18				0.28 N
19				0.23½N
20				0.26½B
23				0.27½N
24				0.31 B
25				0.31 N
26				0.30 N
27				0.30 N
30				0.33¾B

87Mar Strike 2.30

Jun	Open	High	Low	Close
2				0.34½N
3				0.34½N
4				0.34 N
5				0.34 N
6				0.33 N
9				0.33 N
10				0.33 N
11				0.33 N
12				0.33 N
13				0.35 B
16				0.36 B
17				0.35 N
18				0.36 N
19				0.31 N
20				0.34¾N
23	0.34¾	0.34¾H	0.34¾L	0.34¾
24				0.38 B
25				0.38 N
26				0.37½N
27				0.38½N
30				0.41¾B

87Mar Strike 2.40

Jun	Open	High	Low	Close
2				0.40½N
3				0.40½N
4				0.41 N
5				0.41 N
6				0.41 N
9				0.41 N
10				0.41 N
11				0.41 N
12				0.41 N
13				0.41 N
16				0.41 N
17				0.41 N
18				0.41 N
19				0.39½N
20				0.43¼N
23				0.44 N
24				0.45 N
25				0.45 N
26				0.45½N
27				0.47 N
30				0.50¾B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Jun	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
2								
3								
4			2					2
5			2					2
6								
9								
10								
11								
12	2							2
13								
16		2L						2
17		6						6
18								
19			1L					1L
20								
23	1L					1H		2
24	4H							4
25								
26								
27			1	22H				23H
30		14H	3H					17
TOTAL	7	22	9	22		1		61

Put open contracts Reported in contracts—Future 87Mar

Jun	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
2				10L	33H	30H	2H	75L
3				10	33	30	2	75
4			2L	10	33	30	2	77
5			4	10	33	30	2	79
6			4	10	33	30	2	79
9			4	10	33	30	2	79
10			4	10	33	30	2	79
11			4	10	33	30	2	79
12	2L		4	10	33	30	2	81
13	2		4	10	33	30	2	81
16	2	2L	4	10	33	30	2	83
17	2	6	4	10	33	30	2	87
18	2	6	4	10	33	30	2	87
19	2	6	4	10	33	30	2	87
20	2	6	4	10	33	30	2	87
23	3H	6	4	10	33	30	2	88
24	3	6	4	10	33	30	2	88
25	3	6	4	10	33	30	2	88
26	3	6	4	10	33	30	2	88
27	3	6	5	25H	33	30	2	104
30	3	16H	7H	25	33	30	2	116H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 2.10

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17	0.19	0.19 **H**	0.19 **L**	0.19
18				0.19 **N**
19				0.19 **N**
20				0.19 **N**
23				0.19 **B**
24				0.20 **B**
25				0.20 **N**
26				0.20 **N**
27				0.20 **N**
30				0.20 **N**

Put volume of sales Reported in contracts—Future 87May

Jun	2.10	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17	1**H**	1**H**
18		
19		
20		
23		
24		
25		
26		
27		
30		
TOTAL	1	1

Put open contracts Reported in contracts—Future 87May

Jun	2.10	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17	1**H**	1**H**
18	1	1
19	1	1
20	1	1
23	1	1
24	1	1
25	1	1
26	1	1
27	1	1
30	1	1

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 1.60

Jul	Open	High	Low	Close
1				
2				
3	0.01	0.01	0.01	0.01
4	**HOLIDAY**			
7				0.01 **N**
8	0.01½	0.01½	0.01½	0.01½
9				0.01½**N**
10	0.02½	0.03 **H**	0.02½	0.02½**A**
11	0.02¼	0.02¼	0.02¼	0.02¼
14	0.01¾ 0.01½	0.01¾	0.01½	0.01½
15	0.01	0.01	0.01	0.01
16				0.00¾**A**
17	0.01	0.01	0.01	0.01
18				0.01 **N**
21	0.00⅞	0.01¼	0.00⅞**L**	0.01¼**B**
22				0.01¾**B**
23				0.01½**A**
24	0.01	0.01	0.01	0.01
25				0.00¾**A**
28				0.00¾**N**
29	0.01	0.01	0.01	0.01
30	0.01½	0.01½	0.01	0.01
31	0.01½	0.01½	0.01½	0.01½

86Sep Strike 1.70

Jul	Open	High	Low	Close
1	0.02½	0.03¼	0.02½	0.03¼
2	0.02½	0.02½	0.02¼	0.02¼
3	0.02	0.02¼	0.02 **L**	0.02¼
4	**HOLIDAY**			
7	0.03¼	0.04¾	0.03¼	0.03¾
8	0.04	0.04	0.03	0.03½
9	0.03	0.03¾	0.03	0.03¾
10	0.04½	0.05¾	0.04½	0.04¾
11	0.04¾	0.05½	0.04¾	0.05½
14	0.05	0.05¼	0.03⅛	0.04¼**B**
15	0.03½	0.03½	0.02¼	0.02½**A**
16	0.02⅛	0.02⅛	0.02	0.02
17	0.02¾	0.03	0.02¼	0.03
18	0.03	0.04	0.03	0.04 **B**
21	0.03½	0.04¼	0.03½	0.04¼
22	0.05¼	0.05½	0.04¾	0.05 **B**
23	0.04½	0.04½	0.03½	0.03½
24	0.03	0.03	0.02¾	0.03 **B**
25	0.03	0.03¼	0.03	0.03
28	0.03	0.03	0.02¼	0.02¼
29	0.02½	0.04	0.02½	0.04
30	0.05	0.05½	0.04½	0.05½**B**
31	0.06¼	0.06½**H**	0.06	0.06¼

86Sep Strike 1.80

Jul	Open	High	Low	Close
1	0.06¼	0.07	0.05½	0.06½**A**
2	0.06½	0.06½	0.05½	0.05½
3	0.05	0.05	0.04½**L**	0.04½
4	**HOLIDAY**			
7	0.07	0.09	0.07	0.08½
8	0.08	0.08	0.07	0.08
9	0.08	0.09	0.07	0.09 **B**
10	0.12¼	0.12½	0.11½	0.11½**A**
11	0.09½	0.10¼	0.09½	0.10
14	0.10 0.09½	0.10½	0.08	0.10½
15	0.06½	0.06¾	0.06½	0.06½
16	0.05½	0.06	0.04½	0.05¾
17	0.06¾	0.08	0.06¾	0.08
18	0.09	0.09½	0.09	0.09½**B**
21	0.08½	0.11	0.08½	0.11 **B**
22	0.13	0.13	0.10½	0.12½**B**
23	0.09½	0.09½	0.09½	0.09½
24	0.08½	0.08¾	0.08½	0.08¾**B**
25	0.08½	0.08½	0.07¾	0.08¼
28	0.08	0.08¾	0.06¾	0.07¾**B**
29	0.08¼	0.11¾	0.08¼	0.11¾**B**
30	0.12	0.13½	0.12	0.13½**B**
31	0.14½	0.15 **H**	0.14½	0.15 **B**

86Sep Strike 1.90

Jul	Open	High	Low	Close
1	0.12	0.13	0.11½	0.12⅞
2	0.12⅞	0.12⅞	0.10½	0.10½
3	0.10½	0.10½	0.10 **L**	0.10¼**B**
4	**HOLIDAY**			
7	0.16½	0.16½	0.16½	0.16½
8	0.16	0.16	0.14½	0.15½**B**
9	0.14¼	0.16	0.14¼	0.16 **B**
10	0.20½	0.20½	0.18¾	0.18¾
11				0.19 **B**
14	0.17¼	0.18¼	0.16	0.18¼
15	0.14	0.14	0.12½	0.13¾**B**
16	0.13	0.13½	0.12	0.12½**A**
17	0.13¾	0.15	0.13¾	0.15 **B**
18	0.16¾	0.18½	0.16¾	0.18½
21				0.20 **B**
22	0.20¼	0.22	0.20	0.21¾**B**
23	0.19¾	0.19¾	0.18	0.18½**B**
24	0.17¼	0.17½	0.16	0.17½**A**
25	0.17¼	0.17¼	0.15¾	0.16½
28	0.16¾	0.17¼	0.15½	0.16¼**B**
29	0.16	0.21	0.16	0.21 **B**
30				0.22½**B**
31	0.24½	0.24¾**H**	0.24½	0.24¾**B**

86Sep Strike 2.00

Jul	Open	High	Low	Close
1	0.19	0.20½	0.19	0.20¼
2	0.20¼	0.20¼	0.19	0.19 **A**
3	0.18½	0.18½	0.18 **L**	0.18
4	**HOLIDAY**			
7	0.22	0.26	0.22	0.25½
8	0.23½	0.25½	0.22½	0.25½
9	0.25	0.25	0.22	0.25 **B**
10	0.28	0.29	0.28	0.28
11	0.27	0.27	0.26	0.26¾**B**
14	0.26	0.27¾	0.25¼	0.27 **A**
15				0.22½**A**
16	0.19	0.22	0.18¾	0.20¾**A**
17	0.22½	0.24	0.22½	0.24 **B**
18	0.26 0.26¼	0.27½	0.26	0.27½**A**
21	0.27	0.29¾	0.27	0.29¾**B**
22				0.31¾**B**
23	0.28½	0.29½	0.28	0.28¼**B**
24				0.27 **B**
25				0.26½**A**
28	0.27	0.27	0.25	0.26 **A**
29	0.27¾	0.31	0.27¾	0.31 **B**
30	0.31	0.32½**H**	0.31	0.32½
31				0.34¾**B**

86Sep Strike 2.10

Jul	Open	High	Low	Close
1	0.28¾	0.29½	0.28	0.28¾**B**
2	0.27¾	0.27¾	0.27 **L**	0.27 **A**
3				0.27¼**B**
4	**HOLIDAY**			
7	0.35	0.35	0.35	0.35
8	0.32½	0.35	0.32	0.35 **B**
9				0.34½**A**
10	0.38½	0.38½	0.37¼	0.37¼**A**
11	0.37¼	0.37¼	0.35¾	0.36½**B**
14				0.37 **B**
15				0.32¼**A**
16	0.29	0.32	0.29	0.30½**A**
17				0.34½**B**
18				0.37¼**B**
21				0.39¾**B**
22	0.40¼	0.41¾**H**	0.40	0.41¾**B**
23	0.37¼	0.38¼	0.37¼	0.38¼**B**
24				0.37 **N**
25				0.36½**A**
28				0.36 **A**
29	0.40	0.41	0.40	0.41 **B**
30				0.42½**B**
31				0.44¾**B**

86Sep Strike 2.20

Jul	Open	High	Low	Close
1	0.37	0.38¾	0.37 **L**	0.38¾**B**
2	0.37½	0.38	0.37	0.37 **A**
3				0.37¼**B**
4	**HOLIDAY**			
7	0.45½	0.45½	0.45	0.45
8				0.45 **B**
9	0.42	0.44½	0.42	0.44½**B**
10				0.47¼**B**
11				0.46½**B**
14				0.47 **B**
15				0.42¼**A**
16	0.40¾	0.40¾	0.40½	0.40½**A**
17	0.40½	0.44½	0.40½	0.44½**B**
18	0.45¼	0.47¼	0.45¼	0.47
21	0.46½	0.49¾	0.46½	0.49¾**B**
22	0.50¾	0.51¾	0.50¾	0.51¾**B**
23				0.48¼**B**
24	0.46	0.46	0.46	0.46
25				0.46½**A**
28	0.46	0.46	0.46	0.46
29	0.48¼	0.51	0.48¼	0.51 **B**
30	0.51½	0.52½**H**	0.51½	0.52½**B**
31				0.54¾**B**

86Sap Strike 2.30

Jul	Open	High	Low	Close
1	0.50	0.50	0.48 **L**	0.48¾**B**
2				0.47 **A**
3				0.47¼**B**
4	**HOLIDAY**			
7	0.56	0.56	0.55	0.55 **A**
8				0.55 **B**
9				0.54½**A**
10				0.57¼**N**
11				0.56½**N**
14				0.57 **B**
15				0.52¼**A**
16				0.50½**A**
17				0.54½**B**
18				0.57 **A**
21				0.59¾**B**
22				0.61¾**B**
23				0.58¼**B**
24				0.56½**N**
25	0.56¾ 0.56½	0.56¾**H**	0.56½	0.56½**A**
28				0.56 **A**
29				0.61 **B**
30				0.62½**B**
31				0.64¾**B**

86Sep Strike 2.40

Jul	Open	High	Low	Close
1				0.58¾**N**
2				0.57 **A**
3				0.57¼**B**
4	**HOLIDAY**			
7				0.65 **A**
8				0.65 **B**
9				0.64½**A**
10				0.67¼**N**
11				0.66½**N**
14				0.67 **B**
15				0.62¼**A**
16				0.60½**A**
17				0.64½**B**
18				0.67 **A**
21				0.69¾**B**
22				0.71¾**B**
23				0.68¼**B**
24				0.66½**N**
25	0.65½	0.66 **H**	0.65½**L**	0.66 **B**
28				0.66 **A**
29				0.71 **B**
30				0.72½**B**
31				0.74¾**B**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Sep Strike 2.50				86Sep Strike 2.60				86Sep Strike 2.70			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.68¾**N**				0.78¾**N**				0.88¾**N**
2				0.67 **A**				0.77 **A**				0.87 **A**
3				0.67¼**B**				0.77¼**B**				0.87¼**B**
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				0.75 **A**				0.85 **A**				0.95 **A**
8				0.75 **B**				0.85 **B**				0.95 **B**
9				0.74½**A**				0.84½**A**				0.94½**A**
10				0.77¼**N**				0.87¼**N**				0.97¼**N**
11				0.76½**N**				0.86½**N**				0.96½**N**
14				0.77 **B**				0.87 **B**				0.97 **B**
15				0.72¼**A**				0.82¼**A**				0.92¼**A**
16				0.70½**A**				0.80½**A**				0.90½**A**
17				0.74½**B**				0.84½**B**				0.94½**B**
18				0.77 **A**				0.87 **A**				0.97 **A**
21				0.79¾**B**				0.89¾**B**				0.99¾**B**
22				0.81¾**N**				0.91¾**N**				1.01¾**N**
23				0.78¼**B**				0.88¼**B**				0.98¼**B**
24				0.76½**N**				0.86½**N**				0.96½**N**
25				0.76 **B**				0.86 **B**				0.96 **B**
28				0.76 **A**				0.86 **A**				0.96 **A**
29				0.81 **B**				0.91 **B**				1.01 **B**
30				0.82½**B**				0.92½**B**				1.02½**B**
31				0.84¾**B**				0.94¾**B**				1.04¾**B**

Put volume of sales Reported in contracts—Future 86Sep

Jul	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1		14	120	158	65	16	3	1**L**					377
2		109	66	38	3	38**H**	1**L**						255
3	20	69	37	3	6		1						136
4	**HOLIDAY**												
7		20	179**H**	6	131**H**	26	78**H**	5**H**					445
8	10	26	52	12	26	25	19						170
9		11	16	2**L**	19	2	3						53**L**
10	6	31	11	31	24	24							127
11	97**H**	34	25	8	10	4							178
14	45	36	74	56	14								225
15	10	11	49	19	4								93
16		31	160	9	10	4	1						215
17	38	12	36	8	1**L**		5						100
18		12	19	8	1		18						58
21	1**L**	354**H**	6		62		43						466
22		57	4	18	1	20	13						113
23		59	1**L**	52	2	1**L**							115
24	20	3**L**	20	103			3						149
25		41	20	21				4	1**H**				87
28		34	29	66	11		2						142
29	5	227	7	225**H**	33	7	2						506**H**
30	30	39	4	31	11	3	4						122
31	40	86	31	4	10								171
TOTAL	322	1,316	966	878	444	170	196	10	1				4,303

Put open contracts Reported in contracts—Future 86Sep

Jul	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1		12**L**	321	779**H**	468**H**	213**H**	640**H**	64**H**	23**H**	6**H**	1**H**		2,527
2		121	347	710	468	198	638	50	23	6	1		2,562
3	20**L**	190	335	710	466	198	637	17	23	6	1		2,603
4	**HOLIDAY**												
7	20	210	292	705	406	183	505	16	23	6	1		2,467
8	30	226	292	704	428	165	505	11	23	6	1		2,491
9	30	237	302	701	413	162	605	11	23	6	1		2,491
10	35	253	298	706	400	143	516	11	23	6	1		2,392
11	117	271	303	706	409	145	485	11	23	6	1		2,477
14	140	254	270**L**	695	397	145	485	11	23	6	1		2,427
15	140	254	305	695	400	145	468	11	23	6	1		2,448
16	140	280	355	692	393	145	469	11	23	6	1		2,515
17	142	274	355	690	392	135	469	11	23	6	1		2,498
18	142	266	356	683	390	116	431	11	23	6	1		2,425
21	142	538	355	683	330	116	404	11	23	1**L**	1		2,604**H**
22	142	495	346	682	324	116	173	11	23	1	1		2,314
23	142	480	346	632	322	114	94	10**L**	5**L**				2,145
24	142	483	364**H**	572	322	114	89	10	5				2,101
25	142	506	357	567	322	103	69	10	5				2,081
28	142	521	349	540	296	103	68	10	5				2,034**L**
29	147	726**H**	346	474	303	103	31	10	5				2,145
30	167	701	346	449	289	99	21	10	5				2,087
31	187**H**	704	340	447**L**	279**L**	93**L**	19**L**	10	5				2,084

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.40

Jul	Open		High	Low	Close	
1						
2						
3						
4	**HOLIDAY**					
7						
8						
9						
10						
11	0.01		0.01 **H**	0.01	0.01	
14					0.01 **N**	
15					0.01 **N**	
16					0.00¾**N**	
17					0.00¾**N**	
18					0.00¾**N**	
21					0.00¾**N**	
22	0.01		0.01	0.00⅞	0.01 **B**	
23					0.00⅞**N**	
24					0.00⅞**N**	
25					0.00⅞**N**	
28					0.00⅞**N**	
29	0.00¾		0.00¾	0.00¾**L**	0.00¾	
30					0.00¾**N**	
31					0.01 **B**	

86Dec Strike 1.50

Jul	Open		High	Low	Close	
1					0.01 **N**	
2					0.01 **N**	
3					0.01 **N**	
4	**HOLIDAY**					
7	0.01¼		0.01¼	0.01¼**L**	0.01¼	
8					0.01¼**N**	
9					0.01¼**N**	
10	0.01½		0.02	0.01½	0.02	
11	0.02		0.02¼	0.02	0.02¼	
14	0.02		0.02½**H**	0.02	0.02½	
15	0.02		0.02	0.01½	0.01½	
16	0.01¼		0.01¼	0.01¼	0.01¼	
17	0.01½		0.01⅝	0.01½	0.01⅝	
18	0.01½		0.01¾	0.01½	0.01¾	
21	0.01⅝		0.01⅝	0.01⅝	0.01⅝	
22	0.02		0.02¼	0.02	0.02¼	
23	0.02		0.02	0.02	0.02	
24	0.02		0.02¼	0.02	0.02¼	
25	0.02		0.02⅛	0.02	0.02⅛	
28	0.02		0.02	0.02	0.02	
29					0.02 **N**	
30	0.01⅞		0.01⅞	0.01⅞	0.01⅞	
31	0.02¼		0.02¼	0.02¼	0.02¼	

86Dec Strike 1.60

Jul	Open		High	Low	Close	
1	0.02		0.02	0.02	0.02	
2	0.01⅝		0.01¾	0.01⅝**L**	0.01¾	
3	0.01¾		0.01¾	0.01¾	0.01¾	
4	**HOLIDAY**					
7	0.02¼		0.03¼	0.02¼	0.03¼	
8	0.03¼		0.03½	0.02¾	0.03½	
9	0.03¼	0.03½	0.03¾	0.03¼	0.03½	
10	0.03¾		0.05	0.03¾	0.04½**B**	
11	0.04½		0.05	0.04¼	0.05	
14	0.05½		0.05½**H**	0.04¼	0.04¾**A**	
15	0.04		0.04	0.03½	0.03½	
16	0.02¾		0.02¾	0.02½	0.02½	
17	0.03¼		0.03¾	0.03¼	0.03½	0.03¾
18	0.03¾		0.04⅛	0.03⅝	0.04⅛	
21	0.04		0.04	0.03¾	0.04	
22	0.04½		0.05⅛	0.04½	0.05	
23	0.04⅞		0.04⅞	0.04½	0.04½**B**	
24	0.04⅜		0.04½	0.04¼	0.04½	0.04¼
25	0.04¾		0.04¾	0.04¼	0.04⅝	
28	0.04½		0.04½	0.04	0.04	
29	0.04½		0.04½	0.04¼	0.04½	
30	0.04½		0.04½	0.04¼	0.04½	
31	0.05		0.05¼	0.05	0.05	

86Dec Strike 1.70

Jul	Open		High	Low	Close	
1	0.04½		0.05	0.04½	0.04⅝**B**	
2	0.05		0.05	0.04¼	0.04¼**A**	
3	0.04		0.04¼	0.04 **L**	0.04¼	
4	**HOLIDAY**					
7	0.04		0.06½	0.04	0.06¼	
8	0.06½		0.06½	0.05½	0.06¼	
9	0.06¼		0.07	0.06	0.07	
10	0.07¾		0.09	0.07¾	0.08½**B**	
11	0.08¾		0.08¾	0.07½	0.08½	
14	0.09½		0.09½	0.08	0.08½	
15	0.06¼	0.07½	0.07½	0.06¼	0.06⅝	0.06½
16	0.05½	0.06	0.06¼	0.05½	0.05½	
17	0.06		0.06¾	0.05¾	0.06¾	
18	0.07¼		0.08	0.07	0.08	
21	0.08¼	0.08	0.08¼	0.06¾	0.07½	
22	0.08⅝	0.08½	0.09¼	0.08⅝	0.09¼	
23	0.09		0.09	0.08¼	0.08¼	
24	0.08½		0.09	0.08	0.08¾	0.08¼**A**
25	0.09¼		0.09¼	0.08	0.08¼	
28	0.08½		0.08½	0.07⅝	0.07¾**A**	
29	0.07¾		0.08½	0.07¾	0.08¼	
30	0.08⅝		0.08⅝	0.07¾	0.08⅝	
31	0.08½		0.09¾**H**	0.08½	0.09¼	

86Dec Strike 1.80

Jul	Open		High	Low	Close	
1	0.08½		0.09¼	0.08½	0.09	
2	0.09		0.09	0.08 **L**	0.08⅝**A**	
3	0.08¼		0.08½	0.08	0.08½	
4	**HOLIDAY**					
7	0.08½		0.11½	0.08½	0.11 **A**	
8	0.11	0.10¾	0.11¼	0.10¼	0.11¼**B**	
9	0.11		0.12½	0.11	0.12½	
10	0.14		0.14¾	0.13¾	0.14½**B**	
11	0.13½		0.14	0.13	0.14	
14	0.14½		0.15	0.12¾	0.14½**A**	
15	0.13½		0.13½	0.11	0.11	
16	0.09¼		0.10¼	0.09¼	0.09½	
17	0.10½		0.11½	0.10½	0.11½**B**	
18	0.13		0.13¼	0.12	0.13¼	
21	0.13½	0.13	0.13½	0.11¾	0.13	
22	0.13¾		0.15	0.13¾	0.15 **B**	
23	0.14½		0.14½	0.14	0.14 **A**	
24	0.14		0.14¼	0.13½	0.14¼**B**	
25	0.14½		0.14½	0.13½	0.13¾	
28	0.14		0.14	0.13½	0.13½	
29	0.13½		0.14	0.13¼	0.14	
30	0.14¼		0.14½	0.13¼	0.14 **B**	
31	0.15¾		0.16 **H**	0.15¼	0.15¼**B**	

86Dec Strike 1.90

Jul	Open		High	Low	Close	
1	0.14¼		0.15	0.14¼	0.15	
2	0.14		0.14⅝	0.13¾	0.13¾	
3	0.13¾		0.14	0.13½**L**	0.14	
4	**HOLIDAY**					
7	0.15		0.18¼	0.15	0.18	
8	0.17¾		0.18	0.16⅝	0.18	
9	0.19		0.19½	0.18½	0.19½	
10	0.20½		0.22	0.20½	0.21½	
11	0.20½		0.21	0.20	0.21 **B**	
14	0.21½		0.21½	0.19¾	0.21½	
15	0.18½		0.19	0.18	0.18¼	
16	0.16¾		0.16¾	0.15½	0.16¼	
17	0.17		0.18	0.17	0.18 **B**	
18	0.19¾		0.20¼	0.19	0.20	
21	0.19		0.19	0.18¾	0.19	
22	0.21		0.22	0.21	0.22 **B**	
23	0.21½		0.22	0.21	0.21	
24	0.21		0.21	0.20½	0.20½	
25	0.21¼		0.21¼	0.20½	0.20½	
28	0.20¼	0.20½	0.21	0.20	0.20	
29	0.20½		0.21½	0.20½	0.20¾	
30	0.21½		0.22½	0.20½	0.21	
31	0.22		0.23½**H**	0.22	0.22¼	

86Dec Strike 2.00

Jul	Open		High	Low	Close	
1	0.22		0.22¾	0.21½	0.22	
2	0.20½		0.22	0.20½**L**	0.21¼	
3					0.21¼**N**	
4	**HOLIDAY**					
7	0.21¾		0.26½	0.21¾	0.26	0.26¼
8	0.24¼		0.26½	0.24¼	0.26½	
9	0.26¼		0.27¾	0.26¼	0.27¾	
10	0.28½		0.30	0.28½	0.30	
11	0.29		0.29	0.28⅛	0.28¾**B**	
14	0.28½		0.29¾	0.28	0.29¾**B**	
15	0.26		0.26½	0.25¾	0.25¾**A**	
16	0.22¾		0.24¼	0.22¾	0.23½**A**	
17	0.24¼		0.26	0.24¼	0.26 **B**	
18	0.27½	0.28	0.28	0.27	0.28	
21	0.28		0.28	0.26½	0.27½	
22	0.29¼		0.31	0.29¼	0.30½	
23					0.29¼**N**	
24	0.29		0.29¼	0.28½	0.29¼	
25	0.29¼		0.29¼	0.28½	0.28½	
28	0.30		0.30	0.27¾	0.28 **A**	
29	0.28		0.29½	0.28	0.29¼	
30	0.29½		0.29½	0.28¾	0.29¼**B**	
31	0.30½		0.31¾**H**	0.30½	0.31½**B**	

86Dec Strike 2.10

Jul	Open		High	Low	Close	
1	0.30½		0.31	0.30	0.30¾**B**	
2	0.29¾		0.30¼	0.29	0.29	
3	0.28¾		0.29¼	0.28½**L**	0.29	
4	**HOLIDAY**					
7	0.30		0.34¼	0.30	0.34	
8	0.33¼		0.33½	0.33	0.33½	
9	0.33½		0.36	0.33½	0.36	
10	0.37¾	0.38	0.38½	0.37	0.37	
11	0.36¼		0.37	0.36¼	0.37 **B**	
14	0.37½		0.38½	0.37¼	0.38½**B**	
15	0.35		0.35	0.33½	0.33½	
16	0.31		0.32¼	0.31	0.31¼	
17	0.32¼		0.34	0.32¼	0.34 **B**	
18	0.37		0.37½	0.37	0.37½**B**	
21	0.37		0.37	0.35½	0.36½**B**	
22	0.38½		0.40	0.38	0.40 **B**	
23	0.39½		0.39½	0.39	0.39 **A**	
24					0.37¼**N**	
25	0.38		0.38	0.37¼	0.37¼	
28	0.36¼		0.36¼	0.36¼	0.36¼	
29	0.36¼		0.38	0.36¼	0.38	
30	0.38½		0.38½	0.37¾	0.38¼**B**	
31	0.41		0.41 **H**	0.41	0.41	

86Dec Strike 2.20

Jul	Open		High	Low	Close	
1	0.38¾		0.39¾	0.38½	0.39	
2	0.38		0.38½	0.38 **L**	0.38 **A**	
3					0.38 **N**	
4	**HOLIDAY**					
7	0.41½	0.41	0.42¾	0.41	0.42¾	
8					0.43 **B**	
9	0.43½		0.44½	0.43½	0.44½**B**	
10	0.46½		0.47	0.46½	0.47	
11	0.45½		0.46½	0.45½	0.46½**B**	
14					0.48 **N**	
15	0.44		0.44	0.42⅝	0.42⅝	
16	0.40		0.41¼	0.40	0.40	
17	0.40		0.43	0.40	0.43 **B**	
18	0.45		0.46½	0.45	0.46½**B**	
21	0.45½		0.45½	0.45½	0.45½	
22	0.47		0.49	0.47	0.49 **B**	
23					0.48½**N**	
24					0.46¼**N**	
25	0.46½		0.46½	0.46½	0.46½	
28					0.46 **A**	
29	0.46		0.48	0.46	0.48 **B**	
30	0.48		0.48¼	0.48	0.48¼**B**	
31	0.50		0.50 **H**	0.50	0.50	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Dec Strike 2.30				86Dec Strike 2.40				86Dec Strike 2.50			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.47½	0.49	0.47½L	0.49 B				0.59 B				0.69 B
2				0.47¾N				0.57¾N				0.67¾N
3				0.47¾N				0.57¾N				0.67¾N
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7	0.50	0.52¼	0.50	0.52¼				0.62¼N				0.72¼N
8	0.51¾	0.53	0.51	0.53 B	0.61	0.63	0.61 L	0.63 B				0.73 B
9	0.53¼	0.54½	0.53¼	0.54½B				0.64½B				0.74½B
10	0.56½	0.56½	0.56½	0.56½				0.66½N				0.76½N
11				0.56½N	0.65¼	0.66½	0.65¼	0.66½B				0.76½N
14	0.55	0.58	0.55	0.58 B				0.68 N				0.78 N
15	0.53	0.53	0.52	0.52				0.62 N				0.72 N
16	0.49	0.50¼	0.49	0.49¼				0.59¼N				0.69¼N
17	0.50½	0.53	0.50½	0.53 B				0.63 N				0.73 N
18	0.55¼	0.55½	0.54¾	0.55½B				0.65½B				0.75½B
21				0.55 B				0.65½N				0.75½N
22	0.59	0.59	0.59	0.59				0.69 B	0.77	0.79 H	0.77 L	0.79 B
23	0.57¼	0.58¼	0.57¼	0.58¼	0.68	0.68	0.68	0.68				0.77 N
24				0.55¾N				0.65¼N				0.75 N
25				0.56½N				0.66½N				0.76½N
28				0.56 N				0.66 N				0.76 N
29	0.55¾	0.58	0.55¼	0.58 B				0.68 N				0.78 N
30	0.58	0.58¼	0.58	0.58¼B	0.68	0.68¼H	0.68	0.68¼B				0.78¼N
31	0.60	0.61 H	0.60	0.61				0.69 N				0.79 N

86Dec Strike 2.60

Jul	Open	High	Low	Close
1	0.78	0.79 H	0.78 L	0.79 B
2				0.77¾N
3				0.77¾N
4	**HOLIDAY**			
7				0.82¼N
8				0.83 N
9				0.84½B
10				0.86½N
11				0.86½N
14				0.88 N
15				0.82 N
16				0.79¼N
17				0.83 N
18				0.85½B
21				0.85½N
22				0.89 B
23				0.87 N
24				0.85 N
25				0.86½N
28				0.86 N
29				0.88 N
30				0.88¼N
31				0.89 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Jul	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1			235H	32L	175H	110	18	66	54	20			28H	738
2			42	208	169	101	24	23	4					571
3			10L	57	39	46		45						197L
4	HOLIDAY													
7		1L	186	275	130	194	160	44	5	7				1,002
8			65	125	84	83	42	3		5	2L			409
9			42	305	51	49	59	14	27	6				553
10		31	145	221	168	231H	32	109	13	1L				951
11	1L	25	122	152	45	76	18	20	2		8			469
14		22	168	514H	156	45	24	4		2				935
15		21	67	199	72	105	7L	53	5	44				573
16		9	127	262	71	58	34	5	17	35				618
17		44	62	212	40	7	405	405H	20	4				1,199H
18		2	46	57	62	6	26	5	4	150H				358
21		1	48	124	68	10	420H	356	128H					1,155
22	30	73H	225	167	79	5L	68	63	16	6		6H		758
23		3	74	151	52	49		4		3	12H			348
24		25	99	307	152	19	8							610
25		52	41	87	25L	21	38	33	1L					298
28			37	126	26	36	23	1L						249
29	40H	2	14	205	33	22	99	13	5	3				436
30		1	54	130	25	69	12	5	2	4	2			304
31		5	129	156	37	15	63	6	26	2				439
TOTAL	71	317	2,038	4,072	1,759	1,357	1,600	1,277	329	292	24	6	28	13,170

Put open contracts Reported in contracts—Future 86Dec

Jul	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1		1L	318L	541L	1,362L	2,362H	1,773	1,783	587H	691H	31H	16		9,465L
2		1	335	698	1,446	2,307	1,777	1,753	582	691	31	16		9,637
3		1	345	704	1,438	2,302	1,775	1,713	582	691	31	16		9.598
4	HOLIDAY													
7			425	842	1,447	2,325	1,842	1,693	582	685	31	16		9,888
8			438	859	1,437	2,262	1,827	1,690	582	684	24L	16		9,819
9			457	1,056	1,450	2,277	1,849	1,679	571	674	24	15L		10,052
10		20	538	1,171	1,508	2,301	1,856	1,658	563	673	24	15		10,327
11	1L	45	575	1,205	1,486	2,286	1,854	1,620	561	665	24	15		10,337
14	1	62	676	1,478	1,467	2,268	1,863	1,618	561	663	24	15		10,696
15	1	63	698	1,527	1,497	2,236	1,858	1,615	556	639	24	15		10,729
16	1	70	751	1,577	1,501	2,227	1,842	1,615	545	607	24	15		10,775
17	1	105	785	1,637	1,505	2,224	2,072	1,955	543	595	24	15		11,461
18	1	107	801	1,649	1,477	2,222	2,082	1,949	534	597	24	15		11,458
21	1	107	809	1,696	1,458	2,219	2,291	2,232H	475	597	24	15		11,924
22	26	160	861	1,710	1,440	2,221	2,295H	2,200	466	592	24	21H		12,016
23	26	162	911	1,711	1,470	2,209	2,291	2,194	456	593	24	21		12,068H
24	26	162	979	1,956	1,539	2,190	1,555L	1,419	456	593	24	21		10,920
25	26	208	993	1,936	1,553	2,182	1,560	1,426	455	572	24	21		10,956
28	26	208	994	2,008	1,564H	2,177L	1,565	1,425	448	569	24	21		11,029
29	66H	210	1,005	2,072	1,552	2,193	1,596	1,411	444	568	24	21		11,162
30	66	210	1,042	2,109H	1,550	2,183	1,574	1,406	443	568	26	21		11,198
31	66	214H	1,108H	2,069	1,554	2,182	1,581	1,404L	427L	565L	26	21		11,217

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Jul	87Mar Strike 1.70				87Mar Strike 1.80				87Mar Strike 1.90			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.08¾N	0.15	0.15	0.14	0.14 A
2					0.09	0.09	0.09 L	0.09	0.13	0.13	0.13 L	0.13
3								0.09 N				0.12½A
4	HOLIDAY				HOLIDAY				HOLIDAY			
7	0.07	0.07	0.07	0.07	0.09½	0.09½	0.09½	0.09½	0.14¾	0.14¾	0.14¾	0.14¾
8				0.07 N				0.09½N				0.15¼B
9	0.07	0.07	0.07	0.07				0.09½N	0.15	0.15	0.15	0.15
10	0.07¾	0.08½H	0.07¾	0.08 A				0.12 B				0.16½B
11				0.08 N	0.12	0.12 H	0.12	0.12				0.16½A
14				0.08 N				0.12 N				0.16¾B
15				0.07 A				0.12 N				0.16¾N
16				0.06¼A				0.11 A				0.15½A
17				0.06½B	0.11	0.11	0.11	0.11				0.15½N
18				0.06½N				0.11 N	0.16	0.16½	0.16	0.16½
21				0.06½N	0.11	0.11	0.11	0.11				0.16½N
22	0.07	0.07	0.07	0.07	0.11	0.11	0.11	0.11	0.17½	0.18 H	0.17½	0.17½B
23	0.07	0.07	0.07	0.07				0.11 N				0.17½N
24	0.07	0.07	0.07	0.07	0.11	0.11	0.11	0.11	0.16½	0.16¾	0.16½	0.16¾B
25				0.06¾A				0.11 N				0.16¾A
28	0.06	0.06¼	0.06 L	0.06¼				0.11 A				0.16 A
29	0.07	0.07	0.07	0.07				0.11 N	0.16½	0.16¾	0.16¼	0.16¾B
30	0.07	0.07	0.07	0.07				0.11 N	0.16½	0.16½	0.16½	0.16½
31	0.08	0.08	0.07¾	0.07¾A	0.11¼	0.12	0.11¼	0.12 B	0.17	0.17¼	0.17	0.17¼B

Jul	87Mar Strike 2.00				87Mar Strike 2.10				87Mar Strike 2.20			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.19½N				0.25¾N				0.34½B
2				0.19½N				0.25½A				0.34½N
3				0.19½N				0.25½N				0.34½N
4	HOLIDAY				HOLIDAY				HOLIDAY			
7	0.22	0.22 H	0.22 L	0.22	0.26½ 0.26	0.27½	0.26 L	0.27½				0.36 B
8				0.22 N				0.29 B				0.37 B
9				0.22½B	0.29	0.29½	0.29	0.29½B				0.37½B
10				0.23 B				0.31 B				0.38 B
11				0.23 N				0.31 A				0.38 N
14				0.23½B	0.31	0.31	0.31	0.31				0.39 B
15				0.23 A				0.30½A				0.38 A
16				0.22 A				0.29 A				0.35 A
17				0.22¼B				0.30 B				0.37 B
18				0.23 B				0.31 B				0.38 B
21				0.23½B				0.31 N				0.38 N
22				0.25 B				0.31¾B				0.40 B
23				0.25 N				0.31¾N				0.40 N
24				0.24 A				0.31¾N				0.40 N
25				0.24 N				0.31¾N				0.40 N
28				0.23 A				0.31¾N				0.40 N
29				0.23 N				0.31¾N				0.40 N
30				0.23 N				0.31 A				0.40 N
31				0.24 B	0.32	0.32 H	0.32	0.32				0.40 N

Jul	87Mar Strike 2.30				87Mar Strike 2.40			
	Open	High	Low	Close	Open	High	Low	Close
1				0.41¾N				0.50¾N
2				0.41¾N				0.50¾N
3				0.41¾N				0.50¾N
4	HOLIDAY				HOLIDAY			
7				0.45 B				0.54 B
8				0.45½B				0.54 N
9				0.46 B				0.54½B
10				0.48 B				0.58 N
11				0.46¾N				0.56¾N
14				0.50 B				0.60 B
15				0.45½A				0.53 A
16				0.43 A				0.51 A
17				0.46 B				0.54 B
18				0.48 B				0.57 B
21				0.48 N				0.57 N
22				0.50 B				0.60 B
23				0.50 N				0.60 N
24				0.50 N				0.60 N
25				0.50 N				0.60 N
28				0.50 N				0.60 N
29				0.50 N				0.60 N
30				0.50 N				0.60 N
31				0.50 N				0.60 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Jul	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1			4						4
2		24	10						34
3			2L						2
4	HOLIDAY								
7	100H	1L	30	1H	68H				200H
8									
9	18		4		2L				24
10	88								88
11		2							2
14					45				45
15									
16									
17		2							2
18			40H						40
21		4							4
22	50	40H	20						110
23	1L								1L
24	63	1	2						66
25									
28	50								50
29	2		12						14
30	11		16						27
31	3	2	25		4				34
TOTAL	386	76	165	1	119				747

Put open contracts Reported in contracts—Future 87Mar

Jul	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	TOTAL
1		3L	20L	7H	25L	33H	30H	2H	120L
2		26	30	7	25	33	30	2	153
3		26	28	7	25	33	30	2	151
4	HOLIDAY								
7	100L	26	58	7	72	33	30	2	328
8	100	26	58	7	72	33	30	2	328
9	118	26	58	7	74	33	30	2	348
10	200	26	58	7	74	33	30	2	430
11	200	27	58	7	74	33	30	2	431
14	200	27	58	7	119H	33	30	2	476
15	200	27	58	7	119	33	30	2	476
16	200	27	58	7	119	33	30	2	476
17	200	29	58	7	119	33	30	2	478
18	200	29	98	7	119	33	30	2	518
21	200	25	98	7	119	33	30	2	514
22	200	48H	116	7	119	33	30	2	555
23	200	48	116	7	119	33	30	2	555
24	263	48	118	7	119	33	30	2	620
25	263	48	118	7	119	33	30	2	620
28	313	48	118	7	119	33	30	2	670
29	313	48	118	7	119	33	30	2	670
30	313	48	113	7	119	33	30	2	665
31	314H	48	131H	7	119	33	30	2	684H

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 1.70

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23	0.07	0.07	0.07 **L**	0.07
24				0.07 **N**
25				0.07 **N**
28				0.07 **N**
29	0.09	0.09 **H**	0.07½	0.07½
30				0.07½**N**
31				0.07½**N**

87May Strike 1.80

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24	0.11½	0.12½	0.11½**L**	0.12½**B**
25	0.13	0.13 **H**	0.13	0.13
28	0.13	0.13	0.12½	0.12½**A**
29				0.12½**N**
30				0.12½**N**
31				0.12½**N**

87May Strike 1.90

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15	0.16	0.16	0.16	0.16
16	0.15½	0.15½	0.15½**L**	0.15½
17	0.15½	0.15½	0.15½	0.15½
18				0.15½**N**
21				0.15½**N**
22				0.15½**N**
23				0.15½**N**
24	0.17¼	0.17¼**H**	0.17¼	0.17¼
25				0.17¼**N**
28				0.17 **A**
29				0.17 **N**
30				0.17 **N**
31				0.17½**B**

87May Strike 2.10

Jul	Open	High	Low	Close
1				0.20 **N**
2				0.20 **N**
3				0.20 **N**
4	**HOLIDAY**			
7				0.20 **N**
8				0.22 **B**
9				0.22 **N**
10				0.22 **N**
11				0.22 **N**
14				0.22 **N**
15				0.22½**B**
16				0.22½**N**
17				0.22½**N**
18				0.22½**N**
21				0.22½**N**
22	0.30	0.30 **H**	0.30 **L**	0.30
23				0.30 **N**
24				0.30 **N**
25				0.30 **N**
28				0.29 **A**
29				0.29 **N**
30				0.29 **N**
31				0.29 **N**

Put volume of sales Reported in contracts—Future 87May

Jul	1.70	1.80	1.90	2.10	TOTAL
1					
2					
3					
4	**HOLIDAY**				
7					
8					
9					
10					
11					
14					
15			1**L**		1**L**
16			1		1
17			4**H**		4
18					
21					
22				1**H**	1
23	2				2
24		1**L**	1		2
25		6**H**			6
28		1			1
29	10**H**				10**H**
30	1**L**				1
31					
TOTAL	13	8	7	1	29

Put open contracts Reported in contracts—Future 87May

Jul	1.70	1.80	1.90	2.10	TOTAL
1				1**L**	1**L**
2				1	1
3				1	1
4	**HOLIDAY**				
7				1	1
8				1	1
9				1	1
10				1	1
11				1	1
14				1	1
15			1**L**	1	2
16			2	1	3
17			6	1	7
18			6	1	7
21			6	1	7
22			6	2**H**	8
23	2**L**		6	2	10
24	2	1**L**	7**H**	2	12
25	2	6**H**	7	2	17
28	2	6	7	2	17
29	12	6	7	2	27
30	13**H**	6	7	2	28**H**
31	13	6	7	2	28

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jul Strike 1.90

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25	0.19	0.19 **H**	0.19 **L**	0.19
28				0.19 **N**
29	0.19	0.19	0.19	0.19
30				0.19 **A**
31				0.19 **B**

Put volume of sales Reported in contracts—Future 87Jul

Jul	1.90	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25	6**H**	6**H**
28		
29	5**L**	5**L**
30		
31		
TOTAL	11	11

Put open contracts Reported in contracts—Future 87Jul

Jul	1.90	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22		
23		
24		
25	6**L**	6**L**
28	6	6
29	11**H**	11**H**
30	11	11
31	11	11

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Aug	86Sep Strike 1.60				86Sep Strike 1.70				86Sep Strike 1.80			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.01¾	0.01¾	0.01	0.01	0.07	0.08¼	0.02¾L	0.03½B	0.17	0.18	0.12 L	0.12 A
4	0.01¾	0.02	0.01½	0.01¾	0.07½	0.07½	0.05	0.07	0.15	0.16¼	0.14¾	0.16¼B
5	0.02½	0.02½	0.02	0.02¼B	0.08¾	0.09¼	0.08¾	0.09¼B	0.18	0.18½	0.18	0.18¼B
6	0.02¾	0.02¾H	0.02¼	0.02½	0.10	0.10½H	0.09½	0.09½B	0.20	0.20 H	0.19½	0.19½
7	0.02¼	0.02¼	0.02¼	0.02¼	0.08¾	0.08¾	0.08¾	0.08¾				0.18¾B
8	0.01½	0.01½	0.01¼	0.01¼A	0.07½	0.07½	0.07	0.07	0.16¼	0.16½	0.16¼	0.16½
11	0.00¾	0.00⅞	0.00¾	0.00⅞	0.07	0.07	0.05½	0.05½				0.15 B
12	0.00¾	0.01	0.00¾	0.01	0.05¼	0.06	0.05¼	0.06				0.15½N
13	0.01	0.01	0.00⅞	0.00⅞	0.07½ 0.07¾	0.07¾	0.06	0.06	0.15	0.15½	0.15	0.15½B
14	0.00¼	0.00¼	0.00¼L	0.00¼	0.03¾	0.03¾	0.03	0.03½B	0.13½	0.13½	0.13½	0.13½
15				0.00⅛A	0.03½	0.04¼	0.03½	0.04 B				0.14 B
18												
19												
20												
21												
22												
25												
26												
27												
28												
29												

Aug	86Sep Strike 1.90				86Sep Strike 2.00				86Sep Strike 2.10			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.26½	0.27¾	0.22 L	0.22 A				0.32 A				0.42 A
4	0.26	0.26¼	0.23¼	0.26¼B				0.36¼B				0.46¼B
5				0.28½B				0.38½B	0.48½	0.48½H	0.48½	0.48½
6	0.29¼	0.29¼H	0.29¼	0.29¼				0.38½N				0.48½N
7	0.27½	0.28	0.27½	0.28 B	0.38	0.38 H	0.38	0.38				0.48½N
8	0.26	0.26	0.26	0.26	0.37	0.37	0.37	0.37	0.46	0.46	0.46	0.46
11				0.25 B				0.35 B	0.46	0.46	0.46	0.46
12				0.25½N	0.35	0.35	0.35	0.35				0.45½N
13	0.25½	0.25½	0.25½	0.25½	0.35½	0.35½	0.35½	0.35½				0.45½N
14	0.23	0.23½	0.22¾	0.23½	0.34	0.34	0.33½L	0.33½A				0.43½A
15	0.23½	0.24½	0.23½	0.24½				0.34 B	0.43	0.44¼	0.43 L	0.44 B
18												
19												
20												
21												
22												
25												
26												
27												
28												
29												

Aug	86Sep Strike 2.20				86Sep Strike 2.30				86Sep Strike 2.40			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.53¾	0.53¾	0.52 L	0.52 A				0.62 A				0.72 A
4				0.56¼B				0.66¼B				0.76¼B
5	0.58½	0.58½H	0.58½	0.58½	0.68½	0.68½H	0.68½	0.68½				0.78½N
6				0.59 B				0.68½N				0.78½N
7				0.59 N				0.68½N				0.78½N
8	0.56¼	0.56¼	0.56¼	0.56¼				0.66½N				0.76½N
11				0.55 N	0.66	0.66	0.66	0.66				0.75 N
12				0.55½N				0.65½N				0.75½N
13				0.55½N				0.65½N				0.75½N
14				0.53½A				0.63½A				0.73½A
15	0.54	0.54	0.54	0.54	0.63½	0.64	0.63½L	0.64 B				0.74 B
18												
19												
20												
21												
22												
25												
26												
27												
28												
29												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Aug	86Sep Strike 2.50				86Sep Strike 2.60				86Sep Strike 2.70			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.82 A				0.92 A				1.02 A
4				0.86¼B				0.96¼B				1.06¼B
5				0.88½N				0.98½N				1.08½N
6				0.88½N				0.98½N				1.08½N
7				0.88½N				0.98½N				1.08½N
8				0.86½N				0.96½N				1.06½N
11				0.85 N				0.95 N				1.05 N
12				0.85½N				0.95½N				1.05½N
13				0.85½N				0.95½N				1.05½N
14				0.83½A				0.93½A				1.03½A
15				0.84 B				0.94 B				1.04 B
18												
19												
20												
21												
22												
25												
26												
27												
28												
29												

Put volume of sales Reported in contracts—Future 86Sep

Aug	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	9	370H	94H	7			4						484H
4	56	89	10	11									166
5	55	84	13			81H	81H	1L					315
6	96	89	4	1L									190
7	2L	7L		1	1L								11L
8	3	31	3L	2	5	3	1L						48
11	25	12		2		1L		1					41
12	63	36			2								101
13	22	19	3	1	26H								71
14	107H	9	3	18H	1								138
15		79		12		5	80	5H					181
18													
19													
20													
21													
22													
25													
26													
27													
28													
29													
TOTAL	438	825	130	55	35	90	166	7					1,746

Put open contracts Reported in contracts—Future 86Sep

Aug	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	2.70	TOTAL
1	190	535H	268H	449H	278H	93H	15	10H	5H				1,843H
4	186L	529	261	445	275	64	14	10	5				1,789
5	200	498	262	432	266	64	95H	10	5				1,832
6	239	469	250	411	262	44	95	10	5				1,785
7	241	467	249	412	261	37	95	10	5				1,777
8	244	458	191	410	260	34	94	10	5				1,706
11	249	454	191	408	260	33	94	9L					1,698
12	301H	456	171	404	259	33	94	10					1,728
13	281	450	171	366	247	33	93	10					1,651
14	258	422	124L	285	195L	32	82	9					1,407
15	258	372L	124	277L	195	29L	11L	9					1,275L
18													
19													
20													
21													
22													
25													
26													
27													
28													
29													

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.40

Aug	Open	High	Low	Close
1	0.01	0.01	0.01	0.01
4	0.01¼	0.01¼	0.01¼	0.01¼
5	0.01½	0.01½H	0.01⅛	0.01⅛
6	0.01⅛	0.01⅛	0.01⅛	0.01⅛
7				0.01⅛N
8				0.01⅛N
11				0.01⅛N
12				0.01⅛N
13	0.00¾	0.00¾	0.00¾	0.00¾
14				0.00⅝A
15				0.00⅝N
18	0.00⅝	0.00⅝	0.00⅝L	0.00⅝
19	0.00⅝	0.00⅝	0.00⅝	0.00⅝
20				0.00⅝N
21	0.00¾	0.00¾	0.00⅝	0.00⅝
22				0.00¾N
25	0.01	0.01	0.01	0.01
26	0.01¼	0.01⅜	0.01¼	0.01¼B
27	0.01⅜	0.01⅜	0.01¼	0.01¼A
28	0.01¼	0.01¼	0.01¼	0.01¼
29	0.01⅛	0.01⅛	0.01	0.01

86Dec Strike 1.50

Aug	Open	High	Low	Close
1	0.02½	0.02½	0.01¾	0.01¾A
4	0.02½	0.02½	0.02½	0.02½
5	0.02¾	0.02¾	0.02½	0.02½
6	0.02½	0.02½	0.02⅜	0.02⅜
7	0.02⅜	0.02⅜	0.02⅜	0.02⅜
8	0.02⅜	0.02⅜	0.02⅛	0.02⅛
11	0.02⅛	0.02⅛	0.02	0.02
12				0.02 N
13	0.02	0.02	0.01½	0.01⅝
14	0.01¾	0.01¾	0.01¼	0.01¼
15	0.01	0.01	0.01 L	0.01
18	0.01¼	0.01¼	0.01¼	0.01¼
19	0.01¼	0.01½	0.01¼	0.01½
20	0.01¼	0.01⅜	0.01¼	0.01⅜
21	0.01⅜	0.01⅝	0.01⅜	0.01⅝
22	0.01⅝	0.01⅞	0.01⅝	0.01¾
25	0.01⅞	0.02¼	0.01⅞	0.02¼
26	0.02½	0.02¾	0.02¼	0.02¾
27	0.02¾	0.02¾	0.02⅝	0.02⅝
28	0.02⅝	0.02⅞H	0.02⅝	0.02⅝
29	0.02½	0.02⅝	0.02⅜	0.02½

86Dec Strike 1.60

Aug	Open	High	Low	Close
1	0.05½ 0.05¼	0.05¾	0.04	0.04
4	0.04½	0.05	0.04½	0.04¾
5	0.05¼	0.05½	0.05	0.05⅜
6	0.05¾	0.06 H	0.05⅛	0.05⅛B
7	0.05	0.05	0.04¾	0.05
8	0.04⅞	0.04⅞	0.04½	0.04¾B
11	0.05	0.05	0.04¼	0.04⅜
12	0.04¼	0.04½	0.04⅛	0.04½
13	0.05½	0.05½	0.03⅞	0.03⅞
14	0.03¾	0.03¾	0.02¾L	0.02¾
15	0.02¾	0.03⅜	0.02¾	0.03¼
18	0.03½	0.03¾	0.03	0.03
19	0.03¼	0.03⅝	0.03	0.03⅝
20	0.03¾	0.03¾	0.03⅜	0.03½
21	0.03½	0.04	0.03½	0.03¾
22	0.04	0.04½	0.04	0.04¼
25	0.04½	0.05⅛	0.04½	0.05⅛
26	0.05½	0.06	0.05¼	0.06
27	0.06	0.06	0.05⅜	0.05½
28	0.05½	0.05¾	0.05¼	0.05¾
29	0.05¼ 0.05	0.05¼	0.04¾	0.05 0.05¼

86Dec Strike 1.70

Aug	Open	High	Low	Close
1	0.09¾	0.10½	0.06½	0.07⅜
4	0.09½	0.09¾	0.08½	0.09
5	0.09½	0.10	0.09½	0.10
6	0.10¼	0.10½	0.09⅜	0.09¾
7	0.09	0.10	0.09	0.10
8	0.09½	0.09½	0.09	0.09¼
11	0.08¾	0.08¾	0.08	0.08
12	0.08¼	0.09	0.08	0.09
13	0.09¾ 0.09½	0.09¾	0.08¼	0.08¼
14	0.07½	0.07¾	0.06½	0.06½
15	0.06½	0.07¼	0.06⅜L	0.07⅛ 0.07¼
18	0.07¾	0.07¾	0.06½	0.06½B
19	0.06½	0.07⅝	0.06½	0.07½
20	0.07¾ 0.08	0.08	0.07¼	0.07½
21	0.07½	0.08⅛	0.07½	0.08
22	0.08	0.08¾	0.08	0.08¼
25	0.08½	0.09¾	0.08½	0.09¾
26	0.10	0.10½	0.10	0.10½
27	0.10½ 0.10¾	0.10¾H	0.09⅞	0.10
28	0.09½ 0.09¾	0.10¼	0.09½	0.10¼
29	0.10	0.10	0.09¼	0.09¾

86Dec Strike 1.80

Aug	Open	High	Low	Close
1	0.17	0.17½H	0.12	0.13
4	0.15	0.15½	0.14¼	0.15¼
5	0.16	0.16¾	0.16	0.16¾
6	0.16¾	0.16¾	0.16	0.16¼A
7	0.15¼	0.16	0.15¼	0.16
8	0.15	0.15¼	0.15	0.15 A
11	0.15	0.15	0.14¼	0.14¼A
12	0.14	0.14½	0.13⅞	0.14½B
13	0.16¾	0.16¾	0.14½	0.14½A
14	0.13½	0.13½	0.11¾L	0.12
15	0.12	0.13	0.11¾	0.12¾
18	0.13½	0.13½	0.12½	0.12½B
19	0.13¼	0.14	0.13¼	0.14
20	0.14	0.14	0.14	0.14
21	0.14¼	0.14¼	0.14¼	0.14¼
22	0.14⅜	0.15	0.14⅜	0.15
25	0.15	0.16	0.15	0.16
26	0.17	0.17½	0.16¾	0.17½
27	0.17½	0.17½	0.17	0.17 A
28	0.17	0.17	0.16½	0.16¾
29	0.16½	0.16½	0.16	0.16

86Dec Strike 1.90

Aug	Open	High	Low	Close
1	0.23½	0.24¼	0.17½L	0.19¼B
4				0.22½N
5	0.23½	0.24½	0.23¼	0.24½B
6	0.25½	0.25½	0.23½	0.24 A
7	0.24	0.24	0.24	0.24
8	0.23	0.23	0.22	0.22½B
11				0.21½N
12	0.21¼	0.22	0.21¼	0.22 B
13	0.24¾	0.24¾	0.22	0.22
14	0.20½	0.20½	0.19	0.19¼B
15	0.19⅞	0.20¼	0.19⅞	0.20¼
18	0.21½	0.21½	0.19¾	0.20¼
19	0.21	0.21¾	0.21	0.21¾B
20	0.22	0.22	0.21¾	0.22
21	0.22¼	0.22¼	0.22⅛	0.22¼B
22	0.22⅛	0.22½	0.22⅛	0.22¼
25	0.23½	0.24½	0.23½	0.24½B
26	0.25	0.25¾	0.25	0.25¾
27	0.26	0.26 H	0.25	0.25 A
28				0.25¾N
29	0.24½	0.25¼	0.24½	0.25 0.25¼

86Dec Strike 2.00

Aug	Open	High	Low	Close
1	0.31½	0.31½	0.27 L	0.27 B
4	0.31	0.31	0.31	0.31
5	0.32½	0.33	0.32½	0.33 B
6				0.33 N
7	0.31½	0.32¼	0.31¼	0.32¼
8	0.31	0.31¼	0.31	0.31¼B
11				0.30 N
12	0.30	0.30½	0.30	0.30½B
13	0.33½	0.33½	0.30½	0.30¾
14	0.28½	0.28½	0.27½	0.27¾
15	0.29	0.29	0.28½	0.29 B
18	0.30¼	0.30½	0.28¼	0.28¼B
19	0.28½	0.30½	0.28½	0.30½B
20	0.30½	0.31¼	0.30½	0.31¼B
21	0.30¾	0.31½	0.30¾	0.31½
22	0.31	0.32	0.31	0.32
25	0.32¼	0.34½	0.32¼	0.34½
26	0.35	0.35½	0.34½	0.35½B
27	0.36	0.36 H	0.34¾	0.34¾A
28	0.34¼	0.34¾	0.34	0.34¾B
29	0.34½	0.35	0.34	0.35 B

86Dec Strike 2.10

Aug	Open	High	Low	Close
1	0.41½	0.42¾	0.36 L	0.37 B
4	0.41½	0.41½	0.41	0.41
5	0.42	0.42	0.42	0.42
6	0.43	0.43	0.41¼	0.41½
7	0.40¼	0.41½	0.40¼	0.41½B
8	0.41	0.41	0.40	0.41
11	0.41½	0.41½	0.39¼	0.39¼
12	0.39	0.39½	0.38¼	0.39½B
13	0.40½	0.40½	0.40	0.40 A
14	0.38¼	0.38¼	0.37	0.37
15	0.37½	0.38¼	0.37½	0.38¼B
18	0.39½	0.39½	0.38	0.38¼B
19	0.40	0.40	0.40	0.40
20	0.41¼	0.41¼	0.41¼	0.41¼
21	0.41¼	0.41¼	0.41	0.41
22	0.41¼	0.41¼	0.41¼	0.41¼
25	0.42¾	0.43½	0.42¾	0.43½B
26	0.44	0.45½H	0.44	0.45½B
27	0.45	0.45	0.44½	0.44½A
28	0.44½	0.45	0.44½	0.45 B
29	0.44	0.44¾	0.44	0.44¾

86Dec Strike 2.20

Aug	Open	High	Low	Close
1	0.48¾	0.48¾	0.45 L	0.46 B
4	0.48¼	0.48¼	0.48¼	0.48¼
5	0.50½	0.52	0.50½	0.52 B
6	0.52	0.52	0.52	0.52
7	0.51	0.51½	0.50¾	0.51½B
8				0.50¼N
11	0.50¼	0.50¼	0.49	0.49 A
12				0.49¾B
13	0.50¼	0.50¼	0.49½	0.49¾
14				0.47 N
15	0.47½	0.48	0.47½	0.48
18	0.49¼	0.49¼	0.48	0.48¼B
19				0.50½N
20				0.51¼N
21				0.51 N
22	0.51	0.51	0.51	0.51
25				0.53¾N
26				0.55½N
27	0.54	0.54 H	0.54	0.54
28				0.54¾N
29				0.54¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 2.30

Aug	Open	High	Low	Close
1	0.61	0.61¼	0.55 L	0.56 A
4				0.58½N
5	0.61	0.62 H	0.61	0.62
6				0.61½N
7				0.61½B
8				0.60¼N
11	0.59½	0.59½	0.59	0.59 A
12	0.59	0.59¾	0.59	0.59¾B
13	0.62	0.62	0.59¾	0.59¾
14				0.57 N
15	0.58	0.58	0.58	0.58
18				0.58¼B
19				0.60½N
20	0.61¼	0.61¼	0.61¼	0.61¼
21	0.61	0.61	0.61	0.61
22				0.61 N
25				0.63¾N
26				0.65½N
27				0.64¼N
28				0.64¾N
29				0.64¾N

86Dec Strike 2.40

Aug	Open	High	Low	Close
1				0.66 N
4				0.68½N
5	0.70½	0.72 H	0.70½L	0.72 B
6				0.71½N
7				0.71½N
8				0.70¼N
11				0.68½N
12				0.69¾B
13				0.69¾N
14				0.67 N
15				0.68½N
18				0.68¼B
19				0.70½N
20				0.71¼N
21				0.71 N
22				0.71 N
25				0.73¾N
26				0.75½N
27				0.74¼N
28				0.74¾N
29				0.74¾N

86Dec Strike 2.50

Aug	Open	High	Low	Close
1				0.76 N
4				0.78½N
5				0.82 N
6				0.81½N
7				0.81½N
8				0.80¼N
11				0.78½N
12				0.79¾B
13				0.79¾N
14				0.77 N
15				0.78½N
18				0.78¼B
19				0.80½N
20				0.81¼N
21				0.81 N
22				0.81 N
25				0.83¾N
26				0.85½N
27				0.84¼N
28				0.84¾N
29				0.84¾N

86Dec Strike 2.60

Aug	Open	High	Low	Close
1				0.86 N
4				0.88½N
5				0.92 N
6				0.91½N
7				0.91½N
8				0.90¼N
11	0.89½	0.89½H	0.88½L	0.88½A
12				0.89¾B
13				0.89¾N
14				0.87 N
15				0.88½N
18				0.88¼B
19				0.90½N
20				0.91¼N
21				0.91 N
22				0.91 N
25				0.93¾N
26				0.95½N
27				0.94¼N
28				0.94¾N
29				0.94¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Aug	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	11	15	188	273	73	65	10	12	2	8				657
4	6	23	46L	136	19		7	2	3					242L
5	254H	83	167	71	33	19	5	5	3	4	2H			646
6	4L	30	404	423H	38	59		7	8					973
7		10	133	101	3L	67	7	10	6					337
8		11	222	92	60	14	3L	7						409
11		5	149	266	75			1L	1L	1L			30H	528
12			436	152	6	200	10	12		10				826
13	5	4L	475	161	5	47	81	4	12H	11				805
14		10	81	128	19	122	193H	7	2					562
15		43	372	120	120H	144	56	5	2	3				865
18	10	29	98	63	11	123	7	1	1					343
19	6	14	53	112	62	229H	3	2						481
20		59	122	131	35	133	18	4		2				504
21	59	358H	2,042H	137	20	9L	85	7		15H				2,732H
22		134	375	109	54	25	67	1	2					767
25	7	128	412	79	63	33	47	3						772
26	116	145	236	48	12	55	30	29						671
27	10	190	274	115	64	15	17	179H	2					866
28		137	154	38	7		24	7						367
29	10	119	88	35L	11	9	9	4						285
TOTAL	498	1,547	6,527	2,790	790	1,368	679	309	44	54	2		30	14,638

Put open contracts Reported in contracts—Future 86Dec

Aug	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	70L	222L	1,163L	2,196L	1,511H	2,171H	1,586	1,390	427H	565H	24H	21H		11,346L
4	76	245	1,188	2,260	1,502	2,168	1,579	1,389	423	558	24	21		11,433
5	269	271	1,249	2,269	1,485	2,157	1,576	1,383	349	528	23	11		11,570
6	273	287	1,455	2,507	1,454	2,160	1,576	1,379	331	307	23	3L		11,755
7	273	290	1,494	2,505	1,454	2,138	1,571	1,374	295	306	23	3		11,726
8	273	301	1,689	2,500	1,449	2,138	1,572	1,371	287	306	23	3		11,912
11	273	305	1,730	2,530	1,499	2,138	1,571	1,370	287	306	23	3	30H	12,065
12	273	305	1,956	2,599	1,499	2,041	1,561	1,361	286	254	23	3		12,161
13	278	309	2,139	2,550	1,501	2,044	1,607	1,359	274	245	23	3		12,332
14	278	306	2,188	2,505	1,504	2,093	1,612H	1,353	272	245	23	3		12,382
15	278	316	2,148	2,576	1,507	1,920	1,548	1,347	271	240	23	3		12,177
18	288	322	2,201	2,586	1,499	1,802	1,545	1,345	269	239	23	3		12,122
19	294	327	2,225	2,585	1,483	1,887	1,504	1,343	269	236	23	3		12,179
20	294	366	2,207	2,651	1,500	1,816	1,487	1,339	268	234	23	3		12,188
21	311	617	3,637	2,637	1,478	1,683	1,510	1,315	268	219	23	3		13,701
22	311	715	3,837	2,619	1,452	1,700	1,497	1,315	267	219	23	3		13,958
25	311	760	3,943	2,614	1,442	1,694	1,492	1,312	268	211	22	3		14,072
26	404	794	4,060H	2,617	1,444	1,668	1,484	1,303L	268	191L	16L	3		14,252
27	404	932	4,005	2,665	1,398	1,664L	1,480	1,455H	266	191	16	3		14,479
28	404	1,006H	4,019	2,657	1,397	1,664	1,470	1,449	265L	191	16	3		14,541
29	408H	990	4,038	2,667H	1,395L	1,664	1,469L	1,447	265	191	16	3		14,553H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Aug	87Mar Strike 1.50				87Mar Strike 1.60				87Mar Strike 1.70			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1									0.08½	0.08½H	0.07	0.07 A
4									0.08	0.08	0.08	0.08
5												0.08 B
6					0.04⅛	0.04⅛	0.04⅛	0.04⅛	0.08¼	0.08¼	0.08	0.08
7					0.03½	0.04¼	0.03½	0.04¼B	0.07	0.08	0.07	0.08
8					0.04¼	0.04¼	0.04¼	0.04¼				0.08 N
11								0.04¼N				0.07¾A
12	0.03	0.03 H	0.03	0.03	0.03½	0.04½	0.03½	0.04½	0.08	0.08	0.08	0.08
13				0.03 N	0.04¾	0.04¾H	0.04¼	0.04¼	0.08	0.08	0.08	0.08
14				0.02½A				0.03¼A	0.07½	0.07½	0.06½	0.06½A
15				0.02½N	0.03	0.03½	0.03 L	0.03½	0.06½	0.06½	0.06½	0.06½
18				0.02½N				0.03½N				0.06½N
19				0.02½N				0.03½N	0.06½	0.06½	0.06½	0.06½
20	0.02½	0.02½	0.02½	0.02½				0.03½N	0.07	0.07	0.06½	0.06½
21				0.02½N	0.03¾	0.03¾	0.03¾	0.03¾	0.06½	0.06½	0.06½	0.06½
22				0.02½N	0.03½	0.03¾	0.03½	0.03¾	0.06¼	0.06¼	0.06¼L	0.06¼
25	0.02½	0.02¾	0.02½	0.02¾	0.04¼	0.04½	0.04¼	0.04½	0.07	0.07	0.06¾	0.06¾
26	0.02¾	0.02¾	0.02¾	0.02¾	0.04½	0.04¾	0.04½	0.04¾	0.07¼	0.07½	0.07¼	0.07½
27	0.02½	0.02½	0.02½	0.02½	0.04¾	0.04¾	0.04¾	0.04¾	0.07½	0.07½	0.07¼	0.07¼A
28	0.02¼	0.02½	0.02¼L	0.02½	0.04½	0.04¾	0.04½	0.04¾	0.07¼	0.07¾	0.07¼	0.07¾
29	0.02½	0.02½	0.02½	0.02½	0.04⅝	0.04¾	0.04⅝	0.04¾	0.07	0.07¼	0.07	0.07¼

Aug	87Mar Strike 1.80				87Mar Strike 1.90				87Mar Strike 2.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.13	0.13	0.10	0.11 B				0.16½A				0.24 N
4	0.13½	0.13½H	0.12½	0.12½A				0.18 B				0.26 B
5	0.13	0.13	0.13	0.13				0.18½B				0.26 N
6				0.13 N				0.18½N				0.26 N
7	0.13	0.13	0.12¾	0.12¾				0.18½A				0.26 N
8	0.11½	0.11½	0.11½	0.11½				0.17¼A				0.26 N
11				0.11½N				0.17 A				0.26 N
12	0.11½	0.12	0.11½	0.12 B	0.16½	0.17¼	0.16½	0.17¼B	0.25½	0.25½	0.25½	0.25½
13	0.12¾	0.12¾	0.12½	0.12½				0.18 B	0.26	0.26 H	0.26	0.26
14	0.11	0.11¼	0.10½	0.10½A	0.16¾	0.16¾	0.16 L	0.16				0.23 A
15	0.10½	0.10¾	0.10½	0.10¾B	0.16½	0.16¾	0.16½	0.16¾	0.23	0.25	0.23 L	0.25 B
18				0.10½A	0.17	0.17	0.16	0.16¼B				0.25 N
19	0.09½	0.11	0.09½L	0.11	0.17	0.17½	0.16¾	0.17 B				0.25 N
20	0.11	0.11	0.11	0.11	0.17½	0.17½	0.17½	0.17½				0.25 N
21	0.10	0.10	0.10	0.10	0.16¼	0.16¼	0.16¼	0.16¼				0.24¾A
22	0.10¼	0.10½	0.10¼	0.10½	0.16	0.16	0.16	0.16				0.24¾N
25	0.10¾	0.11½	0.10¾	0.11½				0.17¼B	0.25	0.25	0.25	0.25
26	0.11¾	0.12	0.11¾	0.12				0.18¼B				0.26¼B
27	0.11½	0.11¾	0.11½	0.11¾B				0.18¼N				0.26¼N
28	0.11¾	0.12½	0.11½	0.12½B				0.18½B	0.25½	0.25½	0.25½	0.25½
29				0.12½B	0.18	0.18 H	0.18	0.18				0.26 B

Aug	87Mar Strike 2.10				87Mar Strike 2.20				87Mar Strike 2.30			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.33	0.33 H	0.31	0.31 A				0.39 A				0.48 A
4				0.33¼B				0.42½B				0.51½B
5				0.33¼N				0.42½N				0.51½N
6				0.33¼N				0.42½N				0.51½N
7				0.33¼N				0.42½A				0.51½N
8				0.33¼N				0.42½N				0.51½N
11	0.30½	0.31	0.30½L	0.31 A				0.40½A				0.50 A
12				0.32½N				0.41 N				0.50¼N
13				0.32½N				0.41 N				0.50¼N
14				0.32½N				0.41 N				0.50¼N
15				0.32½N				0.41 N				0.50¼N
18				0.32½N				0.41 N				0.49 A
19				0.32½N				0.41 N				0.49 N
20				0.32½A				0.41 N				0.50¼B
21				0.32½N				0.41 N				0.50½N
22				0.32½N				0.41½B				0.51 B
25				0.33 B				0.42½B				0.51¾B
26				0.34½B				0.43½B				0.53¼B
27				0.34½N				0.43½N				0.53¼N
28				0.34 B				0.43¾N				0.53¾N
29				0.35 B				0.44 N				0.54 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 2.40				87Mar Strike 2.50			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.56 **A**				
4				0.60 **B**	0.69½	0.69½**H**	0.69½**L**	0.69½
5				0.60 **N**				0.69½**N**
6				0.60 **N**				0.69½**N**
7				0.61½**N**				0.71½**N**
8				0.61½**N**				0.71½**N**
11				0.60 **A**				0.70 **A**
12				0.59¾**N**				0.69¾**N**
13				0.59¾**N**				0.59¾**N**
14				0.59¾**N**				0.69¼**N**
15				0.59¾**N**				0.59¾**N**
18				0.59 **A**				0.69 **A**
19				0.59 **N**				0.69 **N**
20	0.60⅜	0.60⅜**H**	0.60⅜**L**	0.60¼**B**				0.70¼**B**
21				0.60⅜**N**				0.70¼**N**
22				0.60½**B**				0.70½**B**
25				0.61¾**B**				0.71¾**B**
26				0.63¼**B**				0.73¼**B**
27				0.63¼**N**				0.73¼**N**
28				0.63¾**N**				0.73¾**N**
29				0.64 **N**				0.74 **N**

Put volume of sales Reported in contracts—Future 87Mar

Aug	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1			100	27			2**L**					129
4			22	10							5**H**	37
5				1**L**								1**L**
6		10	154									164
7		44	29	5								78
8		2**L**		2								4
11							4**H**					4
12	3**L**	252	3	8	205	1**L**						472**H**
13		352**H**	20	6		1						379
14		69	11	6	104							190
15		20	1**L**	6	117	1						145
18					100							100
19			5	34	227**H**							266
20	18		313**H**	8	123					2**H**		464
21		30	178	31	55							294
22		21		18	2**L**							41
25	73**H**	149	66	70**H**		2**H**						360
26	19	52	69	42								182
27	60	110	21	20								211
28	6	21	9	7		1						44
29	63	81	13		11							168
TOTAL	242	1,213	1,014	301	944	6	6			2	5	3,733

Put open contracts Reported in contracts—Future 87Mar

Aug	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1			414**L**	74**L**	131**L**	7**L**	121**H**	33**H**	30**H**	2**H**		812**L**
4			426	74	131	7	121	33	30	2		824
5			426	75	131	7	121	33	30	2		825
6		10**L**	580	75	131	7	121	33	30	2		989
7		54	601	79	131	7	121	33	30	2		1,058
8		56	601	81	131	7	121	33	30	2		1,062
11		56	601	81	131	7	121	33	30	2		1,062
12	3**L**	212	601	82	327	7	121	33	30	2		1,418
13	3	410	621	84	327	7	121	33	30	2		1,638
14	3	449	618	88	427	7	121	33	30	2		1,778
15	3	469	618	89	510	8	121	33	30	2		1,883
18	3	469	618	89	610	8	121	33	30	2		1,983
19	3	469	618	123	782	8	121	33	30	2		2,189
20	21	469	856**H**	126	905	8	121	33	30			2,569
21	21	489	773	157	905	8	121	33	21**L**			2,528
22	21	468	773	175	905	8	121	33	21			2,525
25	81	594	792	242	905	10**H**	121	33	21			2,799
26	100	601	819	282	905	10	121	33	21			2,892
27	160	639	818	302	905	10	121	33	21			3,009
28	165	660	815	304**H**	905	9	121	33	21			3,033
29	228**H**	714**H**	815	304	915**H**	9	121	33	21			3,160**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 1.70

Aug	Open	High	Low	Close
1				0 07½**N**
4				0 07¼**N**
5				0 07¼**N**
6				0 07¼**N**
7				0 07¼**N**
8				0 07¾**A**
11				0 07¾**N**
12				0 07¾**N**
13				0 07¾**N**
14				0 07¾**N**
15				0 07¾**N**
18				0 07¾**N**
19				0 07¾**N**
20	0 07	0 07	0 07 **L**	0 07
21	0 07½	0 07½**H**	0 07½	0 07½
22				0 07½**N**
25				0 07½**A**
26	0 07	0 07½	0 07	0 07½
27				0 07½**N**
28				0 07½**A**
29				0 07½**A**

87May Strike 1.80

Aug	Open	High	Low	Close
1				0 12½**N**
4				0 12½**N**
5				0 12½**N**
6				0 12½**N**
7				0 12½**N**
8				0 12 **A**
11				0 12 **N**
12				0 12 **N**
13				0 12 **N**
14				0 10½**A**
15				0 10½**N**
18	0 11	0 11	0 11	0 11
19	0 11	0 11	0 10½	0 10½**A**
20	0 11½	0 11½	0 11½	0 11½
21				0 11½**N**
22				0 11½**N**
25	0 12	0 12½**H**	0 12	0 12½
26	0 12½	0 12½	0 11¾	0 11¾**A**
27	0 11	0 11	0 11	0 11
28	0 11	0 11	0 11	0 11
29	0 10¾	0 10¾	0 10 **L**	0 10½

87May Strike 1.90

Aug	Open	High	Low	Close
1	0 17½	0 17½**H**	0 17½	0 17½
4				0 17½**N**
5				0 17½**N**
6				0 17½**N**
7				0 18 **A**
8				0 18 **N**
11				0 18 **N**
12				0 18 **N**
13				0 18 **N**
14				0 16 **A**
15				0 16 **N**
18				0 16 **N**
19				0 15¾**A**
20				0 15¾**N**
21				0 15¾**N**
22	0 16½	0 16½	0 16½**L**	0 16½
25				0 16½**N**
26				0 16½**N**
27				0 16½**N**
28				0 16½**N**
29				0 16½**N**

87May Strike 2.10

Aug	Open	High	Low	Close
1				0 29 **N**
4				0 29 **N**
5	0 30½	0 30½**H**	0 30½**L**	0 30½
6				0 30½**N**
7				0 30½**N**
8				0 30½**N**
11				0 30½**N**
12				0 30½**N**
13				0 30½**N**
14				0 29 **A**
15				0 29 **N**
18				0 29 **N**
19				0 29 **N**
20				0 29 **N**
21				0 29 **N**
22				0 29 **N**
25				0 29 **B**
26				0 29½**B**
27				0 29½**N**
28				0 29½**N**
29				0 29½**B**

Put volume of sales Reported in contracts—Future 87May

Aug	1.70	1.80	1.90	2.10	TOTAL
1			20**H**		20
4					
5				1**H**	1**L**
6					
7					
8					
11					
12					
13					
14					
15					
18		3			3
19		4			4
20		30**H**			30
21	25**H**	20			45**H**
22			1**L**		1
25		10			10
26	20**L**	21			41
27		20			20
28		1**L**			1
29		8			8
TOTAL	45	117	21	1	184

Put open contracts Reported in contracts—Future 87May

Aug	1.70	1.80	1.90	2.10	TOTAL
1	13**L**	6**L**	22**L**	2**H**	43
4	13	6	22	2	43
5	13	6	22	1**L**	42**L**
6	13	6	22	1	42
7	13	6	22	1	42
8	13	6	22	1	42
11	13	6	22	1	42
12	13	6	22	1	42
13	13	6	22	1	42
14	13	6	22	1	42
15	13	6	22	1	42
18	13	9	22	1	45
19	13	13	22	1	49
20	13	33	22	1	69
21	21	53	22	1	97
22	41**H**	53	23**H**	1	118
25	21	53	23	1	98
26	32	74	23	1	130
27	32	94	23	1	150
28	32	95	23	1	151
29	32	99**H**	23	1	155**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jul Strike 1.80				87Jul Strike 1.90			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								0.18½**A**
4								0.18½**N**
5								0.18½**A**
6								0.18½**N**
7								0.18½**N**
8								0.18 **A**
11								0.18 **A**
12								0.18 **N**
13	0.13	0.13 **H**	0.13	0.13				0.18 **N**
14				0.13 **N**				0.18 **N**
15				0.13 **N**				0.18 **N**
18				0.13 **N**				0.18 **N**
19				0.13 **A**				0.18 **N**
20				0.13 **A**				0.18 **N**
21				0.13 **A**				0.18 **A**
22				0.13 **N**				0.18 **N**
25				0.11⅜**A**				0.18 **A**
26	0.11	0.11⅛	0.11	0.11⅛				0.17 **A**
27				0.11⅛**N**	0.16	0.16 **H**	0.16 **L**	0.16
28				0.11⅛**N**				0.16 **N**
29	0.10½	0.10½	0.10½**L**	0.10½				0.16 **A**

Put volume of sales Reported in contracts—Future 87Jul

Aug	1.80	1.90	TOTAL
1			
4			
5			
6			
7			
8			
11			
12			
13	2L		2L
14			
15			
18			
19			
20			
21			
22			
25			
26	30H		30H
27		10H	10
28			
29	2		2
TOTAL	34	10	44

Put open contracts Reported in contracts—Future 87Jul

Aug	1.80	1.90	TOTAL
1		11L	11L
4		11	11
5		11	11
6		11	11
7		11	11
8		11	11
11		11	11
12		11	11
13	2L	11	13
14	2	11	13
15	2	11	13
18	2	11	13
19	2	11	13
20	2	11	13
21	2	11	13
22	2	11	13
25	2	11	13
26	32	11	43
27	32	21H	53
28	32	21	53
29	34H	21	55H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.40

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.01⅝		0.01½H	0.01⅜	0.01½
3	0.01¼		0.01⅜	0.01¼	0.01⅜
4	0.01⅜		0.01½	0.01⅜	0.01⅜
5	0.01¼		0.01¼	0.01¼	0.01¼
8	0.01⅛		0.01⅛	0.00⅞	0.00⅞
9	0.00⅝		0.00⅞	0.00⅝	0.00¾
10	0.00⅞		0.01⅛	0.00⅞	0.01⅛
11	0.01		0.01	0.01	0.01
12	0.01		0.01⅛	0.01	0.01
15	0.00⅞		0.00⅞	0.00⅞	0.00⅞
16	0.00¾	0.00⅞	0.00⅞	0.00¾	0.00¾
17	0.00⅝		0.00⅝	0.00⅝	0.00⅝
18	0.00⅝		0.00⅝	0.00⅝	0.00⅝
19					0.00½N
22					0.00½N
23	0.00¼		0.00¼	0.00¼L	0.00¼
24					0.00¼N
25	0.00¼		0.00¼	0.00¼	0.00¼
26					0.00¼N
29					0.00¼N
30					0.00¼A

86Dec Strike 1.50

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.02¾	0.03¼H	0.02¾	0.03¼
3	0.03¼	0.03¼	0.02⅞	0.03
4	0.03	0.03	0.02¾	0.02⅞
5	0.02⅝	0.02⅝	0.02⅝	0.02⅝
8	0.02½	0.02½	0.01⅞	0.01⅞
9	0.01¾	0.02⅛	0.01½	0.01⅞
10	0.02	0.02½	0.01⅞	0.02¼
11	0.02⅝	0.02⅝	0.02⅛	0.02⅛
12	0.02⅛	0.02½	0.02	0.02¼
15	0.02¼	0.02⅜	0.02¼	0.02¼
16	0.02⅛	0.02⅛	0.01¾	0.01¾
17	0.02	0.02	0.01¼	0.01¼
18	0.01	0.01¼	0.01	0.01⅛
19	0.01⅛	0.01¼	0.01	0.01⅛
22	0.01⅜	0.01⅜	0.00⅞	0.01 A
23	0.00⅞	0.00⅞	0.00⅝	0.00⅝
24	0.00½	0.00⅝	0.00⅜	0.00⅜
25	0.00½	0.00¾	0.00½	0.00⅝
26	0.00½	0.00¾	0.00⅝	0.00⅝
29	0.00¼	0.00⅝	0.00¼L	0.00¼
30	0.00⅝	0.00⅝	0.00¼	0.00⅝

86Dec Strike 1.60

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.05½		0.06¼	0.05½	0.06¼
3	0.06½		0.06½H	0.05½	0.05¾
4	0.05¾		0.05⅞	0.05⅝	0.05¾
5	0.05½	0.05¼	0.05⅝	0.05	0.05
8	0.05¼	0.05½	0.05½	0.04¼	0.04¼A
9	0.04		0.04¾	0.03¾	0.04¼
10	0.04½		0.05⅜	0.04⅜	0.05½
11	0.05⅜		0.06	0.05	0.05⅝
12	0.05		0.05⅜	0.04¾	0.05¼
15	0.05½		0.05⅝	0.05⅛	0.05⅝
16	0.05⅛		0.05⅝	0.04⅛	0.04⅞
17	0.04⅛		0.04½	0.03½	0.03½
18	0.03½		0.03½	0.03	0.03¼
19	0.03¼		0.03½	0.02⅞	0.03¼
22	0.03⅝		0.03⅝	0.02½	0.02⅝
23	0.02⅝		0.02⅝	0.01½	0.01½
24	0.01¼		0.01½	0.01⅛	0.01½B
25	0.02¼		0.02½	0.01⅞	0.02¼
26	0.02⅛		0.02⅛	0.01¾	0.01¾
29	0.01¼		0.01¼	0.01 L	0.01
30	0.01		0.01½	0.01	0.01¼

86Dec Strike 1.70

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2	0.10		0.11	0.10	0.11
3	0.11½		0.11½H	0.10⅝	0.11
4	0.10½		0.11¼	0.10½	0.11¼B
5	0.11	0.10½	0.11	0.10	0.10
8	0.10¼		0.10¼	0.09	0.09
9	0.09		0.09⅝	0.08¼	0.09¾
10	0.09¾		0.10¾	0.09¼	0.10¾
11	0.11		0.11	0.10	0.10½B
12	0.10½		0.11¼	0.10¼	0.10¼
15	0.11		0.11½	0.11	0.11¼
16	0.11¼		0.11¼	0.10¼	0.10⅜
17	0.10		0.10	0.08½	0.08¾
18	0.08		0.08¼	0.07½	0.08⅛B
19	0.07½		0.08½	0.07½	0.08¼
22	0.07	0.07¼	0.07¼	0.06½	0.07¼
23	0.07¼		0.07¼	0.04¾	0.04¾
24	0.04¼	0.04	0.04½	0.03½	0.04½
25	0.05		0.06	0.05	0.05¾
26	0.05½		0.05¾	0.04¾	0.04⅞A
29	0.03¾	0.04	0.04	0.03	0.03
30	0.02½		0.04¼	0.02½L	0.03½

86Dec Strike 1.80

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.17¾	0.18½	0.17¾	0.18½B
3	0.19	0.19	0.18¾	0.18¾
4	0.18½	0.19	0.18½	0.19
5	0.18½	0.18½	0.18	0.18 A
8	0.18½	0.18½	0.17¼	0.17¼A
9	0.15¼	0.17½	0.15¼	0.17½
10	0.18	0.18¼	0.18	0.18¼
11	0.18¾	0.19	0.18½	0.18½
12	0.17¾	0.19¾	0.17¾	0.18¾B
15	0.19½	0.19¾	0.19½	0.19½A
16	0.20	0.20 H	0.18½	0.18½A
17	0.18	0.18	0.17	0.17
18	0.15	0.15¾	0.15	0.15¾B
19	0.15	0.16	0.15	0.16
22	0.16	0.16	0.14½	0.15
23	0.14	0.14	0.10¾	0.10¾
24	0.10¼	0.10¼	0.08½	0.10
25	0.10¼	0.12½	0.10¼	0.12
26	0.12½	0.12½	0.10¾	0.10¾A
29	0.08¾	0.09	0.07½	0.07½A
30	0.06½	0.08½	0.06¼L	0.06¼

86Dec Strike 1.90

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.27	0.27¼	0.26¾	0.27¼B
3	0.27½	0.27½	0.27	0.27½B
4	0.27½	0.28	0.27½	0.27⅞
5	0.27½	0.27½	0.26½	0.26½A
8	0.27¼	0.27¼	0.25⅞	0.25⅞
9	0.24¾	0.26¼	0.24¾	0.26¼B
10	0.26¼	0.27½	0.26¼	0.27½A
11	0.28	0.28	0.27	0.27½B
12	0.27¼	0.27¾	0.27¼	0.27¾B
15	0.28½	0.28¾	0.28½	0.28¾
16	0.29¾	0.29¾H	0.27½	0.27½A
17	0.27	0.27½	0.25¾	0.25¾A
18	0.24	0.25	0.24	0.25
19				0.25½N
22	0.24½	0.24½	0.23¼	0.24 A
23	0.23¾	0.23¾	0.19¼	0.19¼A
24	0.18½	0.18½	0.15¾	0.18¼B
25	0.21½	0.21½	0.20¾	0.21 A
26	0.21	0.21	0.19	0.19
29	0.17	0.17	0.13 L	0.13
30	0.14¼	0.15¼	0.14¼	0.15

86Dec Strike 2.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.36	0.37½	0.36	0.37½
3	0.37½	0.37½	0.36¾	0.37¼B
4	0.36½	0.38	0.36½	0.38
5	0.37	0.37¼	0.36⅝	0.36⅝
8	0.35¼	0.35¼	0.35¼	0.35¼
9	0.33½	0.36	0.33½	0.35 A
10	0.35½	0.37½	0.35½	0.37½A
11	0.38	0.38	0.36½	0.37½
12	0.37	0.38½	0.37	0.37¾B
15				0.38½N
16	0.38¾	0.38¾H	0.37¾	0.37¾A
17	0.36¼	0.36¼	0.35	0.35
18	0.34½	0.35	0.34¼	0.35 B
19	0.35¾	0.35¾	0.35½	0.35½A
22	0.32¾	0.33¾	0.32¾	0.33¾B
23	0.33¼	0.33⅜	0.28¾	0.29
24	0.27¼	0.27½	0.24¾	0.27
25	0.28¾	0.30	0.26⅝	0.30
26	0.28⅝	0.28⅝	0.28	0.28
29	0.24	0.24	0.21¾L	0.21¾A
30	0.22½	0.23½	0.22½	0.23½B

86Dec Strike 2.10

Sep	Open	High	Low	Close	
1	**HOLIDAY**				
2	0.46¼	0.47	0.46	0.47 B	
3	0.47	0.47¼	0.46⅝	0.47¼B	
4	0.47¼	0.48	0.47¼	0.47½A	
5	0.47	0.47	0.46¼	0.46¼A	
8	0.45¾	0.45¾	0.45½	0.45½	
9	0.44	0.46¼	0.43½	0.45 A	
10	0.46¼	0.47¼	0.46¼	0.47¼B	
11	0.47	0.47½	0.47	0.47½B	
12	0.47½	0.48¼H	0.47	0.47¾B	
15				0.48½N	
16				0.47¾N	
17	0.47	0.47	0.45¼	0.45¼A	
18	0.44	0.44¾	0.44	0.44¾B	
19	0.43¾	0.45½	0.43¾	0.45½B	
22	0.44½	0.44½	0.42½	0.43¾B	
23	0.38	0.38½	0.38	0.38½B	
24	0.36	0.37	0.34¾	0.36¾	0.37
25				0.40 N	
26				0.37¾N	
29	0.33	0.34	0.31¾L	0.31¾A	
30				0.33¼B	

86Dec Strike 2.20

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.56	0.57	0.56	0.57 B
3	0.57	0.57¼	0.56¼	0.57¼B
4	0.56½	0.57½	0.56½	0.57½B
5	0.57¼	0.57¼	0.56¼	0.56¼A
8	0.56¾	0.56¾	0.55	0.55 A
9	0.54½	0.55½	0.53¼	0.55 A
10	0.55¼	0.57¼	0.55¼	0.57¼B
11	0.56⅞	0.57½	0.56⅞	0.57½B
12	0.57¼	0.58¼	0.57	0.57¾B
15	0.58½	0.58½H	0.58½	0.58½
16				0.57¾N
17				0.55¼N
18	0.53¾	0.55	0.53¾	0.55 B
19	0.55	0.55½	0.55	0.55½B
22	0.53	0.53¾	0.52½	0.53¾B
23				0.48½B
24	0.46¼	0.47	0.46¼	0.47 B
25	0.50	0.50	0.50	0.50
26				0.47¾N
29	0.43¼	0.43¼	0.41¾L	0.41¾A
30				0.43¼B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 2.30

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.67 **N**
3	0.66¾	0.67¼	0.66¾	0.67¼**B**
4				0.67½**N**
5				0.66¼**A**
8				0.65 **N**
9	0.63¼	0.65½	0.63¼	0.65 **A**
10				0.67½**A**
11	0.67½	0.67½	0.66¾	0.67½**B**
12	0.67½	0.68 **H**	0.67	0.67¾**B**
15				0.68½**N**
16				0.67¾**N**
17				0.65¼**N**
18	0.64	0.65	0.64	0.65
19				0.65½**N**
22				0.63¾**N**
23	0.61	0.61	0.61	0.58½**B**
24	0.57⅛	0.57⅛	0.57⅛	0.57⅛
25	0.60	0.60	0.60	0.60
26				0.57¾**N**
29				0.51¾**A**
30	0.48¾	0.48¾	0.48¾**L**	0.53½**A**

86Dec Strike 2.40

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.77 **N**
3				0.77¼**B**
4				0.77½**N**
5				0.76¼**A**
8				0.75 **N**
9				0.75 **N**
10				0.77½**A**
11				0.77½**B**
12				0.77¾**B**
15				0.78½**N**
16				0.77¾**N**
17				0.75¼**N**
18				0.75 **N**
19				0.75½**N**
22				0.73¾**N**
23				0.68½**B**
24	0.66	0.67 **H**	0.66 **L**	0.67 **B**
25				0.70 **N**
26				0.67¾**N**
29				0.61¾**A**
30				0.63¼**B**

86Dec Strike 2.50

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.87 **N**
3				0.87¼**B**
4				0.87½**N**
5				0.86¼**A**
8				0.85 **N**
9				0.85 **N**
10				0.87½**A**
11				0.87½**B**
12				0.87¾**B**
15				0.88½**N**
16				0.87¾**N**
17				0.85¼**N**
18				0.85 **N**
19	0.84	0.85½**H**	0.84 **L**	0.85½**B**
22				0.83¾**N**
23				0.78½**B**
24				0.77 **N**
25				0.80 **N**
26				0.77¾**N**
29				0.71¾**A**
30				0.73¼**B**

86Dec Strike 2.60

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.97 **N**
3				0.97¼**B**
4				0.97½**N**
5				0.96¼**A**
8				0.95 **N**
9				0.95 **N**
10				0.97½**A**
11				0.97½**B**
12				0.97¾**B**
15				0.98½**N**
16				0.97¾**N**
17				0.95¼**N**
18				0.95 **N**
19				0.95½**N**
22				0.93¾**N**
23				0.88½**B**
24				0.87 **N**
25				0.90 **N**
26				0.87¾**N**
29				0.81¾**A**
30				0.83¼**B**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Sep	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**													
2	58	295	173	61	20	38	29	11	1**L**	5				691
3	70	503**H**	532	137	32	34	20	10	5	1**L**				1,344
4	22	112	175	65	7	23	21	3	3					431
5	38	90	93	26	1**L**	10	11	5	2					276**L**
8	7	274	99	5**L**	1	9	1**L**	4	1					401
9	17	349	199	71	9	13	9	38	4	6				715
10	37	361	256	20	6	3**L**	32	1**L**	3					771
11	13	133	134	97	12	209**H**	49**H**	29	20**H**	2				698
12	124	147	121	35	33	10	15	6	3	36**H**				530
15	30	69	22**L**	114	22	8	9		7					281
16	12	12**L**	108	154	111	5	9							411
17	12	64	251	87	35	13	2	1						465
18	125**H**	393	728**H**	60	11	21	6	57	1	3				1,405**H**
19		275	246	91	52		1	63	1			1**H**		730
22		52	305	9	69	12	5	1	6					459
23	1**L**	155	347	330	22	90	47	5		3				1,000
24		182	396	328	63	36	34	20	1	11	1**H**			1,072
25	33	126	415	186	30	105	17	3	6	5				926
26		393	86	171	4	128	4							786
29		132	636	208	33	97	7	76**H**	1					1,190
30		39	290	829**H**	133**H**	21	3							1,315
TOTAL	649	4,156	5,612	3,084	708	885	331	333	65	72	1	1		15,897

Put open contracts Reported in contracts—Future 86Dec

Sep	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	**HOLIDAY**													
2	413**L**	1,220**L**	4,069	2,638	1,394	1,640**H**	1,460	1,436**H**	264**H**	184**H**	16**H**	3**H**		14,737
3	473	1,662	4,361	2,643	1,409**H**	1,634	1,472	1,426	204	184	16	3		15,487
4	487	1,747	4,457	2,656**H**	1,405	1,628	1,473**H**	1,423	198	184	16	3		15,677**H**
5	502	1,776	4,136	2,642	1,396	1,619	1,463	1,421	198	183	16	3		15,355
8	502	1,856	4,175	2,641	1,394	1,616	1,462	1,421	198	183	16	3		15,467
9	492	2,052	4,053	2,596	1,389	1,617	1,453	1,407	192	177	16	3		15,447
10	553	2,190	4,096	2,592	1,387	1,595	1,439	1,392	187	177	16	3		15,627
11	561	2,167	4,108	2,534	1,357	1,524	1,407	1,198	166	175	16	3		15,216
12	663	2,224	4,155	2,531	1,347	1,533	1,399	1,197	148	172	16	3		15,388
15	663	2,243	4,072	2,487	1,326	1,525	1,290	1,197	145	172	16	3		15,139
16	664	2,232	3,968**L**	2,404	1,288	1,521	1,147	1,197	129	172	16	3		14,741
17	671**H**	2,236	4,007	2,392	1,304	1,509	829	1,195	122	171	16	3		14,455
18	579	2,310	4,105	2,379	1,287	1,516	828	1,187	122	162	16	3		14,494
19	577	2,409	4,103	2,363	1,279	1,516	810	1,186	121	161	16	2**L**		14,543
22	577	2,431	4,115	2,359	1,249	1,507	808	1,185	120	161	16	2		14,530
23	576	2,505	4,109	2,212	1,245	1,415	791	1,180	120	158	16	2		14,329**L**
24	576	2,497	4,329	2,235	1,238	1,387	774	1,166	119	156	16	2		14,495
25	587	2,588**H**	4,623	2,194**L**	1,228**L**	1,337	772	1,164	116	156	16	2		14,783
26	587	2,483	4,617	2,229	1,228	1,273	769	1,164	99	151**L**	5**L**	2		14,607
29	587	2,511	4,933	2,290	1,246	1,240	767**L**	1,165	94**L**	151	5	2		14,991
30	570	2,473	5,025**H**	2,328	1,271	1,238**L**	767	565**L**	94	151	5	2		14,489

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.02½N
3	0.02⅝	0.02⅝H	0.02	0.02½
4	0.02¼	0.02¼	0.02¼	0.02¼
5	0.02¼	0.02¼	0.02	0.02
8				0.02 B
9	0.01⅞	0.02⅛	0.01⅞	0.02⅛
10	0.02	0.02½	0.02	0.02⅜
11	0.02½	0.02½	0.02¼	0.02¼A
12	0.02	0.02	0.02	0.02
15				0.02 N
16				0.02 N
17	0.01⅝	0.01⅝	0.01⅝	0.01⅝
18	0.01⅜	0.01⅜	0.01⅜	0.01⅜
19				0.01⅜N
22				0.01⅛A
23				0.00¾A
24	0.00¾	0.01	0.00¾L	0.00⅞
25	0.01	0.01	0.01	0.01
26				0.00⅞A
29				0.00¾A
30				0.00¾N

87Mar Strike 1.60

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.06	0.06 H	0.05⅞	0.05⅞A
3	0.05⅝	0.05⅝	0.04¾	0.04¾
4	0.04¾	0.04¾	0.04¾	0.04¾
5	0.04¼	0.04¼	0.04¼	0.04¼
8				0.04 A
9	0.04¼	0.04¼	0.04¼	0.04¼
10	0.04¼	0.04½	0.04	0.04¼
11	0.04⅝	0.04⅝	0.04¼	0.04¼
12	0.04	0.04	0.04	0.04
15	0.04¼	0.04¼	0.04¼	0.04¼
16	0.04¼	0.04¼	0.03¾	0.03¾
17	0.03¾	0.03¾	0.03⅝	0.03⅝A
18	0.03	0.03	0.03	0.03
19	0.03	0.03	0.03	0.03
22				0.02½A
23	0.02	0.02	0.01½	0.01½A
24	0.01½	0.01¾	0.01½	0.01¾
25				0.02 B
26				0.02 N
29	0.01⅛	0.01¼	0.01⅛L	0.01⅛
30	0.01¼	0.01¼	0.01¼	0.01¼

87Mar Strike 1.70

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.07½	0.08¼H	0.07½	0.08¼
3	0.08¼	0.08¼	0.07½	0.07¾
4	0.07½	0.07¾	0.07½	0.07¾B
5				0.07½A
8	0.07¾	0.07¾	0.07½	0.07½A
9	0.07	0.07¼	0.06½	0.07¼A
10	0.07½	0.07⅝	0.07	0.07¼
11	0.07½	0.07½	0.07	0.07¼B
12	0.06¾	0.07½	0.06¾	0.07
15	0.07⅜	0.07½	0.07⅜	0.07½B
16	0.08	0.08	0.07¼	0.07¼
17	0.06¾	0.06¾	0.06¼	0.06¼A
18	0.06	0.06	0.05¾	0.05¾
19	0.05¾	0.05⅞	0.05½	0.05⅞
22	0.05	0.05½	0.05	0.05½
23	0.04¾	0.04¾	0.04½	0.04½
24	0.04¼	0.04¼	0.03¼	0.03½
25	0.04½	0.04¾	0.04½	0.04¾
26	0.05	0.05	0.04½	0.04½
29	0.03	0.04	0.03 L	0.03
30	0.03	0.03¾	0.03	0.03½

87Mar Strike 1.80

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.13	0.13 H	0.13	0.13
3	0.13	0.13	0.13	0.13
4				0.13 N
5	0.12	0.12	0.12	0.12
8	0.12	0.12	0.12	0.12
9				0.12 A
10	0.11	0.12½	0.11	0.12½B
11	0.12½	0.12½	0.12½	0.12½
12	0.12½	0.12½	0.12	0.12½B
15	0.13	0.13	0.13	0.13
16				0.12½A
17				0.12 A
18	0.10½	0.10½	0.10½	0.10½
19	0.10½	0.10½	0.10½	0.10½
22	0.10	0.10	0.10	0.10
23				0.08 A
24	0.07	0.07	0.07	0.07
25	0.08¾	0.09	0.08¾	0.09
26	0.08½	0.08½	0.08½	0.08½
29	0.06⅜	0.06⅜	0.06 L	0.06
30	0.07¼	0.07¼	0.06½	0.06⅝

87Mar Strike 1.90

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.19½	0.19½	0.19½	0.19½
3				0.19½N
4	0.20	0.20 H	0.19¾	0.19¾A
5	0.19¾	0.19¾	0.19	0.19 A
8				0.19 A
9				0.17¾A
10	0.17¾	0.19½	0.17¾	0.19½
11	0.19¾	0.19¾	0.19¼	0.19¼A
12				0.19¼N
15				0.19¾B
16	0.19¾	0.20	0.19	0.19 A
17	0.18¾	0.19	0.18¼	0.18¼A
18				0.16½A
19				0.16½N
22				0.16¼A
23				0.14¼A
24				0.12½A
25	0.15	0.15	0.15	0.15
26				0.13 A
29				0.10½A
30	0.09½	0.10¼	0.09½L	0.10¼B

87Mar Strike 2.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.28 B
3				0.28 N
4				0.28 N
5				0.28 N
8				0.26½A
9				0.26½N
10				0.27 B
11				0.27 N
12				0.27 N
15				0.28 B
16				0.28 N
17				0.27 A
18				0.27 N
19				0.27 N
22				0.25 A
23				0.23 A
24				0.20 A
25				0.21½B
26				0.21 A
29				0.17 A
30				0.17 N

87Mar Strike 2.10

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.35	0.35½H	0.35 L	0.35½
3				0.35½N
4				0.36 B
5				0.36 N
8				0.34½N
9	0.35	0.35	0.35	0.35
10				0.35¾B
11				0.35¾N
12				0.36½B
15				0.37 B
16				0.37 N
17				0.36 A
18				0.36 N
19				0.36 N
22				0.35 A
23				0.33 A
24				0.29 A
25				0.31½B
26				0.31 A
29				0.25 A
30				0.25½B

87Mar Strike 2.20

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.45½B
3				0.45½N
4				0.46 B
5				0.46 N
8				0.43½N
9	0.44	0.44 H	0.44 L	0.44
10				0.45¾N
11				0.46½N
12				0.46½B
15				0.47 B
16				0.47 N
17				0.46 A
18				0.46 N
19				0.46 N
22				0.45 A
23				0.40 A
24				0.38 A
25				0.41½B
26				0.41 A
29				0.34 A
30				0.35 B

87Mar Strike 2.30

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.55½B
3				0.55½N
4				0.56 B
5				0.56 N
8				0.53½N
9				0.53½N
10				0.55¾N
11				0.56½N
12				0.56½B
15				0.57 B
16				0.57 N
17				0.56 A
18				0.56 N
19				0.56 N
22				0.55 A
23	0.48⅞	0.48⅞H	0.48⅞L	0.48⅞
24				0.48 A
25				0.51½B
26				0.51 A
29				0.43 A
30				0.45 B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 2.40				**87Mar Strike 2.50**			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2				0.65½**B**				0.75½**B**
3				0.65½**N**				0.75½**N**
4				0.66 **B**				0.76 **B**
5				0.66 **N**				0.76 **N**
8				0.63½**N**				0.73½**N**
9				0.63½**N**				0.73½**N**
10				0.65¾**N**				0.75¾**N**
11				0.66½**N**				0.76½**N**
12				0.66½**B**				0.76½**B**
15				0.67 **B**				0.77 **B**
16				0.67 **N**				0.77 **N**
17				0.66 **A**				0.76 **A**
18				0.66 **N**				0.76 **N**
19				0.66 **N**				0.76 **N**
22				0.65 **A**				0.75 **A**
23				0.59 **A**				0.69 **A**
24				0.58 **A**				0.68 **A**
25				0.61½**B**				0.71½**B**
26				0.61 **A**				0.71 **A**
29				0.53 **A**				0.63 **A**
30				0.55 **B**				0.65 **B**

Put volume of sales Reported in contracts—Future 87Mar

Sep	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	**HOLIDAY**											
2		7	18	6	20		20**H**					71
3	146	135	116**H**	1**L**								398**H**
4	56	5	5		15							81
5	51	52		50**H**	2							155
8			1**L**	6								7**L**
9	336**H**	10	4				1**L**	1**H**				352
10	95	151**H**	11	2	2							261
11	16	51	68	10	1**L**							146
12	1**L**	1**L**	67	24								93
15		2	3	8								13
16		62	59		3							124
17	4	1	112		21**H**							138
18		10	13	9	10							42
19	1	25	9	1								36
22			5	3								8
23		40	107	3					1**H**			151
24	92	30	16	25								163
25	3		9	2	12							26
26	2		20	11								33
29		45	64	1								110
30		8	16	11	3							38
TOTAL	803	635	723	173	89		21	1	1			2,446

Put open contracts Reported in contracts—Future 87Mar

Sep	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	**HOLIDAY**											
2	228**L**	716**L**	828**L**	302**L**	935**L**	9**H**	137**H**	33**H**	21**H**			3,209**L**
3	297	784	903	302	935	9	137	33	21			3,421
4	301	784	908	302	950	9	137	33	21			3,445
5	312	830	904	352	952	9	137	33	21			3,550
8	312	830	904	352	952	9	137	33	21			3,550
9	597	840	907	352	952	9	137	33	21			3,848
10	682	891	905	354	952	9	137	33	21			3,984
11	684	921	945	359**H**	951	9	137	33	21			4,060
12	684	922	986	352	951	9	137	33	12**L**			4,086
15	684	924	987	352	951	9	137	33	12			4,089
16	684	955**H**	993	330	952	9	137	33	12			4,105
17	683	954	1,087	330	952	9	137	33	12			4,197
18	683	954	1,100	330	962	9	137	33	12			4,220
19	684	944	1,097	330	962	9	137	33	12			4,208
22	680	944	1,100	331	962	9	137	33	12			4,208
23	680	925	1,134	331	962	9	137	33	12			4,223
24	772	930	1,137	311	962	9	137	33	12			4,303
25	775	930	1,131	311	962	9	137	33	12			4,300
26	777**H**	930	1,131	314	962	9	137	33	12			4,305
29	777	944	1,156	312	962	9	137	33	12			4,342
30	777	944	1,160**H**	315	965**H**	9	137	33	12			4,352**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 1.60

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19	0.03	0.03 **H**	0.03	0.03
22				0.03 **N**
23				0.02 **A**
24				0.02 **N**
25				0.02 **N**
26				0.02 **N**
29	0.01⅛	0.01⅛	0.01⅛**L**	0.01⅛
30				0.01⅛**N**

87May Strike 1.70

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.07½**N**
3				0.07½**N**
4	0.07	0.07	0.07	0.07
5				0.07 **N**
8				0.07 **N**
9				0.07 **A**
10				0.07 **N**
11				0.07 **N**
12	0.06½	0.06½	0.06½	0.06½
15	0.06¾	0.06¾	0.06¾	0.06¾
16	0.07½	0.07½**H**	0.06½	0.06½
17				0.06 **A**
18	0.05½	0.05½	0.05½	0.05½
19				0.05½**N**
22				0.05½**N**
23				0.05 **A**
24	0.04¼	0.04¼	0.04¼**L**	0.04¼
25	0.05	0.05	0.05	0.05
26	0.04¼	0.04¼	0.04¼	0.04¼
29				0.03¾**A**
30				0.04 **B**

87May Strike 1.80

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.11½**B**
3	0.12	0.12 **H**	0.11½	0.11½**A**
4	0.11	0.11½	0.11	0.11½
5				0.11½**N**
8	0.11½	0.11½	0.11	0.11 **A**
9				0.09¾**A**
10	0.10½	0.10½	0.10½	0.10½
11	0.10½	0.10½	0.10½	0.10½
12	0.10½	0.10½	0.10¼	0.10¼**A**
15	0.10¾	0.10¾	0.10½	0.10½
16	0.10¾	0.10¾	0.10¼	0.10¼
17	0.10½	0.10½	0.10½	0.10½
18	0.10	0.10	0.09¾	0.09¾**A**
19				0.09¾**N**
22	0.09	0.09	0.09	0.09
23	0.09	0.09	0.08	0.08
24	0.07½	0.07½	0.07½	0.07½
25				0.08½**B**
26	0.08½	0.08½	0.08½	0.08½
29	0.06	0.06¾	0.06 **L**	0.06¾
30	0.07½	0.07½	0.07¼	0.07¼

87May Strike 1.90

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.16½**B**
3				0.16½**N**
4				0.16½**A**
5				0.16½**N**
8	0.16¼	0.16¼	0.16¼	0.16¼
9				0.15½**A**
10				0.15½**N**
11				0.15½**B**
12	0.16½	0.16½**H**	0.16¼	0.16¼
15				0.16¼**N**
16				0.16¼**N**
17				0.16¼**N**
18				0.14½**A**
19				0.14¼**N**
22				0.14¼**N**
23				0.13¼**A**
24				0.13¼**N**
25	0.13½	0.13½	0.13½	0.13½
26				0.13½**N**
29	0.10½	0.10½	0.10½	0.10½
30	0.10	0.10½	0.10 **L**	0.10½

87May Strike 2.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11	0.23¼	0.23⅜	0.23	0.23
12				0.23 **B**
15				0.23½**B**
16	0.24¼	0.24¼**H**	0.23½	0.23½**A**
17				0.22½**A**
18	0.21¼	0.21¼	0.21¼	0.21¼
19				0.21¼**N**
22	0.21	0.21	0.21	0.21
23				0.19 **A**
24	0.17½	0.17½	0.17 **L**	0.17
25				0.19 **B**
26				0.19 **N**
29				0.15¼**A**
30				0.15¼**N**

87May Strike 2.10

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.30	0.30 **H**	0.30 **L**	0.30
3				0.30 **N**
4				0.30 **N**
5				0.30 **N**
8				0.30¼**B**
9				0.30¼**N**
10				0.30¼**N**
11				0.30¼**N**
12				0.30¾**B**
15				0.30¾**N**
16				0.31 **B**
17				0.31 **N**
18				0.31 **N**
19				0.31 **N**
22				0.31 **N**
23				0.27 **A**
24				0.27 **N**
25				0.27 **N**
26				0.27 **N**
29				0.27 **N**
30				0.27 **N**

87May Strike 2.30

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8	0.47¾	0.47¾**H**	0.47¾	0.47¾
9	0.47½	0.47½	0.47½**L**	0.47½
10				0.48½**N**
11				0.49 **N**
12				0.49 **N**
15				0.48 **N**
16				0.48 **N**
17				0.48 **N**
18				0.47 **A**
19				0.47 **N**
22				0.45½**A**
23				0.42 **A**
24				0.40½**A**
25				0.40½**N**
26				0.40½**N**
29				0.36 **A**
30				0.36½**B**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 87May

Sep	1.60	1.70	1.80	1.90	2.00	2.10	2.30	TOTAL
1	**HOLIDAY**							
2						29H		29
3			3					3
4		6	4					10
5								
8			10	3			70H	83
9							30L	30
10			2					2
11			2		274H			276H
12		38H	121H	1L	20			180
15		25	41					66
16		35	23		5			63
17			1L					1L
18		15	1		20			36
19	25H							25
22			3		2			5
23			26					26
24		1L	3		4			8
25		2		1	1L			4
26		10	2					12
29	25	1	6	10				42
30			3	17H				20
TOTAL	50	133	251	32	326	29	100	921

Put open contracts Reported in contracts—Future 87May

Sep	1.60	1.70	1.80	1.90	2.00	2.10	2.30	TOTAL
1	**HOLIDAY**							
2		32L	99L	23		30H		184L
3		32	102	23		30		187
4		32	106	23		30		191
5		32	106	23		30		191
8		32	116	23		30	70L	271
9		32	116	23		30	100H	301
10		32	118	23		30	100	303
11		32	120	23	274H	30	100	579
12		64	186	24	274	30	100	678
15		91	225	24	274	30	100	744
16		126	235	19	271	30	100	781
17		126	235	19	271	30	100	781
18		140	235	19	271	30	100	795
19	25H	140	235	19	271	30	100	820
22	25	140	238	19	270	30	100	822
23	25	140	257	19	270	30	100	841
24	25	141	260	19	267L	30	100	842
25	25	141	260	20	267	30	100	843
26	25	141	262	20	267	30	100	845H
29	15L	142H	262	15L	267	30	100	831
30	15	142	264H	27H	267	30	100	845

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jul Strike 1.80				87Jul Strike 1.90			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2				0.11¼**B**				0.16¾**B**
3				0.11¼**N**				0.16½**A**
4				0.11¼**N**				0.16½**A**
5				0.11¼**N**				0.16½**N**
8				0.11¼**N**				0.16½**N**
9				0.11½**A**				0.16½**N**
10				0.11½**N**				0.16½**N**
11				0.11½**N**				0.16½**N**
12	0.10½	0.10½	0.10½	0.10½	0.16	0.16 **H**	0.16	0.16
15				0.10½**N**				0.16¼**B**
16				0.10½**N**				0.16¼**N**
17	0.10	0.11 **H**	0.10	0.11 **A**	0.16	0.16	0.15¾	0.15¾**A**
18	0.10¾	0.10¾	0.10¾	0.10¾				0.15¼**A**
19				0.10¾**N**				0.15¼**N**
22				0.10¾**N**	0.14½	0.15	0.14½**L**	0.15
23	0.09½	0.09½	0.09½**L**	0.09½				0.15 **N**
24				0.09½**N**				0.14½**A**
25				0.09½**N**				0.14½**N**
26				0.09½**N**				0.14½**N**
29				0.09½**N**				0.14½**N**
30				0.09½**N**				0.14½**N**

Put volume of sales Reported in contracts—Future 87Jul

Sep	1.80	1.90	TOTAL
1	**HOLIDAY**		
2			
3			
4			
5			
8			
9			
10			
11			
12	1**L**	10**H**	11
15			
16			
17	2	6**L**	8
18	12**H**		12**H**
19			
22		6	6**L**
23	6		6
24			
25			
26			
29			
30			
TOTAL	21	22	43

Put open contracts Reported in contracts—Future 87Jul

Sep	1.80	1.90	TOTAL
1	**HOLIDAY**		
2	34**L**	21**H**	55**H**
3	34	21	55
4	34	21	55
5	34	21	55
8	34	21	55
9	34	21	55
10	34	21	55
11	34	21	55
12	34	21	55
15	34	11	45**L**
16	34	11	45
17	36	17	53
18	41	7**L**	48
19	41	7	48
22	41	7	48
23	44**H**	7	51
24	44	7	51
25	44	7	51
26	44	7	51
29	44	7	51
30	44	7	51

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Sep Strike 1.80

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29				
30	0.14	0.14 **H**	0.14 **L**	0.14

Put volume of sales Reported in contracts—Future 87Sep

Sep	1.80	TOTAL
1	**HOLIDAY**	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26		
29		
30		
TOTAL		

Put open contracts Reported in contracts—Future 87Sep

Sep	1.80	TOTAL
1	**HOLIDAY**	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26		
29		
30		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.40

Oct	Open	High	Low	Close
1				0.00¼N
2	0.00¼	0.00¼H	0.00¼	0.00¼
3				0.00¼N
6				0.00¼N
7				0.00¼N
8	0.00¼	0.00¼	0.00¼	0.00¼
9				0.00¼N
10				0.00¼N
13				0.00¼N
14	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
15				0.00¼A
16	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Dec Strike 1.50

Oct	Open		High	Low	Close
1	0.00⅜		0.00⅜	0.00⅜	0.00⅜
2					0.00⅜B
3	0.00½		0.00½	0.00½	0.00½
6	0.01		0.01⅜	0.01	0.01⅜
7	0.01⅜		0.01½H	0.01⅛	0.01⅜
8	0.01⅛		0.01⅛	0.01⅛	0.01⅛
9	0.01		0.01	0.00¾	0.00⅞
10	0.00¾		0.00¾	0.00¾	0.00¾
13					0.00¾N
14	0.00½		0.00½	0.00½	0.00½
15	0.00½		0.00¾	0.00⅜	0.00¾
16	0.00½	0.00⅝	0.00¾	0.00½	0.00⅝
17	0.00½		0.00½	0.00½	0.00½
20	0.00¼		0.00¼	0.00¼	0.00¼
21	0.00¼		0.00⅜	0.00⅛L	0.00⅛
22	0.00⅛		0.00⅛	0.00⅛	0.00⅛
23	0.00¼		0.00¼	0.00¼	0.00¼
24	0.00⅛		0.00⅛	0.00⅛	0.00⅛
27					0.00⅛N
28	0.00⅛		0.00⅛	0.00⅛	0.00⅛
29					0.00⅛N
30					0.00⅛A
31					0.00⅛A

86Dec Strike 1.60

Oct	Open	High	Low	Close
1	0.01½	0.01⅝	0.01⅛	0.01¼
2	0.01½	0.01⅝	0.01¼	0.01⅝
3	0.01¾	0.02¼	0.01½	0.02⅛
6	0.02⅝	0.03⅞	0.02⅝	0.03⅞
7	0.04	0.04⅛H	0.03½	0.04
8	0.04	0.04	0.03½	0.03½
9	0.03¼	0.03¼	0.02½	0.03
10	0.02⅝	0.02⅝	0.02½	0.02½
13	0.03	0.03	0.02¼	0.02½
14	0.02½	0.02¾	0.02¼	0.02½
15	0.02¾	0.03⅜	0.02½	0.03¼
16	0.03¾	0.03¾	0.02⅞	0.03⅛
17	0.03	0.03	0.02½	0.02½
20	0.02⅝	0.02⅝	0.01½	0.01⅝
21	0.01½	0.01½	0.01	0.01
22	0.00¾	0.01	0.00½	0.00⅝
23	0.00¾	0.01	0.00¾	0.00¾
24	0.00⅝	0.00⅝	0.00¼	0.00⅜
27	0.00⅜	0.00½	0.00¼	0.00⅜
28	0.00¼	0.00⅜	0.00¼	0.00⅜
29	0.00⅜	0.00⅜	0.00¼	0.00⅜
30	0.00⅜	0.00⅜	0.00⅛L	0.00⅛
31	0.00⅛	0.00⅛	0.00⅛	0.00⅛

86Dec Strike 1.70

Oct	Open		High	Low	Close	
1	0.03¾		0.03⅞	0.03	0.03⅛	
2	0.03½		0.04¼	0.03⅛	0.04⅛B	
3	0.04	0.04¼	0.05¾	0.03¾	0.05¾	0.05½
6	0.06½		0.08½	0.06½	0.08⅜	
7	0.08¾		0.09⅜H	0.08	0.09⅜	
8	0.09	0.09¼	0.09¼	0.08½	0.08½	
9	0.08	0.08¼	0.08¼	0.06½	0.07¾	
10	0.07¾		0.07¾	0.06⅝	0.06¾A	
13	0.07¾		0.07¾	0.06⅞	0.07⅛	
14	0.07½		0.07¾	0.07¼	0.07½	
15	0.07½		0.09	0.07½	0.09	
16	0.09¼		0.09¼	0.07½	0.08¼B	
17	0.08		0.08¼	0.07¾	0.08	
20	0.08		0.08	0.04¾	0.05½	
21	0.05		0.05¼	0.03½	0.03½	0.03¾
22	0.03		0.03½	0.02¼	0.02⅝	
23	0.03		0.04¼	0.03	0.03⅝	
24	0.03¼		0.03¼	0.01½	0.01¾	
27	0.01½	0.01¼	0.01¾	0.01	0.01⅜	
28	0.01½		0.01⅝	0.01⅛	0.01½	
29	0.01½		0.02½	0.01½	0.02½	
30	0.03		0.03	0.00⅞	0.01¼	
31	0.01	0.01¼	0.01¼	0.00⅝L	0.01	

86Dec Strike 1.80

Oct	Open		High	Low	Close	
1	0.07¾		0.08½	0.07¼	0.07¼	
2	0.07¾	0.07½	0.09¼	0.07½	0.09¼	
3	0.08⅞		0.12	0.08⅞	0.11¾	0.11½
6	0.14¼		0.16½	0.13¾	0.16½B	
7	0.17¼	0.16½	0.17¼H	0.15½	0.16½B	
8	0.16½		0.16½	0.16¼	0.16¼	
9	0.15⅝		0.15⅝	0.14½	0.15½B	
10	0.15		0.15	0.14¾	0.14¾	
13	0.15¾		0.15¾	0.15¼	0.15¼	
14	0.15½		0.15¾	0.15¼	0.15½B	
15	0.16¼		0.17	0.16	0.17	
16	0.17¼		0.17¼	0.17	0.17	
17	0.17		0.17	0.16¼	0.16½B	
20	0.16		0.16	0.12½	0.13¼	
21	0.12½		0.12½	0.11	0.11 A	
22	0.08½		0.09	0.08⅜	0.08½	
23	0.09¾		0.11	0.09¾	0.11	
24	0.10		0.10	0.07¼	0.07¼	0.07⅜
27	0.07		0.07¾	0.06	0.06¼B	
28	0.06		0.06½	0.05⅛	0.06¼	
29	0.07		0.09	0.07	0.09 B	
30	0.09		0.09	0.04¾L	0.06¼	
31	0.06¼		0.07	0.05¼	0.07 B	

86Dec Strike 1.90

Oct	Open		High	Low	Close
1	0.16		0.16¼	0.14¾	0.14¾A
2					0.17 B
3	0.18½		0.20¾	0.18½	0.20¾B
6	0.24		0.25¾	0.24	0.25¾B
7	0.25½	0.25¾	0.26¼	0.25¼	0.26¼
8	0.25¾		0.25¾	0.25⅜	0.25½B
9	0.25		0.25	0.23	0.24½B
10	0.24¼		0.24½	0.23⅜	0.24
13	0.25		0.25	0.24¾	0.24¾A
14	0.25		0.25¼	0.25	0.25¼A
15	0.26		0.26⅞H	0.26	0.26⅞B
16	0.26¾		0.26¾	0.26¾	0.26¾
17					0.26¼N
20	0.23		0.23	0.22	0.22
21	0.21½		0.21½	0.19	0.19 A
22	0.17½		0.18	0.17	0.17¼
23	0.18½		0.20½	0.18½	0.20½B
24	0.18¼		0.18¼	0.16¾	0.16¾
27	0.14½		0.14½	0.13¾L	0.14½B
28	0.14¼		0.15	0.14¼	0.14¾A
29	0.17¼		0.18½	0.17¼	0.18½B
30	0.18		0.18	0.15¾	0.15¾A
31	0.15½		0.17	0.14½	0.17

86Dec Strike 2.00

Oct	Open	High	Low	Close
1				0.23½N
2	0.24½	0.26	0.24½	0.26 B
3	0.26½	0.30¼	0.26½	0.30¼
6	0.32½	0.35¾	0.32½	0.35¾B
7	0.36	0.36	0.35	0.35½B
8	0.35	0.35⅜	0.35	0.35
9				0.34¼N
10	0.32¾	0.32¾	0.32¾	0.32¾
13	0.34	0.34½	0.34	0.34¼
14	0.35	0.35	0.34½	0.35 B
15	0.35½	0.36⅞H	0.35½	0.36⅞B
16				0.37 N
17	0.36	0.36	0.36	0.36
20	0.33	0.33	0.32	0.32 A
21				0.28¾N
22	0.27	0.27	0.27	0.27
23	0.29	0.30	0.29	0.30
24				0.26½A
27				0.24¼N
28	0.23½	0.24¾	0.23½L	0.24¾A
29				0.28½N
30	0.28	0.28	0.25½	0.25½A
31	0.26	0.26¾	0.26	0.26¾B

86Dec Strike 2.10

Oct	Open		High	Low	Close
1	0.33⅞		0.33⅞	0.33½	0.33½A
2	0.34½		0.36	0.34¼	0.36 B
3	0.40		0.40¼	0.40	0.40¼
6	0.43		0.45½	0.43	0.45½B
7	0.45½		0.45½	0.45	0.45½B
8					0.45 A
9	0.42¾		0.44¼	0.42¾	0.44¼B
10	0.44		0.44	0.43	0.43
13	0.44		0.44¼	0.44	0.44¼B
14	0.44⅝		0.45	0.44⅝	0.45
15	0.46¼		0.47	0.46¼	0.47
16	0.47¼		0.47¼H	0.47	0.47 A
17					0.46 N
20	0.43		0.43	0.42	0.42 A
21	0.42		0.42	0.38½	0.38½A
22					0.37 A
23	0.39¾		0.40	0.39¾	0.40
24					0.36½A
27	0.34		0.34¼	0.34	0.34¼B
28	0.33	0.32½	0.35	0.32½L	0.34¾A
29					0.38½N
30					0.35½N
31	0.33¾		0.36¾	0.33¾	0.36¾B

86Dec Strike 2.20

Oct	Open	High	Low	Close
1	0.43	0.43	0.43 L	0.43
2				0.46 B
3				0.50¼N
6	0.54¼	0.55½	0.54¼	0.55½B
7	0.56	0.56 H	0.55¼	0.55½B
8				0.55 N
9				0.54¼N
10				0.53 N
13				0.54¼B
14	0.55	0.55	0.54¼	0.54½B
15				0.56¾B
16				0.57 N
17				0.56 N
20				0.52 N
21	0.51½	0.51½	0.48½	0.48½A
22				0.47 A
23				0.50 N
24				0.46½A
27				0.44¼N
28	0.43½	0.45	0.43	0.44¾A
29				0.48½N
30				0.45½N
31				0.46¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 2.30

Oct	Open	High	Low	Close
1				0.53 **N**
2				0.56 **B**
3				0.60 **A**
6	0.64¼	0.65½**H**	0.64¼	0.65½**B**
7				0.65½**B**
8				0.65 **N**
9	0.64¼	0.64¼	0.64¼	0.64¼
10				0.63 **N**
13				0.64¼**N**
14	0.65	0.65	0.65	0.65
15				0.66¾**B**
16				0.67 **N**
17				0.66 **N**
20				0.62 **N**
21	0.60½	0.60½	0.58½	0.58½**A**
22				0.57 **A**
23				0.60 **N**
24				0.56½**A**
27	0.55½	0.56	0.54¼**L**	0.54¼**A**
28				0.54¾**A**
29				0.58½**N**
30	0.58¼	0.58½	0.55½	0.55½**A**
31				0.56¾**N**

86Dec Strike 2.40

Oct	Open	High	Low	Close
1				0.63 **N**
2	0.65	0.66	0.65	0.66 **B**
3				0.70¼**N**
6				0.75½**B**
7	0.75	0.75½**H**	0.75	0.75½**B**
8				0.75 **N**
9				0.74¼**N**
10				0.73 **N**
13				0.74¼**N**
14				0.75 **N**
15				0.76¾**B**
16				0.77 **N**
17				0.76 **N**
20	0.72¼	0.72¼	0.72	0.72 **A**
21				0.68½**A**
22				0.67 **A**
23				0.70 **N**
24	0.67	0.67	0.66½	0.66½**A**
27				0.64¼**N**
28	0.62½	0.65	0.62½**L**	0.64¾**A**
29				0.68½**N**
30				0.65½**N**
31				0.66¾**N**

86Dec Strike 2.50

Oct	Open	High	Low	Close
1				0.73 **N**
2				0.76 **B**
3				0.80¼**N**
6				0.85½**B**
7				0.85½**B**
8				0.85 **N**
9				0.84¼**N**
10				0.83 **N**
13				0.84¼**N**
14				0.85 **N**
15				0.86¾**B**
16				0.87 **N**
17				0.86 **N**
20				0.82 **N**
21				0.78½**A**
22	0.77½	0.77½**H**	0.77 **L**	0.77 **A**
23				0.80 **N**
24				0.76½**A**
27				0.74¼**N**
28				0.74¾**A**
29				0.78½**N**
30				0.75½**N**
31				0.76¾**N**

86Dec Strike 2.60

Oct	Open	High	Low	Close
1				0.83 **N**
2				0.86 **B**
3				0.90¼**N**
6				0.95½**B**
7				0.95½**B**
8				0.95 **N**
9				0.94¼**N**
10				0.93 **N**
13				0.94¼**N**
14				0.95 **N**
15				0.96¾**B**
16				0.97 **N**
17				0.96 **N**
20				0.92 **N**
21				0.88½**A**
22				0.87 **A**
23				0.90 **N**
24				0.86½**A**
27				0.84¼**N**
28				0.84¾**A**
29				0.88½**N**
30				0.85½**N**
31				0.86¾**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Oct	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1		20	166	307	73	31		2	1L	1L				601
2	2L		116L	201	120			51H			40H			530
3		200	221	448	47		33	4						953
6		172	407	235	26	10	26	31	1	3				911
7		79	534	284	58	20	59H	6	1		1L			1,042
8	14	67	443	130	19	24	21	1L						719
9		38	296	248	38	9	1L	10		2				642
10		3L	144	203	52	178	2	9						591
13			154	158	30	56	38	1						437L
14	21H	229	325	44L	94	3	30	6	10H	4				766
15	3	136	508	164	72	131	3	29	2					1,048
16	20	171	460	107	9L	2	1	3						773
17		43	454	64	166H		2							729
20		80	541	195	55	6	2	2			2			883
21	5	44	1,446H	385	112	1L		2	2	2				1,999H
22		89	567	438	36	10	8					2H		1,150
23		16	463	495H	36	4	2	1						1,017
24		453H	238	358	63	25					1			1,138
27		11	183	399	87	7		4		3				694
28		5	145	305	152	6	11	3	3		1			631
29		52	351	103	29	20								555
30		30	283	174	33	1				8H				529
31			323	346	30	246H	4	10						959
TOTAL	65	1,938	8,768	5,791	1,437	790	243	175	20	23	45	2		19,297

Put open contracts Reported in contracts—Future 86Dec

Oct	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
1	570	2,473H	5,070	2,452	1,256	1,238H	767H	565	94H	151H	5H	2H		14,643
2	572H	2,473	5,041L	2,522	1,267H	1,238	767	605H	94	151	5	2		14,737
3	572	2,307	5,089	2,742	1,261	1,238	677	533	88	150	5	2		14,664
6	572	2,282	5,093	2,771	1,267	1,233	446	529	85	149	5	2		14,434
7	572	2,289	5,274	2,768	1,264	1,208	479	526	81	144	4	2		14,611
8	572	2,298	5,432	2,749	1,261	1,189	452	523	81	124	4	2		14,687
9	572	2,278	5,574	2,539	1,246	1,182	451	519	81	124	4	2		14,572
10	572	2,277	5,503	2,509	1,231	1,099	418	517	80	124	4	2		14,336
13	572	2,277	5,544	2,480	1,216	1,075	439	517	80	124	4	2		14,330
14	559	2,291	5,594	2,459	1,136	1,072	433	517	72	118	4	2		14,257L
15	562	2,304	5,839	2,443	1,126	1,104	318	535	67	118	4	2		14,422
16	552	2,373	6,183	2,394	1,127	1,102	309	532	67	118	4	2		14,763
17	550	2,367	6,477	2,367L	1,118	1,083	309	532	67	118	4	2		14,994
20	550	2,422	6,812	2,374	1,124	1,067	309	525	67	118	4	2		15,374
21	545L	2,439	7,382	2,395	1,128	1,023	307	524	67	116L	2	2		15,930
22	545	2,442	7,550	2,448	1,078L	993	302	524	67	116	2	2		16,069
23	545	2,336	7,562	2,575	1,080	993	301	523	67	116	2	2		16,102
24	545	2,352	7,582	2,592	1,079	968	300	523	67	116	1L	2		16,127
27	545	2,347	7,624	2,645	1,087	967	296	523	67	116	1	2		16,220H
28	545	2,344	7,614	2,629	1,103	960	294	518	63	116		2		16,188
29	545	2,292	7,590	2,658	1,097	940	292	517	63	116				16,110
30	545	2,262L	7,706H	2,641	1,083	940	291L	517	60L	120				16,165
31	545	2,262	7,602	2,793H	1,087	813L	291	509L	60	120				16,082

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.50

Oct	Open	High	Low	Close
1				0.00¾N
2				0.01 B
3				0.01 N
6	0.01½	0.01¾	0.01½	0.01¾
7	0.01⅝	0.01⅞H	0.01⅝	0.01⅝A
8				0.01½A
9	0.01¼	0.01¼	0.01⅛	0.01¼
10	0.01¼	0.01¼	0.01	0.01
13	0.01	0.01¼	0.01	0.01¼
14	0.01¼	0.01½	0.01¼	0.01¼
15	0.01¼	0.01½	0.01¼	0.01½
16	0.01¼	0.01⅝	0.01¼	0.01⅝
17	0.01¼	0.01¼	0.01⅛	0.01⅛A
20	0.01	0.01	0.01	0.01
21	0.00¾	0.00¾	0.00¾	0.00¾
22	0.00⅝	0.00⅝	0.00⅝	0.00⅝
23				0.00⅝B
24	0.00⅝	0.00⅝	0.00½	0.00½
27	0.00⅝	0.00⅝	0.00½	0.00½
28				0.00½N
29	0.00½	0.00⅝	0.00½	0.00⅝
30	0.00½	0.00½	0.00⅜L	0.00⅜A
31	0.00½	0.00½	0.00½	0.00½

87Mar Strike 1.60

Oct	Open	High	Low	Close
1	0.01½	0.01½	0.01¼	0.01¼A
2	0.02	0.02	0.02	0.02
3	0.02½	0.02½	0.02½	0.02½
6	0.03½	0.03¾H	0.03½	0.03¾
7	0.03½	0.03½	0.03¼	0.03½
8	0.03½	0.03½	0.03½	0.03½
9	0.03½	0.03½	0.02½	0.02¾
10				0.02½A
13	0.02½	0.02½	0.02½	0.02½
14				0.03 B
15	0.03¼	0.03¼	0.03¼	0.03¼
16				0.03¼N
17	0.03	0.03	0.03	0.03
20	0.03¼	0.03¼	0.02	0.02½
21	0.02	0.02	0.02	0.02
22	0.02	0.02	0.01⅝	0.01⅝
23	0.02	0.02	0.02	0.02
24	0.01½	0.01½	0.00¾L	0.00¾
27	0.01	0.01¼	0.01	0.01¼
28				0.01¼N
29	0.01⅞	0.02	0.01⅝	0.02
30	0.01¾	0.01¾	0.00¾	0.01
31	0.01¼	0.01⅝	0.01¼	0.01⅝

87Mar Strike 1.70

Oct	Open	High	Low	Close
1	0.03½	0.03¾	0.03¼	0.03¼A
2	0.04	0.04	0.04	0.04
3	0.04	0.05	0.03¾	0.05
6	0.05⅝ 0.05½	0.06½H	0.05½	0.06½
7	0.06½	0.06½	0.06⅛	0.06½B
8	0.06½ 0.06¼	0.06½	0.06¼	0.06½
9	0.05⅞	0.06¼	0.05½	0.06
10	0.05⅝	0.05⅝	0.05½	0.05½
13	0.05⅞	0.06	0.05¾	0.05⅞
14	0.06	0.06	0.05¾	0.05¾A
15	0.06	0.06½	0.06	0.06½
16	0.06¼	0.06¼	0.06	0.06⅛
17	0.05¾	0.06	0.05¼	0.06
20	0.05½	0.05½	0.04¾	0.05
21	0.05	0.05	0.03¾	0.03¾A
22	0.03 0.03½	0.03½	0.02¾	0.03
23	0.03	0.04	0.03	0.04
24	0.04	0.04	0.02¾	0.02¾
27	0.03	0.03	0.02½	0.02⅝
28	0.02¾	0.03	0.02½	0.03
29	0.03	0.03¾	0.03	0.03½
30	0.03½	0.03½	0.02½	0.02½
31	0.02½	0.03¼	0.02¼L	0.03

87Mar Strike 1.80

Oct	Open	High	Low	Close
1	0.06½	0.06½	0.06	0.06 A
2	0.06½	0.07	0.06¼	0.07 B
3	0.07½ 0.07¼	0.08¾	0.07	0.08¼
6	0.10¾	0.10¾	0.10	0.10¾B
7	0.11¼	0.11¼	0.10½	0.11¼
8	0.11½	0.11½	0.11½	0.11½
9	0.11	0.11	0.10	0.10½
10				0.10½A
13	0.10½	0.10½	0.10½	0.10½
14	0.10½	0.10½	0.10½	0.10½
15	0.11¼	0.11¼	0.11¼	0.11¼
16	0.11¾	0.11¾H	0.11	0.11
17	0.10	0.10¾	0.10	0.10¾B
20	0.09¼	0.09¾	0.09¼	0.09½
21	0.08½	0.08¾	0.07¾	0.07¾
22	0.07½	0.07½	0.06¾	0.07
23	0.06¾ 0.06½	0.07¾	0.06½	0.07¾
24	0.08	0.08	0.07	0.07¼
27	0.07	0.07¼	0.06¼	0.06¼
28	0.06¼	0.06½	0.06	0.06¼
29	0.06½ 0.06	0.07¾	0.06	0.07¾B
30	0.08	0.08	0.05¾	0.06
31	0.06¼	0.07	0.05¾L	0.06¾

87Mar Strike 1.90

Oct	Open	High	Low	Close
1	0.10¾	0.11	0.10 L	0.10
2	0.11½	0.11½	0.11	0.11½B
3	0.14¼	0.14¼	0.14¼	0.14¼
6	0.16	0.16	0.16	0.16
7	0.17	0.17	0.17	0.17
8				0.17 N
9	0.16½	0.17	0.16½	0.17
10				0.16½A
13	0.16½	0.17	0.16½	0.17 B
14				0.17 N
15	0.17½	0.17½H	0.17½	0.17½
16				0.17½N
17				0.17½N
20				0.16 A
21				0.12½A
22	0.11½	0.11½	0.11½	0.11½
23				0.13½B
24				0.13 A
27	0.11	0.11¼	0.11	0.11¼B
28	0.10¾	0.11¼	0.10¾	0.11¼
29	0.13	0.13	0.13	0.13
30	0.13½	0.13½	0.11½	0.11½A
31	0.12	0.13	0.11½	0.13

87Mar Strike 2.00

Oct	Open	High	Low	Close
1				0.17 N
2				0.18½B
3				0.22 B
6				0.27 B
7				0.27 N
8				0.26½A
9				0.25¼A
10				0.25 A
13				0.26 B
14				0.26 N
15				0.26 N
16				0.26½B
17				0.26½N
20				0.24 A
21				0.20 A
22				0.19 A
23				0.22½B
24				0.21 A
27				0.20½A
28				0.20½N
29				0.21 B
30				0.19½A
31				0.20 N

87Mar Strike 2.10

Oct	Open	High	Low	Close
1				0.25½N
2				0.28 B
3				0.31 B
6				0.36½B
7				0.36½N
8				0.36 A
9				0.35 A
10				0.34 A
13				0.34¾B
14				0.34¾N
15				0.36 B
16				0.36 N
17				0.36 N
20				0.33 A
21				0.29 A
22				0.28 A
23				0.31½B
24				0.29½A
27				0.28½A
28				0.28½N
29				0.30½B
30				0.28¼A
31				0.29 N

87Mar Strike 2.20

Oct	Open	High	Low	Close
1				0.35 N
2				0.37 B
3				0.41 B
6				0.46 B
7				0.45½A
8	0.45	0.45	0.45	0.45
9				0.44½A
10				0.43½A
13				0.44¾B
14				0.44¾N
15				0.46 B
16	0.46	0.46 H	0.46	0.46
17				0.46 N
20				0.42½A
21				0.38½A
22				0.38 A
23				0.41 B
24				0.39 A
27				0.38½A
28				0.38½N
29				0.40½N
30				0.37¾A
31	0.37½	0.38	0.37½L	0.38 B

87Mar Strike 2.30

Oct	Open	High	Low	Close
1				0.45 N
2				0.47 B
3				0.51 B
6	0.53¼	0.56 H	0.53¼L	0.56 B
7				0.55½A
8				0.55 A
9				0.54½A
10				0.53½A
13				0.54¾B
14				0.54¾N
15				0.56 B
16				0.56 N
17				0.56 N
20				0.52 A
21				0.48½A
22				0.48 A
23				0.51 B
24				0.49 A
27				0.48½A
28				0.48½N
29				0.50½N
30				0.47¾A
31				0.48 N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 2.40				87Mar Strike 2.50			
Oct	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.55 **N**				0.65 **N**
2				0.57 **B**				0.67 **B**
3				0.61 **B**				0.71 **B**
6				0.66 **B**				0.76 **B**
7				0.65½**A**				0.75½**A**
8				0.65 **A**				0.75 **A**
9				0.64½**A**				0.74½**A**
10				0.63½**A**				0.73½**A**
13				0.64¾**B**				0.74¾**B**
14				0.64¾**N**				0.74¾**N**
15				0.66 **B**				0.76 **B**
16				0.66 **N**				0.76 **N**
17				0.66 **N**				0.76 **N**
20				0.62 **A**				0.72 **A**
21				0.58½**A**				0.68½**A**
22				0.58 **A**				0.68 **A**
23				0.61 **B**				0.71 **B**
24				0.59 **A**				0.69 **A**
27				0.58½**A**				0.68½**A**
28				0.58½**N**				0.68½**N**
29				0.60½**N**				0.70½**N**
30				0.57¾**A**				0.67¾**A**
31				0.58 **N**				0.68 **N**

Put volume of sales Reported in contracts—Future 87Mar

Oct	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1		21	26	15	2							64
2			17	23	20							60
3		2	26	81	5							114
6	8	11	18	44	1**L**				1**H**			83
7	15	21	54	10	3							103
8		5	11**L**	40				2**L**				58**L**
9	14	31	70	10	12							137
10	51	1**L**	18									70
13	238	13	64	2	1							318
14	276**H**		63	1**L**								340
15	57	10	167	2	6							242
16	73		52	6				3				134
17	18	1	119	3								141
20	225	55	162	33								475
21	2**L**	57	44	107								210
22	4	26	138	5	20							193
23	6	7	96	94								203
24	14	41	161	37								253
27	71	107	203**H**	25	1							407
28		5	118	75	35							233
29	70	3	108	132	47							360
30	21	126**H**	129	163**H**	83							522**H**
31	6	5	54	99	261**H**			5**H**				430
TOTAL	1,169	548	1,918	1,007	497			10	1			5,150

Put open contracts Reported in contracts—Future 87Mar

Oct	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	777**L**	948**L**	1,165**L**	315**L**	965	9**H**	137**H**	33**H**	12**H**			4,361**L**
2	777	948	1,177	317	970	9	137	33	12			4,380
3	777	950	1,180	347	975	9	137	33	12			4,420
6	780	955	1,179	376	974	9	137	33	12			4,455
7	794	961	1,211	382	966	9	137	33	12			4,505
8	794	962	1,216	375	966	9	137	33	12			4,504
9	795	954	1,239	373	972	9	137	33	12			4,524
10	829	954	1,244	373	972	9	137	33	12			4,563
13	988	954	1,274	373	971	9	137	33	12			4,751
14	1,225	954	1,299	373	971	9	137	33	12			5,013
15	1,225	962	1,368	375	965	9	137	33	12			5,086
16	1,278	962	1,398	373	965	9	137	31**L**	12			5,165
17	1,288	962	1,515	375	965	9	137	31	12			5,294
20	1,513	1,002	1,575	402	965	9	137	31	12			5,646
21	1,514	1,024	1,609	463	965	9	137	31	12			5,764
22	1,516	1,045	1,631	466	965	9	137	31	12			5,812
23	1,486	1,041	1,639	497	965	9	137	31	12			5,817
24	1,490	1,061	1,643	517	945**L**	9	137	31	12			5,845
27	1,530**H**	1,143	1,795	516	945	9	137	31	12			6,118
28	1,530	1,148	1,846	569	964	9	137	31	12			6,246
29	1,480	1,148	1,942	610	1,011	9	137	31	12			6,380
30	1,481	1,221**H**	1,938	710	1,049	9	137	31	12			6,588
31	1,481	1,216	1,956**H**	768**H**	1,248**H**	9	137	31	12			6,858**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87May Strike 1.50				87May Strike 1.60				87May Strike 1.70			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.01⅛N				0.04 N
2								0.01½B				0.04 N
3								0.02 B				0.04 N
6								0.03½B				0.06 B
7								0.03½N	0.05½	0.06	0.05½	0.06 B
8								0.03½N				0.06 N
9								0.03½N	0.05¾	0.05¾	0.05¾	0.05¾
10								0.03½N	0.05¾	0.06	0.05¾	0.05¾
13					0.03½	0.03½H	0.03½	0.03½				0.05¾N
14								0.03½N	0.05⅞	0.05⅞	0.05¾	0.05¾
15								0.03½N	0.06	0.06	0.06	0.06
16								0.03½N	0.06¼	0.06¼H	0.06¼	0.06¼
17								0.03½N				0.06¼N
20	0.01	0.01 H	0.01 L	0.01	0.02½	0.02½	0.02½	0.02½				0.05 A
21				0.01 N				0.02½N				0.04½A
22				0.01 N				0.02½N				0.04½N
23				0.01 N				0.02½N				0.04½N
24				0.01 N				0.02½N	0.04½	0.04½	0.04½	0.04½
27				0.01 N	0.02	0.02	0.01¾L	0.01¾	0.03¾	0.03¾	0.03½	0.03½A
28				0.01 N				0.01¾N				0.03½N
29				0.01 N				0.02 B				0.04 B
30				0.01 N				0.02 N	0.03½	0.03½	0.03¼L	0.03¼
31				0.01 N	0.02¼	0.02¼	0.02¼	0.02¼	0.03½	0.03½	0.03½	0.03½

	87May Strike 1.80				87May Strike 1.90				87May Strike 2.00			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.07	0.07	0.07	0.07	0.11	0.11	0.11	0.11				0.15¼N
2	0.06¾	0.07	0.06¾	0.07				0.11 N	0.15¼	0.15¼	0.15¼L	0.15¼
3	0.07½	0.08½	0.07½	0.08½B				0.11½B				0.17½B
6	0.10	0.10	0.10	0.10	0.14½	0.14½	0.14½	0.14½				0.22 B
7	0.10	0.10	0.10	0.10				0.14½N				0.22 N
8	0.10½	0.10½	0.10½	0.10½				0.14½N				0.22 N
9	0.09½	0.09½	0.09¼	0.09½B				0.14½N				0.21½A
10	0.08¾	0.09	0.08¾	0.09 B				0.14½N				0.21¼A
13	0.09½	0.09½	0.09½	0.09½				0.14½N				0.21¼N
14	0.09½	0.09½	0.09½	0.09½				0.14½N				0.21¼N
15	0.09½	0.10¼	0.09½	0.10				0.15¼B				0.21¾B
16	0.10½	0.10½	0.10	0.10	0.15½	0.15½H	0.15½	0.15½	0.22¼	0.22¼H	0.22¼	0.22¼
17				0.10 N				0.15½N				0.22¼N
20	0.10¾	0.10¾H	0.09	0.09 A	0.15½	0.15½	0.13½	0.13½A	0.19½	0.19½	0.19½	0.19½
21	0.09	0.09	0.08½	0.08½				0.13½N				0.19½N
22	0.08½	0.08½	0.08½	0.08½				0.13½N				0.19½N
23	0.09	0.09	0.09	0.09				0.13½N				0.19¾B
24	0.07½	0.07½	0.07½	0.07½				0.11½A				0.18½A
27	0.07¼	0.07¼	0.07	0.07 A				0.11½N				0.17 A
28	0.06	0.06	0.06	0.06				0.11 A				0.16½A
29				0.07 B				0.11½B				0.18¾B
30	0.07	0.07	0.05½L	0.05½	0.11½	0.11½	0.10¼L	0.10¼A				0.16½A
31	0.06¼	0.06¼	0.06¼	0.06¼				0.10¾B				0.17 N

	87May Strike 2.10				87May Strike 2.30				87May Strike 2.40			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.23¼A				0.36½N				
2				0.23¼N				0.36½N				
3				0.27 B				0.40½B				
6				0.29¾B				0.50 B				
7				0.30¼B				0.50 N				
8				0.30¼N				0.48 A				
9				0.29½A				0.47½A				
10				0.29½N				0.47 A				
13				0.29½N				0.47 N	0.58¼	0.58¼H	0.58¼L	0.58¼
14				0.29½N				0.47 N				0.58¼N
15				0.31 B				0.47½B				0.58¼N
16				0.31 N				0.48 B				0.58¼N
17				0.31 N				0.48 N				0.58¼N
20				0.28 A				0.46 A				0.55½A
21				0.28 N				0.46 N				0.55½N
22				0.28 N				0.46 N				0.55½N
23				0.28 N				0.44 A				0.54 A
24				0.28 N				0.43 A				0.53 A
27				0.25 A				0.42 A				0.52 N
28				0.25 N				0.42 N				0.52 N
29				0.26¾B				0.43½B				0.53½B
30				0.24¼A				0.40 A				0.50 A
31				0.24½N				0.42 N				0.52 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 87May

Oct	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.30	2.40	TOTAL
1				14	3					17
2				2	1L	5				8
3				25		3L				28
6				1L	8H					9
7			10	11						21
8				6						6
9			2	22						24
10			6	11						17
13		1L		60H					1H	62
14			2	10						12
15			19H	59						78H
16			1L	4	1	6				12
17			5							5
20	10H	10		6		10H				36
21		6		8	1					15
22				1						1L
23				3						3
24			1							1
27		25H	1	6						32
28				2						2
29										
30			5	40	4					49
31		1	2	3						6
TOTAL	10	43	54	294	18	24			1	444

Put open contracts Reported in contracts—Future 87May

Oct	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.30	2.40	TOTAL
1		15L	142	268L	30L	267H	30H	100H		852L
2		15	142	270	30	267	30	100		854
3		15	142	278	30	267	30	100		862
6		15	142	277	30	259	30	100		853
7		15	145	284	30	259	30	100		863
8		15	145	284	30	259	30	100		863
9		15	147	287	30	259	30	100		858
10		15	152	298	30	259	30	100		884
13		15	152	338	30	259	30	100		924
14		15	154H	348	30	259	30	100		936
15		15	135L	358	30	259	30	100		927
16		15	135	359	30	253	30	100		922
17		15	140	359	30	253	30	100		927
20	10H	15	135	359	30	247L	30	100		926
21	10	21	135	363	31	247	30	100		937
22	10	21	135	364	31	247	30	100		938
23	10	21	135	366	31	247	30	100		940
24	10	21	136	366	31	247	30	100		941
27	10	41	137	370	31	247	30	100		966
28	10	41	137	369	31	247	30	100		965
29	10	41	137	369	31	247	30	100		965
30	10	41	138	398H	34	247	30	100		998
31	10	42H	140	398	35H	247	30	100		1,002H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jul Strike 1.60

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22				
23				
24	0.03	0.03 **H**	0.03 **L**	0.03
27				0.02½**A**
28				0.02½**N**
29				0.02½**N**
30				0.02 **B**
31				0.02 **N**

87Jul Strike 1.80

Oct	Open	High	Low	Close
1				0.09½**N**
2				0.09½**N**
3	0.10½	0.10¾	0.10½	0.10¾
6				0.11 **B**
7				0.11 **N**
8				0.11 **N**
9				0.11 **N**
10				0.11 **N**
13	0.11	0.11 **H**	0.11	0.11
14				0.11 **N**
15				0.11 **N**
16				0.11 **N**
17				0.11 **N**
20				0.09¼**A**
21	0.09	0.09	0.09	0.09
22				0.09 **N**
23				0.09½**B**
24	0.09	0.09¼	0.09	0.09¼**B**
27	0.08	0.08	0.08	0.08
28	0.07¾	0.08	0.07¾**L**	0.08 **B**
29	0.09	0.09½	0.09	0.09½**B**
30	0.09	0.09	0.08½	0.08½
31				0.08½**N**

87Jul Strike 1.90

Oct	Open	High	Low	Close
1	0.13½	0.13½**H**	0.13½	0.13½
2				0.13½**N**
3				0.14 **B**
6				0.15¾**B**
7				0.15¾**N**
8				0.15¾**N**
9				0.15¾**N**
10				0.15¾**N**
13				0.16½**B**
14				0.16½**N**
15				0.16½**N**
16				0.16½**N**
17				0.16½**N**
20				0.14 **A**
21				0.13 **A**
22				0.13 **N**
23				0.13½**B**
24				0.13 **B**
27	0.13	0.13	0.13	0.13
28	0.12¾	0.13	0.12¾**L**	0.13
29				0.14¼**B**
30				0.12 **A**
31				0.12 **N**

87Jul Strike 2.40

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15	0.56⅝	0.56⅝**H**	0.56⅝	0.56⅝
16				0.56⅝**N**
17				0.56⅝**N**
20				0.54 **A**
21	0.51	0.51	0.51 **L**	0.51
22				0.51 **N**
23				0.51 **N**
24				0.51 **N**
27				0.51 **N**
28				0.51 **N**
29				0.52 **B**
30				0.48¾**A**
31				0.50 **N**

Put volume of sales Reported in contracts—Future 87Jul

Oct	1.60	1.80	1.90	2.40	TOTAL
1					
2			2**L**		2
3		5			5
6					
7					
8					
9					
10					
13		10			10
14					
15				1**H**	1**L**
16					
17					
20					
21		1**L**		1	2
22					
23					
24	17**H**	2			19
27		10	10		20
28		20	21**H**		41
29		1			1
30		95**H**			95**H**
31					
TOTAL	17	144	33	2	196

Put open contracts Reported in contracts—Future 87Jul

Oct	1.60	1.80	1.90	2.40	TOTAL
1		44**L**	7		51
2		44	6**L**		50**L**
3		46	6		52
6		46	6		52
7		46	6		52
8		46	6		52
9		46	6		52
10		46	6		52
13		51	6		57
14		51	6		57
15		51	6		57
16		51	6		57
17		51	6		57
20		51	6		57
21		51	6		57
22		51	6		57
23		51	6		57
24	17**H**	53	6		76
27	17	59	16		92
28	17	79	33**H**		129
29	17	80	33		130
30	17	175**H**	33		225**H**
31	17	175	33		225

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Sep Strike 1.80				87Sep Strike 1.90			
Oct	Open	High	Low	Close	Open	High	Low	Close
1				0.14 N				
2				0.14 N				
3	0.14	0.14	0.14	0.14				
6				0.14 N				
7				0.13½A				
8				0.13 A				
9	0.14¾	0.15 H	0.14¾	0.15				
10				0.14½A				
13				0.14½N				
14				0.14 N				
15				0.13½A				
16				0.13½N				
17	0.14½	0.14½	0.13½	0.13½A				
20	0.14	0.14	0.13½	0.13½A				
21	0.13	0.13	0.11 L	0.11 A				
22				0.10¾A	0.15	0.15	0.14 L	0.14
23	0.11¾	0.11¾	0.11½	0.11½A				0.16 B
24	0.13½	0.13½	0.13	0.13				0.16 N
27				0.11½A				0.16 N
28				0.11½N	0.16	0.16	0.16	0.16
29				0.11½N				0.16½B
30				0.11 A				0.16½N
31				0.11 N	0.19	0.19 H	0.19	0.19

Put volume of sales Reported in contracts—Future 87Sep

Oct	1.80	1.90	TOTAL
1	5		5
2			
3	2		2
6			
7			
8			
9			
10	30H		30H
13			
14			
15			
16			
17	2		2
20	3		3
21	10		10
22		21H	21
23	1L		1L
24	4		4
27			
28		20L	20
29			
30			
31			
TOTAL	57	41	98

Put open contracts Reported in contracts—Future 87Sep

Oct	1.80	1.90	TOTAL
1	5L		5L
2	5		5
3	7		7
6	7		7
7	7		7
8	7		7
9	7		7
10	32		32
13	32		32
14	32		32
15	32		32
16	32		32
17	34		34
20	37		37
21	47		47
22	47	21L	68
23	48	21	69
24	52H	21	73
27	52	21	73
28	52	41H	93H
29	52	41	93
30	52	41	93
31	52	41	93

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 1.40

Nov	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛A
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 1.50

Nov	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 1.60

Nov	Open	High	Low	Close
3	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 1.70

Nov	Open	High	Low	Close
3	0.01	0.01 H	0.00¼	0.00⅜
4	0.00¼	0.00¼	0.00⅛L	0.00¼
5	0.00¼	0.00⅝	0.00¼	0.00⅜B
6	0.00⅜	0.00¾	0.00⅜	0.00⅜
7	0.00⅜	0.00⅜	0.00⅛	0.00⅛
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 1.80

Nov	Open	High	Low	Close
3	0.07¼	0.07¼	0.05	0.05
4	0.04¾	0.05	0.04 L	0.05
5	0.05¾	0.07¼	0.05⅝	0.06½
6	0.08¼	0.08½H	0.07¼	0.07¼
7	0.07¾	0.08	0.07	0.07
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 1.90

Nov	Open	High	Low	Close
3	0.15½	0.15½	0.15	0.15 A
4	0.13¾	0.14¾	0.13¾L	0.14¼B
5	0.15¼	0.16¾	0.15¼	0.16¾
6	0.17¾	0.18 H	0.17¼	0.17¼A
7	0.17⅝	0.17⅞	0.17	0.17
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 2.00

Nov	Open	High	Low	Close
3				0.25 A
4				0.24¾N
5	0.25⅛	0.26½	0.25⅛L	0.26½B
6	0.27½	0.28⅝H	0.27¼	0.27¼A
7	0.27¾	0.27¾	0.27	0.27
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 2.10

Nov	Open	High	Low	Close
3	0.36½	0.36½	0.34¼	0.34¾B
4	0.33½	0.34¾	0.33½L	0.34¾B
5	0.35½	0.36¾	0.35½	0.36¾
6	0.37⅝	0.38⅛H	0.37¼	0.37¼A
7	0.38	0.38	0.37	0.37
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

86Dec Strike 2.20

Nov	Open	High	Low	Close
3				0.45 A
4	0.43½	0.44¾	0.43½L	0.44¾B
5	0.45⅞	0.46½H	0.45⅞	0.46½B
6				0.47¼N
7				0.47 N
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Dec Strike 2.30

Nov	Open	High	Low	Close
3				0.55 **A**
4				0.54¾**N**
5	0.55⅝	0.56¾**H**	0.55⅝**L**	0.56½
6				0.57¼**N**
7				0.57 **N**
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 2.40

Nov	Open	High	Low	Close
3				0.65 **A**
4				0.64¾**N**
5				0.66½**N**
6				0.67¼**N**
7				0.67 **N**
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 2.50

Nov	Open	High	Low	Close
3				0.75 **A**
4				0.74¾**N**
5				0.76½**N**
6				0.77¼**N**
7				0.77 **N**
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

86Dec Strike 2.60

Nov	Open	High	Low	Close
3				0.85 **A**
4				0.84¾**N**
5				0.86½**N**
6				0.87¼**N**
7				0.87 **N**
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27	**HOLIDAY**			
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 86Dec

Nov	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3	10H		11	197	78	1L		40H						337
4			20	332H	100	5		24	3H					484H
5			1L	95L	33L	10	25H	15	1L	9H				189L
6			65H	195	188H	6	7L	4						465
7			5	224	47	28H	8	3L						315
10														
11														
12														
13														
14														
17														
18														
19														
20														
21														
24														
25														
26														
27	**HOLIDAY**													
28														
TOTAL	10		102	1,043	446	50	40	86	4	9				1,790

Put open contracts Reported in contracts—Future 86Dec

Nov	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	2.60	TOTAL
3	545H	2,258H	7,591H	2,668	1,138	812H	235H	504H	58H	116H				15,925H
4	542	2,249	7,571	2,784H	1,165H	731	214	442	57	108				15,863
5	527L	2,208L	7,570	2,653	1,114	707	207	78	34	65				15,163
6	527	2,208	7,540L	2,533L	1,046L	479L	91L	27L	32L	47L				14,530L
7														
10														
11														
12														
13														
14														
17														
18														
19														
20														
21														
24														
25														
26														
27	**HOLIDAY**													
28														

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.40

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
14				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
21				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27	**HOLIDAY**			
28				0.00⅛**N**

87Mar Strike 1.50

Nov	Open	High	Low	Close
3	0.00½	0.00½	0.00½	0.00½
4	0.00½	0.00½	0.00½	0.00½
5				0.00½**N**
6	0.00½	0.00½	0.00½	0.00½
7	0.00⅝	0.00¾**H**	0.00½	0.00½
10	0.00½	0.00½	0.00½	0.00½
11	0.00½	0.00½	0.00½	0.00½
12	0.00⅜	0.00⅜	0.00⅜	0.00⅜
13	0.00⅜	0.00⅜	0.00⅜	0.00⅜
14				0.00⅜**N**
17	0.00¼	0.00¼	0.00¼**L**	0.00¼
18				0.00¼**N**
19				0.00¼**N**
20				0.00¼**N**
21				0.00¼**N**
24	0.00¼	0.00¼	0.00¼	0.00¼
25	0.00¼	0.00¼	0.00¼	0.00¼
26				0.00¼**N**
27	**HOLIDAY**			
28				0.00¼**N**

87Mar Strike 1.60

Nov	Open	High	Low	Close
3	0.01	0.01	0.01	0.01
4	0.01	0.01	0.01	0.01
5	0.01	0.01	0.01	0.01
6	0.01⅛	0.01¼	0.01⅛	0.01¼
7	0.01¼	0.01¼	0.01	0.01¼
10	0.01⅛	0.01¼	0.01	0.01
11	0.01⅜	0.01⅜**H**	0.01⅛	0.01⅛
12	0.01	0.01	0.00⅞	0.00⅞
13	0.00¾	0.00¾	0.00⅝	0.00¾**B**
14	0.00¾	0.00¾	0.00¾	0.00¾
17	0.00¾	0.00¾	0.00¾	0.00¾
18	0.00¾	0.00¾	0.00¾	0.00¾
19	0.00¾	0.00¾	0.00⅝	0.00⅝
20	0.00⅝	0.00⅝	0.00⅝	0.00⅝
21	0.00⅝	0.00¾	0.00⅝	0.00¾
24	0.00⅝	0.00¾	0.00⅝	0.00¾
25	0.00⅝	0.00⅝	0.00⅝	0.00⅝
26	0.00½	0.00½	0.00½**L**	0.00½
27	**HOLIDAY**			
28	0.00½	0.00½	0.00½	0.00½

87Mar Strike 1.70

Nov	Open		High	Low	Close
3	0.03	0.02¾	0.03	0.02¾	0.02¾
4	0.02¾		0.03	0.02½	0.02⅞
5	0.03		0.03	0.02¾	0.02¾
6	0.03		0.03⅛	0.02¾	0.02¾
7	0.03		0.03	0.02¾	0.02¾
10	0.03		0.03	0.02⅝	0.02¾
11	0.03¼		0.03¼**H**	0.02⅞	0.03⅛
12	0.03¼		0.03¼	0.02⅛	0.02¼**B**
13	0.02		0.02⅛	0.01⅞	0.02
14	0.01⅞		0.02	0.01⅝**L**	0.01⅝
17	0.01¾		0.02⅛	0.01¾	0.02⅛**B**
18	0.02		0.02⅝	0.02	0.02¼**A**
19	0.02¼		0.02½	0.02⅛	0.02⅛
20	0.02		0.02¼	0.01¾	0.02
21	0.02		0.02⅜	0.02	0.02⅜
24	0.02½		0.02⅝	0.02⅛	0.02⅝
25	0.02½		0.02½	0.02½	0.02½
26	0.02⅜		0.02⅜	0.02	0.02
27	**HOLIDAY**				
28	0.01⅞		0.02⅛	0.01¾	0.02⅛

87Mar Strike 1.80

Nov	Open		High	Low	Close	
3	0.06		0.06½	0.06	0.06¼	
4	0.06¼	0.06	0.06¼	0.06	0.06¼**A**	
5	0.06¼		0.06½	0.06¼	0.06¼	
6	0.06¾		0.07	0.06½	0.06¾	
7	0.07		0.07	0.06½	0.06½	
10	0.06¾		0.06¾	0.06	0.06½	
11	0.07		0.07¼	0.06¾	0.07 **B**	
12	0.07		0.07¼	0.05½	0.05¾	
13	0.05¾		0.05¾	0.05 **L**	0.05¼	
14	0.05		0.05⅜	0.05	0.05¼	
17	0.05½		0.06	0.05½	0.06	
18	0.06¼	0.06	0.06¾	0.06	0.06½**A**	
19	0.06½		0.06⅝	0.06⅛	0.06⅛**A**	
20	0.06⅛		0.06⅛	0.05½	0.05¾	
21	0.05¾		0.06¾	0.05¾	0.06⅝	0.06¾
24	0.07¼		0.07⅜	0.06⅝	0.07¼	
25	0.07¼		0.07½**H**	0.07⅛	0.07¼	
26	0.07		0.07	0.06	0.06	
27	**HOLIDAY**					
28	0.05½		0.06¼	0.05½	0.06¼	

87Mar Strike 1.90

Nov	Open	High	Low	Close	
3	0.11¾	0.12	0.11¼	0.11½	
4	0.11¼	0.11¼	0.11¼	0.11¼	
5	0.11¾	0.11¾	0.11¾	0.11¾	
6	0.12¼	0.12¾	0.12	0.12	
7	0.12¼	0.12¼	0.11¾	0.11¾	
10	0.11½	0.12	0.11½	0.12	
11	0.12¾	0.13¼	0.12¾	0.13¼	
12	0.13	0.13	0.11¼	0.11½	
13	0.11¼	0.11½	0.11¼	0.11¼	
14	0.11¼	0.11½	0.10¾**L**	0.11½	
17	0.12¼	0.13	0.12	0.12½	0.13
18	0.13⅜	0.13⅜	0.12¾	0.12¾	
19	0.13½	0.13½	0.13	0.13	
20	0.12	0.12¾	0.12	0.12¾	
21	0.13½	0.13½	0.13½	0.13½	
24	0.14½	0.15 **H**	0.14½	0.15	
25	0.14½	0.14¾	0.14½	0.14¾	
26	0.13	0.13	0.13	0.13	
27	**HOLIDAY**				
28	0.13¼	0.13½	0.13¼	0.13¼	

87Mar Strike 2.00

Nov	Open	High	Low	Close
3				0.19½**A**
4				0.19½**N**
5				0.19½**N**
6				0.20 **B**
7	0.20½	0.20½	0.19⅞	0.19⅞**A**
10				0.20 **B**
11				0.21½**N**
12				0.19½**N**
13				0.19½**N**
14	0.19½	0.19½	0.18¾**L**	0.19¼
17				0.22⅛**N**
18				0.22½**N**
19				0.22 **N**
20				0.22 **N**
21				0.23 **N**
24				0.24¾**N**
25	0.24½	0.24½**H**	0.24½	0.24½
26				0.23 **N**
27	**HOLIDAY**			
28				0.23 **N**

87Mar Strike 2.10

Nov	Open	High	Low	Close
3				0.28½**A**
4				0.28 **A**
5				0.28 **N**
6				0.29¼**B**
7				0.29¼**N**
10				0.29¼**N**
11				0.30¾**N**
12				0.28½**N**
13				0.28½**N**
14				0.29¼**B**
17				0.31¾**N**
18				0.32¼**N**
19				0.31¾**N**
20				0.31½**N**
21				0.32¾**N**
24				0.34¾**N**
25				0.34½**N**
26				0.32¾**N**
27	**HOLIDAY**			
28				0.32¾**N**

87Mar Strike 2.20

Nov	Open	High	Low	Close
3				0.37½**A**
4				0.38 **A**
5				0.37½**A**
6				0.38¼**B**
7				0.38¼**N**
10				0.38¾**N**
11				0.40½**N**
12				0.38 **N**
13				0.38½**N**
14				0.39¼**B**
17				0.41¾**N**
18				0.42¼**N**
19				0.41¾**N**
20				0.41½**N**
21				0.42⅝**N**
24				0.44⅝**N**
25				0.44⅜**N**
26				0.42⅝**N**
27	**HOLIDAY**			
28				0.42¾**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 2.30				87Mar Strike 2.40				87Mar Strike 2.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.47 **A**				0.57 **A**				0.67 **A**
4				0.48 **A**				0.58 **A**				0.68 **A**
5				0.47 **A**				0.57 **A**				0.67 **A**
6	0.47¾	0.48¼**H**	0.47¾**L**	0.48¼**B**				0.58¼**B**				0.68¼**B**
7				0.48¼**N**				0.58¼**N**				0.68¼**N**
10				0.48¾**N**				0.58¾**N**				0.68¾**N**
11				0.50½**N**				0.60½**N**				0.70½**N**
12				0.48 **N**				0.58 **N**				0.68 **N**
13				0.48½**N**				0.58½**N**				0.68½**N**
14				0.49¼**B**				0.59¼**B**				0.69¼**B**
17				0.51⅝**N**				0.61⅝**N**				0.71⅝**N**
18				0.52⅛**N**				0.62⅛**N**				0.72⅛**N**
19				0.51⅝**N**				0.61⅝**N**				0.71⅝**N**
20				0.51½**N**				0.61½**N**				0.71½**N**
21				0.52⅝**N**				0.62⅝**N**				0.72⅝**N**
24				0.54⅝**N**				0.64⅝**N**				0.74⅝**N**
25				0.54⅜**N**				0.64⅜**N**				0.74⅜**N**
26				0.52⅝**N**				0.62⅝**N**				0.72⅝**N**
27	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
28				0.52¾**N**				0.62¾**N**				0.72¾**N**

Put volume of sales Reported in contracts—Future 87Mar

Nov	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
3		5**L**	30	48	50**L**	67							200
4		10	10**L**	84	118	27							249
5			12	44**L**	129	27							212
6		10	85	155	301**H**	57				25**H**			633
7		381	197**H**	101	157	32	20**H**						888
10		873**H**	91	116	120	27							1,227**H**
11		39	98	106	207	132							582
12		149	73	164	264	70							720
13	50**H**	25	82	126	259	82							624
14			102	246	136	106	7**L**						597
17		68	67	219	258	55							667
18			44	168	296	133							641
19			28	159	81	108							376
20			12	85	58	28							183**L**
21			32	165	90	15**L**							302
24		95	19	456**H**	291	177**H**							1,038
25		31	11	83	140	27	9						301
26				256	145	20							421
27	**HOLIDAY**												
28			77	312	58	46							493
TOTAL	50	1,686	1,070	3,093	3,158	1,236	36			25			10,354

Put open contracts Reported in contracts—Future 87Mar

Nov	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
3		1,461	1,240	1,984**L**	774**L**	1,206**H**	9**L**	137**H**	31**H**	12**L**			6,854
4		1,396	1,190**L**	2,003	872	1,179	9	137	31	12			6,829**L**
5		1,396	1,195	2,029	954	1,152	9	137	31	12			6,915
6		1,406	1,233	2,141	1,051	1,100	9	137	31	25**H**			7,133
7		1,759**H**	1,241	2,198	1,162	1,073	28	137	31	25			7,654
10		1,649	1,255**H**	2,194	1,239	1,056	28	137	31	25			7,614
11		1,258**L**	1,213	2,251	1,290	1,062	28	137	31				7,270
12		1,258	1,252	2,243	1,411	1,090	28	137	31				7,450
13	50**H**	1,258	1,212	2,204	1,547	1,053	28	77	1**L**				7,430
14	50	1,258	1,203	2,280	1,558	1,039	34**H**	77	1				7,500
17	50	1,258	1,194	2,345	1,697	1,042	34	77					7,697
18	50	1,258	1,194	2,356	1,670	988	34	77					7,627
19	50	1,258	1,204	2,414	1,719	1,060	34	74					7,813
20	50	1,258	1,197	2,414	1,758	1,033	34	13**L**					7,757
21	50	1,258	1,198	2,497	1,799	1,019	34	13					7,868
24	50	1,298	1,196	2,682	2,026	904	34	13					8,203
25	50	1,290	1,202	2,635	2,113	902	31	13					8,236
26	50	1,290	1,202	2,649	2,210	898	31	13					8,343
27	**HOLIDAY**												
28	50	1,290	1,196	2,773**H**	2,288**H**	878**L**	31	13					8,519**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 1.50

Nov	Open	High	Low	Close
3				0.01 N
4				0.01 N
5				0.01 N
6				0.01 N
7				0.01 N
10	0.01	0.01 H	0.01 L	0.01
11				0.01 N
12				0.01 N
13				0.01 A
14				0.00¾A
17				0.00½A
18				0.00½N
19				0.00½N
20				0.00½N
21				0.00½N
24				0.00½N
25				0.00½N
26				0.00½N
27	HOLIDAY			
28				0.00½N

87May Strike 1.60

Nov	Open	High	Low	Close
3				0.02 A
4				0.02 N
5				0.01¾A
6				0.01¾N
7				0.01¾N
10	0.01¾	0.01¾H	0.01¾	0.01¾
11				0.02 B
12				0.02 N
13	0.01⅜	0.01⅜	0.01⅜	0.01⅜
14				0.01⅛A
17	0.01	0.01	0.01 L	0.01
18				0.01 N
19				0.01 N
20				0.01 N
21	0.01⅜	0.01⅜	0.01⅜	0.01⅜
24				0.01⅜A
25	0.01⅛	0.01⅛	0.01⅛	0.01⅛
26				0.00¾B
27	HOLIDAY			
28	0.01	0.01	0.01	0.01

87May Strike 1.70

Nov	Open	High	Low	Close
3	0.03¾	0.03¾	0.03¾	0.03¾
4	0.03½	0.03½	0.03½	0.03½
5				0.03½N
6	0.03¾	0.03¾	0.02¾	0.02¾
7	0.03	0.03¼	0.03	0.03 A
10				0.03 N
11	0.04	0.04 H	0.03¼	0.03¼
12	0.02¼	0.03	0.02¼	0.02¾
13				0.02¾A
14	0.02¼	0.02¼	0.02¼	0.02¼
17	0.02	0.02¼	0.02 L	0.02¼
18	0.02¾	0.03	0.02¾	0.02¾A
19	0.02⅞	0.03	0.02¾	0.02¾
20	0.02½	0.02⅝	0.02½	0.02½
21				0.02⅝B
24	0.03	0.03	0.03	0.03
25	0.02½	0.02¾	0.02½	0.02¾
26	0.02½	0.02½	0.02¼	0.02¼A
27	HOLIDAY			
28	0.02	0.02⅝	0.02	0.02⅝B

87May Strike 1.80

Nov	Open	High	Low	Close
3	0.07	0.07 H	0.06¾	0.06¾A
4				0.06¾N
5	0.06½	0.06⅝	0.06½	0.06⅝
6	0.06¾	0.06¾	0.06½	0.06¾
7	0.07	0.07	0.06½	0.06½A
10	0.06½	0.06½	0.06½	0.06½
11	0.06½	0.06⅝	0.06½	0.06½
12	0.06⅜	0.06⅜	0.06	0.06
13	0.05¾	0.05¾	0.05 L	0.06 A
14	0.05¾	0.05¾	0.05	0.05¼
17	0.05½	0.05½	0.05½	0.05½
18	0.06	0.06	0.05½	0.05¾A
19	0.06	0.06	0.05½	0.05¾
20	0.06	0.06	0.05¾	0.05¾
21	0.06	0.06⅛	0.06	0.06
24	0.06¼	0.06½	0.06	0.06½
25	0.06½	0.06½	0.06¼	0.06¼
26	0.06	0.06	0.05¾	0.05¾A
27	HOLIDAY			
28	0.05¾	0.06	0.05¼	0.06

87May Strike 1.90

Nov	Open	High	Low	Close
3	0.11¼	0.11¼	0.11¼	0.11¼
4				0.10¾A
5	0.10¾	0.10¾	0.10½L	0.10½B
6	0.11¼	0.11¼	0.10¾	0.10¾
7				0.10¾N
10				0.10¾N
11	0.11¾	0.11¾	0.11¾	0.11¾
12	0.10¾	0.10¾	0.10¾	0.10¾
13				0.10¾N
14				0.10½A
17				0.11 A
18				0.11 N
19				0.11 N
20				0.10¾A
21	0.11	0.11¼	0.11	0.11¼B
24	0.12	0.12 H	0.12	0.12
25				0.12 N
26				0.11½A
27	HOLIDAY			
28				0.11½N

87May Strike 2.00

Nov	Open	High	Low	Close
3	0.16¼	0.16¼	0.16¼	0.16¼
4				0.16¼N
5				0.16¼N
6	0.16¾	0.16¾H	0.16¾	0.16¾
7				0.16¾N
10				0.17½B
11				0.19½B
12				0.18 A
13				0.17 A
14	0.16	0.16½	0.16 L	0.16½B
17				0.17½B
18				0.18 B
19				0.18 N
20				0.18 N
21				0.18½B
24				0.20¼B
25				0.20 A
26				0.19 A
27	HOLIDAY			
28				0.19 N

87May Strike 2.10

Nov	Open	High	Low	Close
3	0.24½	0.24½	0.24½L	0.24½
4				0.24½N
5				0.24½N
6				0.24½N
7				0.24½N
10				0.24½N
11				0.27 B
12				0.25 A
13				0.24 A
14				0.24½B
17				0.26¼B
18				0.26¾B
19				0.26¾N
20				0.26¾N
21				0.27 B
24				0.28¼B
25	0.28	0.28¼H	0.28	0.28¼B
26				0.27 A
27	HOLIDAY			
28				0.28 B

87May Strike 2.30

Nov	Open	High	Low	Close
3				0.41½A
4				0.41 A
5				0.41 N
6				0.42 B
7				0.41½A
10				0.42 B
11				0.44 B
12				0.42½A
13				0.43 B
14				0.42¾A
17				0.45 B
18				0.45½B
19				0.45½N
20				0.45½N
21				0.46½B
24				0.48 B
25	0.47½	0.48 H	0.47½L	0.48 B
26				0.46½A
27	HOLIDAY			
28				0.47½B

87May Strike 2.40

Nov	Open	High	Low	Close
3				0.51½A
4				0.51 A
5				0.51 N
6				0.52 B
7				0.51½A
10				0.52 B
11				0.54 B
12				0.52½A
13				0.53 B
14				0.52¾A
17				0.55 B
18				0.55½B
19				0.55½N
20				0.55½N
21				0.56½B
24				0.58 B
25				0.58 N
26				0.56½A
27	HOLIDAY			
28				0.57½B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 87May

Nov	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.30	2.40	TOTAL
3			10		1L	13L	4L			28
4			1L	3						4L
5				40	1					41
6			1	41	8	190H				240
7			5	39						44
10	5H	10	53	3						71
11	5		62	246H	4					317H
12			40	29	10H					79
13		120H		16						136
14				133		30				163
17		30	19	7						56
18			10	35						45
19			62	25						87
20			15	2						17
21		1L	6	134	1					142
24				45	1					46
25		10	58	18			100H	100H		286
26			100	1L						101
27	HOLIDAY									
28		10	122H	77						209
TOTAL	10	181	564	894	26	233	104	100		2,112

Put open contracts Reported in contracts—Future 87May

Nov	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.30	2.40	TOTAL
3	10H	42	142	398L	36L	239	34L	100H		1,001
4	10	42	143	398	36	239	34	100		1,002
5	10	42	140L	412	37	239	34	100		1,014
6	10	42	141	425	45	336H	34	100		1,133
7	10	42	141	438	45	146L	34	100		956L
10	10	37L	189	438	45	146	34	100		999
11	10	37	167	590	49H	146	34	100		1,133
12	10	37	188	609	49	146	34	100		1,173
13	10	157	188	607	49	146	34	100		1,291
14	10	157	168	712	49	146	34	100		1,376
17	10	172	153	717	49	146	34	100		1,381
18	10	172	163	731	49	146	34	100		1,405
19	10	172	208	737	49	146	34	100		1,456
20	10	172	223	738	48	146	34	100		1,471
21	10	173	229	819	49	146	34	100		1,560
24	10	173	229	843H	49	146	34	100		1,584
25	10	183H	216	833	49	146	109H	100		1,646H
26	10	183	260	833	49	146	109	54L		1,644
27	HOLIDAY									
28	10	183	288H	796	49	146	109			1,581

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jul Strike 1.60

Nov	Open	High	Low	Close
3				0.02 **N**
4				0.02 **N**
5				0.02 **N**
6				0.02 **N**
7				0.02 **N**
10				0.02½**B**
11				0.02½**N**
12				0.02 **A**
13				0.02 **N**
14				0.02 **N**
17				0.02 **N**
18				0.02 **N**
19				0.02 **N**
20				0.02 **N**
21				0.02 **N**
24				0.02 **N**
25				0.02 **N**
26				0.01½**A**
27	**HOLIDAY**			
28				0.01½**N**

87Jul Strike 1.70

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12	0.04	0.04 **H**	0.03½	0.03½**A**
13				0.03½**A**
14				0.03½**N**
17				0.03½**N**
18	0.03½	0.03½	0.03½	0.03½
19	0.03	0.03½	0.03 **L**	0.03½**B**
20	0.03¼	0.03½	0.03¼	0.03½**B**
21	0.03¾	0.03¾	0.03¾	0.03¾
24	0.04	0.04	0.04	0.04
25				0.04 **N**
26				0.03½**A**
27	**HOLIDAY**			
28				0.04 **A**

87Jul Strike 1.80

Nov	Open	High	Low	Close
3	0.08½	0.08½	0.08½	0.08½
4	0.08	0.08¼	0.07¾	0.08¼**B**
5				0.08¼**N**
6	0.08¾	0.08¾**H**	0.08¾	0.08¾
7				0.08¾**N**
10				0.08¾**N**
11				0.09 **A**
12	0.07½	0.07½	0.07½	0.07½
13				0.07¼**A**
14	0.07¼	0.07¼	0.07	0.07 **A**
17	0.07	0.07	0.07	0.07
18	0.06½	0.07	0.06½**L**	0.07
19				0.07 **N**
20	0.07	0.07	0.07	0.07
21	0.07	0.07¼	0.07	0.07¼**B**
24	0.07½	0.07½	0.07½	0.07½
25	0.07½	0.07½	0.07¼	0.07¼
26	0.07	0.07	0.07	0.07
27	**HOLIDAY**			
28	0.06½	0.07	0.06½	0.07

87Jul Strike 1.90

Nov	Open	High	Low	Close
3				0.12 **N**
4				0.12 **N**
5	0.12½	0.12½**H**	0.12½	0.12½
6				0.12½**N**
7	0.12½	0.12½	0.12	0.12
10	0.12	0.12	0.12	0.12
11				0.12½**B**
12				0.12½**N**
13				0.12 **A**
14				0.11¾**A**
17				0.11¾**N**
18				0.11¾**N**
19				0.11¾**N**
20	0.11	0.12	0.11 **L**	0.12
21				0.12 **N**
24	0.12	0.12½	0.12	0.12½**B**
25				0.12½**N**
26	0.12	0.12	0.12	0.12
27	**HOLIDAY**			
28				0.12 **N**

87Jul Strike 2.00

Nov	Open	High	Low	Close
3				
4				
5	0.18½	0.18½**H**	0.18½	0.18½
6	0.18	0.18	0.18 **L**	0.18
7				0.18 **N**
10				0.18½**B**
11				0.19½**B**
12				0.19½**N**
13				0.19½**N**
14				0.17½**A**
17				0.18½**B**
18				0.18½**N**
19				0.18½**N**
20				0.18½**N**
21				0.19 **B**
24				0.19½**B**
25				0.19½**N**
26				0.19 **A**
27	**HOLIDAY**			
28				0.19½**B**

87Jul Strike 2.40

Nov	Open	High	Low	Close
3				0.50 **N**
4				0.50 **N**
5				0.50 **N**
6				0.50 **N**
7				0.50 **N**
10				0.50 **N**
11				0.52¼**B**
12				0.51¼**A**
13				0.52¼**N**
14				0.52¼**N**
17				0.53 **B**
18				0.53 **N**
19				0.53 **N**
20				0.53 **N**
21				0.54½**B**
24				0.55½**B**
25				0.55½**N**
26				0.55 **A**
27	**HOLIDAY**			
28				0.55½**B**

Put volume of sales Reported in contracts—Future 87Jul

Nov	1.60	1.70	1.80	1.90	2.00	2.40	TOTAL
3			3				3
4			40				40
5				2**L**	8**L**		10
6			10		10**H**		20
7			6	11**H**			17
10				3			3
11							
12		3**L**	1**L**				4
13							
14			1				1**L**
17			2				2
18		30	13				43
19		40**H**	5				45
20		30	3	3			36
21		5	16				21
24		8	1	5			14
25			46				46
26			1	2			3
27	**HOLIDAY**						
28			104**H**				104**H**
TOTAL		116	252	26	18		412

Put open contracts Reported in contracts—Future 87Jul

Nov	1.60	1.70	1.80	1.90	2.00	2.40	TOTAL
3	17**H**		178**L**	33**L**			228**L**
4	17		205	33			255
5	17		218	35	8**L**		278
6	17		218	35	14**H**		284
7	17		218	37	14		286
10	17		218	37	14		286
11	17		218	37	14		286
12	17	3**L**	218	37	14		289
13	17	3	218	37	14		289
14	17	3	218	37	14		289
17	17	3	216	37	14		287
18	17	33	229	37	14		330
19	17	73	234	37	14		375
20	17	103	234	38**H**	14		406
21	17	108	236	38	14		413
24	17	113**H**	236	38	14		418
25	17	113	282	38	14		464
26	17	113	282	38	14		464
27	**HOLIDAY**						
28	17	113	368**H**	38	14		550**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Nov	87Sep Strike 1.80				87Sep Strike 1.90			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.11 **N**	0.18	0.18 **H**	0.18	0.18
4				0.11 **N**				0.18 **N**
5				0.11 **N**				0.17 **A**
6	0.11	0.11	0.11	0.11				0.17 **N**
7				0.11 **N**				0.17 **N**
10				0.11 **N**				0.17 **N**
11				0.11 **N**				0.17 **N**
12				0.11 **N**				0.16 **A**
13				0.11 **N**				0.15 **A**
14				0.11 **N**				0.15 **N**
17	0.11	0.11	0.10 **L**	0.10				0.15 **N**
18				0.10 **N**				0.15 **N**
19				0.10 **N**				0.15 **N**
20				0.10 **N**	0.15	0.15	0.15	0.15
21	0.11	0.12 **H**	0.11	0.11¼**A**	0.16	0.16	0.16	0.16
24	0.12	0.12	0.11	0.11 **A**				0.16 **N**
25				0.11 **N**				0.16 **N**
26				0.10 **A**				0.16 **N**
27	**HOLIDAY**				**HOLIDAY**			
28				0.10 **N**	0.12	0.12	0.12 **L**	0.12

Put volume of sales Reported in contracts—Future 87Sep

Nov	1.80	1.90	TOTAL
3		6	6
4			
5			
6	15		15
7	3**L**		3
10			
11			
12			
13			
14			
17	12		12
18			
19			
20		2	2
21	49**H**	50**H**	99**H**
24	7		7
25			
26			
27	**HOLIDAY**		
28		1**L**	1**L**
TOTAL	86	59	145

Put open contracts Reported in contracts—Future 87Sep

Nov	1.80	1.90	TOTAL
3	52**L**	47**L**	99**L**
4	52	47	99
5	52	47	99
6	67	47	114
7	70	47	117
10	70	47	117
11	70	47	117
12	70	47	117
13	70	47	117
14	70	47	117
17	60	47	107
18	60	47	107
19	60	47	107
20	60	49	109
21	106**H**	99	205
24	106	99	205
25	106	99	205
26	106	99	205
27	**HOLIDAY**		
28	106	100**H**	206**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Dec Strike 1.70				87Dec Strike 1.90			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13								
14	0.07	0.07	0.07	0.07	0.17	0.17 **H**	0.17	0.17
17	0.09	0.09 **H**	0.07½	0.07½	0.16	0.16½	0.16	0.16½
18				0.08 **A**				0.16½**N**
19				0.08 **N**	0.16½	0.16½	0.16½	0.16½
20				0.08 **N**				0.15 **A**
21				0.08 **N**	0.15	0.15	0.15	0.15
24				0.08 **N**				0.15 **N**
25				0.07 **A**				0.14¾**N**
26				0.07 **N**				0.14¼**A**
27	**HOLIDAY**				**HOLIDAY**			
28	0.05½	0.06	0.05½**L**	0.06 **B**	0.14¼	0.14¼	0.13½**L**	0.13½**A**

Put volume of sales Reported in contracts—Future 87Dec

Nov	**1.70**	**1.90**	**TOTAL**
3			
4			
5			
6			
7			
10			
11			
12			
13			
14	50**H**		50
17	28	52**H**	80**H**
18	10**L**		10
19			
20		18	18
21		1**L**	1**L**
24			
25			
26			
27	**HOLIDAY**		
28	20	16	36
TOTAL	108	87	195

Put open contracts Reported in contracts—Future 87Dec

Nov	**1.70**	**1.90**	**TOTAL**
3			
4			
5			
6			
7			
10			
11			
12			
13			
14	50**L**		50**L**
17	70	52**L**	122
18	80	52	132
19	80	52	132
20	80	70	150
21	80	71	151
24	80	71	151
25	80	71	151
26	80	71	151
27	**HOLIDAY**		
28	100**H**	87**H**	187**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 1.40

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25	**HOLIDAY**			
26				0.00⅛N
29				0.00⅛N
30				0.00¼B
31				0.00¼N

87Mar Strike 1.50

Dec	Open	High	Low	Close
1				0.00¼N
2				0.00¼N
3	0.00¼	0.00¼	0.00¼L	0.00¼
4	0.00½	0.00½	0.00⅜	0.00⅜
5	0.00⅜	0.00⅜	0.00⅜	0.00⅜
8	0.00⅜	0.00⅜	0.00¼	0.00¼
9	0.00¼	0.00⅜	0.00¼	0.00⅜
10	0.00⅜	0.00⅜	0.00⅜	0.00⅜
11	0.00⅝	0.00¾	0.00½	0.00¾
12	0.00⅞	0.00⅞	0.00⅝	0.00⅞
15	0.00¾	0.00¾	0.00⅝	0.00⅝
16	0.00⅝	0.00⅝	0.00⅝	0.00⅝
17	0.00⅝	0.00⅞	0.00⅝	0.00⅞
18	0.00¾	0.00¾	0.00¾	0.00¾
19	0.00¾	0.01⅛	0.00¾	0.01⅛
22	0.01	0.01	0.00¾	0.00¾
23	0.00¾	0.00¾	0.00¾	0.00¾
24	0.00¾	0.00¾	0.00¾	0.00¾
25	**HOLIDAY**			
26	0.00⅝	0.00⅝	0.00⅝	0.00⅝
29	0.00¾	0.00⅞	0.00¾	0.00⅞
30	0.01¼	0.01¼H	0.01⅛	0.01⅛
31	0.01⅛	0.01⅛	0.01	0.01⅛

87Mar Strike 1.60

Dec	Open	High	Low	Close
1				0.00½N
2	0.00½	0.00½	0.00½L	0.00½
3	0.00⅝	0.00⅞	0.00⅝	0.00⅞
4	0.00⅞	0.01¼	0.00⅞	0.01⅛
5	0.01⅜	0.01⅜	0.01⅛	0.01⅜
8	0.01¼	0.01¼	0.01⅛	0.01¼
9	0.01⅛	0.01⅜	0.01⅛	0.01⅜
10	0.01¼	0.01⅝	0.01¼	0.01½
11	0.01½	0.02¼	0.01½	0.02¼
12	0.02⅛	0.02⅞	0.02⅛	0.02⅞
15	0.03	0.03	0.02¼	0.02⅜
16	0.02	0.02¼	0.02	0.02
17	0.01⅞	0.02⅞	0.01⅞	0.02¾A
18	0.02⅝	0.03	0.02⅝	0.02⅞
19	0.02⅞	0.03⅜	0.02¾	0.03⅜
22	0.03⅛	0.03⅛	0.02¾	0.02⅞
23	0.02¾	0.03⅞	0.02¾	0.03¾A
24	0.03¾	0.03¾	0.03⅛	0.03½
25	**HOLIDAY**			
26	0.03¼	0.03¼	0.03	0.03
29	0.02⅞	0.03⅞	0.02¾	0.03⅞
30	0.04¼ 0.04⅜	0.05 H	0.04¼	0.04¼
31	0.04¼ 0.04½	0.04½	0.04¼	0.04⅜

87Mar Strike 1.70

Dec	Open	High	Low	Close
1	0.01¾	0.01⅞	0.01⅝L	0.01¾
2	0.01¾	0.02⅜	0.01¾	0.02⅜
3	0.02½	0.03⅜	0.02⅜	0.03⅜ 0.03¼
4	0.03¼	0.04½	0.03	0.04¼
5	0.04¾	0.04¾	0.04	0.04¾
8	0.04½	0.04½	0.03⅞	0.04⅛
9	0.04¼	0.04¾	0.04¼	0.04¾
10	0.05	0.05⅛	0.04½	0.04½
11	0.05	0.06½	0.05	0.06½
12	0.06½	0.07¾	0.06½	0.07¾
15	0.08¼ 0.08	0.08¼	0.07	0.07¼
16	0.07¼	0.07¼	0.06½	0.07
17	0.06⅝	0.08¼	0.06⅝	0.07¾
18	0.07¾	0.08½	0.07¾	0.08½
19	0.08⅜	0.09⅜	0.08	0.09⅜
22	0.09	0.09	0.08½	0.08½
23	0.07¾	0.09½	0.07½	0.09½B
24	0.09¼	0.09½	0.08¾	0.09
25	**HOLIDAY**			
26	0.08¼	0.08¼	0.08¼	0.08¼
29	0.08¼	0.10¼	0.08¼	0.10¼
30	0.10½	0.11¾H	0.10½	0.11¼
31	0.11¼	0.11½	0.11	0.11

87Mar Strike 1.80

Dec	Open	High	Low	Close
1	0.05⅞	0.05⅞	0.05¼	0.05¼
2	0.05¼	0.06⅞	0.05⅛L	0.06¾ 0.06⅞
3	0.07	0.09	0.06½	0.09
4	0.08¾	0.10½	0.08¾	0.10½
5	0.11	0.11¼	0.10	0.11¼
8	0.10¼	0.10½	0.09½	0.10¼
9	0.10⅜	0.12	0.10⅜	0.12
10	0.11⅜	0.12	0.11	0.11½
11	0.12	0.13¾	0.12	0.13½
12	0.13½	0.16	0.13½	0.16
15	0.16	0.16	0.14¾	0.15¼
16	0.15	0.15	0.14¾	0.15
17	0.14¾	0.16¾	0.14¾	0.16¼A
18	0.16	0.17	0.16	0.17
19	0.16½	0.18¼	0.16½	0.18¼
22	0.18	0.18	0.17¼	0.17¼A
23	0.16¼	0.17¾	0.16¼	0.17¼
24	0.18	0.18	0.17¼	0.17½B
25	**HOLIDAY**			
26				0.16¾A
29	0.16½	0.19½	0.16½	0.19½
30	0.19½	0.21¼H	0.19½	0.20½
31	0.20¼	0.20¼	0.20⅛	0.20⅛

87Mar Strike 1.90

Dec	Open	High	Low	Close
1	0.12½	0.12½	0.12 L	0.12
2	0.12	0.14¼	0.12	0.14¼B
3	0.14¼	0.17	0.14¼	0.17 B
4	0.17	0.18⅞	0.17	0.18⅞B
5				0.20 N
8				0.18⅝N
9				0.20½N
10	0.20	0.20	0.20	0.20
11	0.22	0.22⅞	0.22	0.22⅞B
12				0.25⅜N
15	0.24	0.24	0.24	0.24
16	0.24	0.24	0.24	0.24
17				0.25½N
18				0.26½N
19				0.28¼N
22	0.26½	0.26½	0.26½	0.26½
23	0.27¼	0.27¾	0.27¼	0.27¾B
24				0.27½A
25	**HOLIDAY**			
26				0.26½A
29				0.29 B
30	0.30¼	0.30½H	0.30¼	0.30½
31	0.30½	0.30½	0.30½	0.30½

87Mar Strike 2.00

Dec	Open	High	Low	Close
1				0.21½N
2				0.23⅝N
3	0.24½	0.26	0.24½L	0.26 B
4				0.28½N
5				0.29¾N
8				0.28¼N
9				0.30¼N
10				0.30 N
11	0.32½	0.32⅝	0.32½	0.32⅝B
12	0.33½	0.35⅛	0.33½	0.35⅛B
15				0.34¼N
16				0.34¼N
17				0.35⅜N
18				0.36⅜N
19				0.38⅛N
22				0.36¼N
23				0.37¾N
24				0.37½A
25	**HOLIDAY**			
26				0.36½A
29				0.38¾B
30	0.40¼	0.40½H	0.40¼	0.40½
31				0.40¼N

87Mar Strike 2.10

Dec	Open	High	Low	Close
1				0.31¼N
2				0.33½N
3	0.35	0.36	0.35 L	0.36 B
4				0.38⅜N
5				0.39⅝N
8				0.38⅛N
9				0.40⅛N
10				0.39⅞N
11				0.42⅝N
12	0.44¼	0.45⅛H	0.44¼	0.45⅛B
15				0.44¼N
16				0.44¼N
17				0.45⅜N
18				0.46⅜N
19				0.48⅛N
22				0.46¼N
23				0.47¾N
24				0.47½A
25	**HOLIDAY**			
26				0.46½A
29				0.48¾B
30				0.50 B
31				0.50⅛N

87Mar Strike 2.20

Dec	Open	High	Low	Close
1				0.41⅛N
2				0.43⅜N
3				0.46 B
4				0.48⅜N
5				0.49⅝N
8				0.48⅛N
9				0.50⅛N
10				0.49⅞N
11				0.52⅝N
12				0.55⅛N
15				0.54¼N
16				0.54¼N
17				0.55⅜N
18	0.55½	0.56⅜H	0.55½L	0.56⅜B
19				0.58⅛N
22				0.56¼N
23				0.57¾N
24				0.57½A
25	**HOLIDAY**			
26				0.56½A
29				0.58¾N
30				0.60 B
31				0.60⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Dec	87Mar Strike 2.30				87Mar Strike 2.40				87Mar Strike 2.50			
	Open	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.51⅛**N**				0.61⅛**N**				0.71⅛**N**
2				0.53⅜**N**				0.63⅜**N**				0.73⅜**N**
3				0.56 **B**				0.66 **B**				0.76 **B**
4				0.58⅜**N**				0.68⅜**N**				0.78⅜**N**
5				0.59⅝**N**				0.69⅝**N**				0.79⅝**N**
8				0.58⅛**N**				0.68⅛**N**				0.78⅛**N**
9				0.60⅛**N**				0.70⅛**N**				0.80⅛**N**
10				0.59⅞**N**				0.69⅞**N**				0.79⅞**N**
11				0.62⅝**N**				0.72⅝**N**				0.82⅝**N**
12				0.65⅛**N**				0.75⅛**N**				0.85⅛**N**
15				0.64¼**N**				0.74¼**N**				0.84¼**N**
16				0.64¼**N**				0.74¼**N**				0.84¼**N**
17				0.65⅜**N**				0.75⅜**N**				0.85⅜**N**
18				0.66⅜**N**				0.76⅜**N**				0.86⅜**N**
19				0.68⅛**N**				0.78⅛**N**				0.88⅛**N**
22				0.66¼**N**				0.76¼**N**				0.86¼**N**
23				0.67¾**N**				0.77¾**N**				0.87¾**N**
24				0.67½**A**				0.77½**A**				0.87½**A**
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0.66½**A**				0.76½**A**				0.86½**A**
29				0.68¾**N**				0.78¾**N**				0.88¾**N**
30				0.70 **B**				0.80 **B**	0.89¾	0.90 **H**	0.89¾**L**	0.90 **B**
31				0.70⅛**N**				0.80⅛**N**				0.90⅛**N**

Put volume of sales Reported in contracts—Future 87Mar

Dec	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1				169	198	22							389
2			30**L**	102	137	46**H**							315
3		70	115	182	67	2	5	2**H**					443
4		103	128	537	190	15							973
5		6	104	365	214								689
8		31	189	266	114								600
9		10	102	166	168								446
10		105	179	234	189	9							716
11		203**H**	593**H**	655**H**	379**H**	2	10**H**						1,842**H**
12		85	319	350	214		10	1**L**					979
15		68	296	277	274	3							918
16		1**L**	456	110	344	1**L**							912
17		75	170	188	88								521
18		37	185	94	83				1**H**				400
19		146	288	66	43								543
22		72	190	14	11**L**	2							289
23		78	448	84	25	1							636
24		25	277	9**L**	20								331
25	**HOLIDAY**												
26		5	103	10									118**L**
29		53	292	67	58								470
30		143	438	102	130	1	1**L**					1**H**	816
31		6	205	59	16	1							287
TOTAL		1,322	5,107	4,106	2,962	105	26	3	1			1	13,633

Put open contracts Reported in contracts—Future 87Mar

Dec	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.20	2.30	2.40	2.50	TOTAL
1	50**H**	1,290	1,196	2,777	2,429	864**H**	31**H**	13**L**					8,650
2	50	1,290	1,166**L**	2,801	2,532	864	31	13					8,747
3	50	1,315	1,183	2,855	2,553	864	31	13					8,864
4	50	1,387	1,210	2,874	2,691	864	31	13					9,120
5	50	1,393**H**	1,248	2,875	2,743	864	28	13					9,214
8	50	1,368	1,344	2,946	2,768**H**	864	28	13					9,381
9	50	1,358	1,423	2,911	2,681	864	28	13					9,328
10	50	1,259	1,517	2,968	2,531	864	28	13					9,230
11	50	1,262	1,691	3,001**H**	2,533	864	28	13					9,442**H**
12	50	1,262	1,823	2,907	2,448	864	28	14**H**					9,396
15	50	1,252	1,820	2,786	2,355	862	28	14					9,167
16	50	1,238	1,913	2,749	1,992	863	26	14					8,845
17	50	1,254	1,992	2,652	1,893	862	26	14					8,743
18	50	1,240	2,023	2,592	1,840	862	26	14					8,647
19	50	1,248	2,018	2,589	1,829	862	26	14					8,636
22	50	1,229	2,026	2,576	1,830	860**L**	26	14					8,611
23	50	1,229	2,109**H**	2,577	1,836	861	26	14					8,702
24	50	1,237	2,052	2,581	1,805	861	26	14					8,626
25	**HOLIDAY**												
26	50	1,237	2,085	2,577	1,726	861	26	14					8,576
29	50	1,243	2,057	2,570	1,720	861	26	14					8,541
30	50	1,204	1,964	2,495	1,619	861	26	14					8,233
31	50	1,190**L**	1,953	2,482**L**	1,612**L**	861	25**L**	14					8,187**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 1.50

Dec	Open	High	Low	Close
1				0.00½**N**
2				0.00½**N**
3				0.00½**N**
4				0.00½**N**
5				0.00½**N**
8				0.00½**N**
9				0.00½**N**
10				0.00½**N**
11				0.00½**N**
12	0.01	0.01	0.01 **L**	0.01
15	0.01	0.01	0.01	0.01
16				0.01 **N**
17				0.01 **N**
18				0.01 **N**
19	0.01⅛	0.01¼**H**	0.01⅛	0.01¼**B**
22				0.00¾**B**
23				0.01 **B**
24				0.01 **N**
25	**HOLIDAY**			
26				0.00¾**B**
29				0.01¼**B**
30				0.01¾**B**
31				0.01¼**B**

87May Strike 1.60

Dec	Open	High	Low	Close
1				0.00⅞**A**
2				0.00⅞**N**
3	0.01⅛	0.01⅛	0.01⅛**L**	0.01⅛
4	0.01⅜	0.01⅜	0.01⅜	0.01⅜
5	0.01¼	0.01¼	0.01¼	0.01¼
8				0.01¼**N**
9				0.01¼**N**
10				0.01¼**N**
11	0.01¾	0.01¾	0.01⅝	0.01¾
12	0.02	0.02½	0.02	0.02½
15	0.02½	0.02½	0.02¼	0.02¼**A**
16	0.02	0.02	0.02	0.02
17	0.02¼	0.02½	0.02¼	0.02½**A**
18				0.02½**N**
19	0.02½	0.02¾	0.02½	0.02¾**B**
22	0.02½	0.02⅞	0.02½	0.02½
23	0.02½	0.03	0.02½	0.03
24	0.03	0.03	0.02⅜	0.02½**B**
25	**HOLIDAY**			
26	0.02½	0.02½	0.02½	0.02½
29	0.02¾	0.03½	0.02¾	0.03⅜
30	0.03¾	0.04 **H**	0.03⅝	0.03⅝
31	0.03½	0.04	0.03½	0.03½

87May Strike 1.70

Dec	Open	High	Low	Close
1	0.02	0.02¼	0.02 **L**	0.02 **A**
2	0.02	0.02⅝	0.02	0.02⅝**B**
3	0.02¾	0.03⅝	0.02¾	0.03⅝**B**
4	0.03½	0.04	0.03½	0.04
5	0.04	0.04	0.03¾	0.04
8	0.04	0.04	0.03¾	0.03¾**A**
9	0.04	0.04	0.03¾	0.03¾
10	0.04	0.04	0.04	0.04
11	0.04½	0.04½	0.04½	0.04½
12	0.05	0.05¾	0.05	0.05¾
15	0.06	0.06	0.05¾	0.05¾
16	0.05½	0.05½	0.05	0.05¼
17	0.05	0.05¾	0.05	0.05¾
18	0.05¾	0.06¼	0.05¾	0.06¼
19	0.06¼	0.06¼	0.06	0.06½**A**
22	0.06¼	0.06¼	0.05¾	0.05¾
23	0.06	0.06	0.05¾	0.06 **B**
24	0.06½	0.06½	0.06	0.06
25	**HOLIDAY**			
26	0.06	0.06	0.05¾	0.05¾**A**
29	0.06¼	0.07¼	0.06¼	0.07¼**B**
30	0.07¼	0.08¼**H**	0.07¼	0.07¾**A**
31	0.07½	0.07½	0.07½	0.07½

87May Strike 1.80

Dec	Open	High	Low	Close
1	0.05¾	0.05¾	0.05¼**L**	0.05¼**A**
2	0.05¼	0.06	0.05¼	0.06
3	0.06¾	0.07	0.06¾	0.07
4	0.07½	0.08½	0.07½	0.08
5	0.08	0.08	0.07¾	0.08
8	0.07¾	0.07¾	0.07¾	0.07¾
9	0.07½	0.09	0.07½	0.09
10	0.09	0.09	0.08¾	0.08¾
11	0.09½	0.10	0.09½	0.10
12	0.10½	0.11¼	0.10¼	0.11¼
15	0.11¼	0.11¼	0.11	0.11 **A**
16	0.10¾	0.11	0.10½	0.11
17	0.10¾	0.12	0.10¾	0.11¾
18	0.12	0.12	0.12	0.12
19	0.12	0.12¼	0.11¾	0.12¼**B**
22	0.12	0.12	0.11½	0.11½
23	0.12½	0.12¾	0.12½	0.12¾**B**
24	0.13	0.13	0.12½	0.12½
25	**HOLIDAY**			
26	0.12	0.12	0.12	0.12
29	0.12	0.13½	0.12	0.13¼**B**
30	0.14	0.15 **H**	0.14	0.14¼**A**
31	0.14½	0.14½	0.14½	0.14½

87May Strike 1.90

Dec	Open	High	Low	Close
1				0.11 **A**
2				0.11¾**B**
3				0.13½**B**
4	0.13¾	0.14¼	0.13¾**L**	0.14¼**B**
5				0.15 **B**
8				0.14¾**A**
9				0.15½**A**
10				0.15½**N**
11				0.17¾**B**
12	0.17¾	0.19	0.17¾	0.19 **B**
15	0.19	0.19	0.18½	0.18½**A**
16				0.19 **B**
17				0.20 **B**
18	0.20¼	0.20¼	0.20¼	0.20¼
19	0.19¾	0.21 **H**	0.19¾	0.21 **B**
22				0.21 **N**
23				0.21 **N**
24				0.20½**A**
25	**HOLIDAY**			
26				0.19½**A**
29				0.21¼**B**
30				0.22 **B**
31				0.22¾**B**

87May Strike 2.00

Dec	Open	High	Low	Close
1				0.18 **A**
2				0.19¼**B**
3				0.21¾**B**
4				0.23¼**B**
5				0.23½**B**
8				0.23 **A**
9	0.23¼	0.24 **H**	0.23¼**L**	0.24 **B**
10				0.23½**A**
11				0.26¾**B**
12				0.28¾**B**
15				0.28¾**N**
16				0.28 **A**
17				0.29 **B**
18				0.29¾**A**
19				0.31 **B**
22				0.30¼**A**
23				0.30¾**B**
24				0.30 **A**
25	**HOLIDAY**			
26				0.29 **A**
29				0.31 **B**
30				0.32¼**B**
31				0.32¾**B**

87May Strike 2.10

Dec	Open	High	Low	Close
1				0.27 **A**
2	0.28	0.28	0.28 **L**	0.28 **B**
3				0.30¾**B**
4				0.32¼**B**
5				0.32¼**N**
8				0.32 **A**
9	0.32¾	0.33½	0.32¾	0.33½**B**
10	0.34¼	0.34¼**H**	0.33¼	0.33¼**A**
11				0.36¼**B**
12				0.38 **B**
15				0.38 **N**
16				0.37½**B**
17				0.39 **B**
18				0.39½**B**
19				0.40¾**B**
22				0.39¼**A**
23				0.40¾**B**
24				0.39¾**A**
25	**HOLIDAY**			
26				0.38¾**A**
29				0.41 **B**
30				0.42¼**B**
31				0.42¾**B**

87May Strike 2.30

Dec	Open	High	Low	Close
1				0.45½**A**
2				0.48 **B**
3				0.50¾**B**
4	0.51½	0.52 **H**	0.51½**L**	0.52 **B**
5				0.52¼**B**
8				0.52 **N**
9				0.53½**B**
10				0.53 **A**
11				0.56¼**B**
12				0.58 **B**
15				0.58 **N**
16				0.57½**B**
17				0.59 **B**
18				0.59½**B**
19				0.60½**B**
22				0.59¼**A**
23				0.60¾**B**
24				0.59¾**A**
25	**HOLIDAY**			
26				0.58¾**A**
29				0.61 **B**
30				0.62¼**B**
31				0.62¾**B**

87May Strike 2.40

Dec	Open	High	Low	Close
1				0.55 **A**
2				0.58 **B**
3				0.60¾**B**
4				0.62 **B**
5				0.62¼**B**
8				0.62 **N**
9				0.63½**B**
10				0.63 **A**
11				0.66¼**B**
12				0.68 **B**
15				0.68 **N**
16				0.67½**B**
17				0.69 **B**
18				0.69½**B**
19				0.70½**B**
22				0.69¼**A**
23				0.70¾**B**
24				0.69¾**A**
25	**HOLIDAY**			
26				0.68¾**A**
29				0.71 **B**
30				0.72¼**B**
31				0.72¾**B**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 87May

Dec	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.30	2.40	TOTAL
1			30	4						34
2			20	43			1L			64
3		10	29	53						92
4		40	61	285H	2L			3H		391H
5		30	22	157						209
8			6	15						21
9			33	78		100H	100H			311
10			47	74			1			122
11		5	36	27						68
12	1L	62	18	6	7					94
15	31H	1L	10	6	8H					56
16		24	12	15						51
17		2	85	6						93
18			104	46	4					154
19	30	20	3	1L	5					59
22		12	300H	67						379
23		41	3	12						56
24		2	14	20						36
25	HOLIDAY									
26		3	28	22						53
29		31	56	8						95
30		65H	39	142						246
31		11	2L	5						18L
TOTAL	62	359	958	1,092	26	100	102	3		2,702

Put open contracts Reported in contracts—Future 87May

Dec	1.50	1.60	1.70	1.80	1.90	2.00	2.10	2.30	2.40	TOTAL
1	10L	183L	300L	798L	49	146L	109			1,595L
2	10	183	308	839	49	146	110			1,645
3	10	183	327	882	49	146	110			1,707
4	10	223	354	1,028	47L	146	110			1,918
5	10	243	355	1,159	47	146	110			2,070
8	10	243	355	1,160	47	146	110			2,071
9	10	243	384	1,187	47	244H	140H			2,255
10	10	243	421	1,216	47	244	125			2,306
11	10	248	442	1,216	47	244	40			2,247
12	11	310	447	1,218	47	244	40			2,317
15	42	311	448	1,216	55	244	40			2,356
16	42	335	450	1,211	55	244	6L			2,343
17	42	335	517	1,210	55	244	6			2,409
18	42	335	497	1,200	59H	244	6			2,383
19	72H	340	499	1,201	56	244	6			2,418
22	72	350	664	1,185	56	244	6			2,577
23	72	369	666	1,182	56	244	6			2,595
24	72	369	680	1,190	56	244	6			2,617
25	HOLIDAY									
26	72	371	706	1,195	56	244	6			2,650
29	72	386	725	1,192	56	244	6			2,681
30	72	435H	731	1,230H	56	244	6			2,774H
31	72	427	733H	1,228	56	244	6			2,766

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Dec	87Jul Strike 1.40				87Jul Strike 1.50				87Jul Strike 1.60			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												0.01 B
2												0.01 N
3												0.01½B
4												0.01½N
5												0.01½N
8												0.01¾B
9												0.02 B
10									0.02	0.02	0.02 L	0.02
11									0.02½	0.02½	0.02½	0.02½
12									0.02½	0.02½	0.02½	0.02½
15									0.02¾	0.02¾	0.02½	0.02½
16												0.02½N
17									0.02¾	0.02¾	0.02¾	0.02¾
18	0.01	0.01 H	0.01 L	0.01	0.02	0.02	0.01¾	0.01¾	0.03	0.03	0.03	0.03
19				0.01 N	0.01¾	0.01¾	0.01½L	0.01⅝B	0.03	0.03¼	0.03	0.03¼B
22				0.00¾B				0.01¼B				0.02½B
23				0.00¾N	0.01½	0.01½	0.01½	0.01½				0.02½N
24				0.00¾N				0.01¼B				0.02¼B
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				0.00½B				0.01 B				0.02¼N
29				0.00½N				0.01½B	0.03	0.03¼	0.03	0.03¼B
30				0.00½N	0.01¾	0.02¼H	0.01¾	0.02	0.04	0.04 H	0.04	0.04
31				0.00½N				0.01½B	0.04	0.04	0.04	0.04

Dec	87Jul Strike 1.70				87Jul Strike 1.80				87Jul Strike 1.90			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.03½	0.03½	0.03½L	0.03½				0.06¾A				0.11¼B
2				0.03¾A	0.07	0.07	0.07 L	0.07				0.12 B
3	0.03½	0.04	0.03½	0.04 B	0.07	0.08¼	0.07	0.08¼B	0.12½	0.14¼	0.12½L	0.14¼B
4	0.04¼	0.04½	0.04	0.04½	0.08½	0.09	0.08¼	0.09 B				0.14½B
5	0.04½	0.04½	0.04½	0.04½	0.08½	0.09	0.08¼	0.09				0.14¾A
8	0.04	0.04	0.04	0.04	0.08½	0.08½	0.08½	0.08½				0.14½A
9	0.04½	0.04½	0.04½	0.04½	0.09	0.09	0.09	0.09				0.15 B
10				0.04½N	0.08¾	0.09	0.08½	0.08¾				0.15 N
11	0.04¾	0.04¾	0.04½	0.04½	0.09½	0.10¼	0.09½	0.10¼B				0.16¼B
12	0.05¼	0.06	0.05¼	0.06	0.10¼	0.11	0.10¼	0.11				0.18 B
15	0.05½	0.05¾	0.05½	0.05¾B	0.10¼	0.10¾	0.10¼	0.10½A				0.17¼A
16	0.05¾	0.05¾	0.05½	0.05½A	0.10½	0.10½	0.10½	0.10½				0.17¼N
17				0.06 B	0.10½	0.11¼	0.10½	0.11¼A				0.17¾B
18	0.05¾	0.06½	0.05¾	0.06½B	0.11	0.11	0.10¾	0.11	0.18⅛	0.18½H	0.18⅛	0.18½
19				0.07 A	0.11¼	0.11¾	0.11	0.11¾B				0.18½N
22				0.07 N	0.11½	0.11½	0.11½	0.11½				0.18½N
23	0.06¾	0.06¾	0.06½	0.06¾B				0.12 A				0.19¼B
24	0.06½	0.06½	0.06½	0.06½	0.11¼	0.11¼	0.11¼	0.11¼				0.18½A
25	HOLIDAY				HOLIDAY				HOLIDAY			
26	0.06¼	0.06¼	0.06¼	0.06¼	0.11¼	0.11¼	0.11¼	0.11¼				0.17½A
29	0.06½	0.07	0.06½	0.07 B	0.10¾	0.11½	0.10¾	0.11½				0.18½B
30	0.07	0.07½H	0.07	0.07½B	0.13	0.13 H	0.13	0.13				0.19¼B
31	0.07¾	0.07¾	0.07¾	0.07¾				0.13 N				0.19½B

Dec	87Jul Strike 2.00				87Jul Strike 2.40			
	Open	High	Low	Close	Open	High	Low	Close
1				0.18¾A				0.54¼A
2				0.20 B				0.56 B
3				0.22 B				0.59¼B
4				0.22¼B				0.60 B
5				0.22¼N				0.60 N
8				0.22 A				0.59½A
9				0.22½B				0.61 B
10				0.22½N				0.61 N
11	0.23¼	0.24¾H	0.23¼L	0.24¾B				0.63¼B
12				0.26 B				0.65 B
15				0.25½A				0.64¼A
16				0.25½N				0.64¼N
17				0.26¼B				0.65¼B
18				0.27¼B				0.66¼B
19				0.27½B				0.66½B
22				0.26½A				0.65 A
23				0.27¾B				0.66½B
24				0.27 A				0.65½A
25	HOLIDAY				HOLIDAY			
26				0.26 A				0.64½A
29				0.26¾B				0.66 B
30				0.27¼B				0.67¼B
31				0.28 B				0.67½B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put volume of sales Reported in contracts—Future 87Jul

Dec	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.40	TOTAL
1				2					2L
2					85				85
3				33	177	5H			215
4				7	196				203
5				18	503H				521H
8				2	12				14
9				3	2				5
10			2		24				26
11			10	125H	252		10H		397
12			10	26	137				173
15			8	39	50				97
16			5	10	2				17
17			85H		123				208
18	15H	31	15	6	178	3L			248
19		36	59	15	4				114
22			2		1L				3
23		200H		6					206
24				6	2				8
25	HOLIDAY								
26				1L	40				41
29			2	1	53				56
30		159	28	14	31				232
31		10L	1L	75					86
TOTAL	15	436	227	389	1,872	8	10		2,957

Put open contracts Reported in contracts—Future 87Jul

Dec	1.40	1.50	1.60	1.70	1.80	1.90	2.00	2.40	TOTAL
1			17L	113L	368L	38L	14		550L
2			17	113	453	38	14		635
3			17	145	628	43H	14		847
4			17	150	745	43	14		969
5			17	155	1,199	43	14		1,428
8			17	155	1,199	43	14		1,428
9			17	155	1,200	43	14		1,429
10			19	155	1,215H	43	14		1,446
11			29	290	1,027	43	22H		1,401
12			29	306	1,109	43	22		1,509
15			29	345H	1,081	43	12L		1,510
16			34	335	1,081	43	12		1,505
17			119	335	1,079	43	12		1,588
18	15H	30L	134	335	1,210	43	12		1,779
19	15	60	191	335	1,210	43	12		1,866
22	15	60	193	335	1,209	43	12		1,867
23	15	260	193	335	1,209	43	12		2,067
24	15	260	193	335	1,207	43	12		2,065
25	HOLIDAY								
26	15	260	193	335	1,167	43	12		2,025
29	15	260	195	335	1,168	43	12		2,028
30	15	418	215	335	1,143	43	12		2,181
31	15	423H	216H	335	1,143	43	12		2,187H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Dec	87Sep Strike 1.70				87Sep Strike 1.80				87Sep Strike 1.90			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.09½A				0.13 B
2								0.09½N	0.15	0.15	0.15 L	0.15
3					0.09½	0.10	0.09½	0.10	0.15	0.15	0.15	0.15
4					0.11	0.11½	0.11	0.11½				0.15 N
5								0.11 N				0.15 N
8								0.11 N				0.15 N
9								0.11 N				0.16 B
10								0.11 N				0.16 N
11					0.11¾	0.11¾H	0.11¾	0.11¾				0.16½B
12								0.11 A	0.17	0.17 H	0.17	0.17
15					0.11	0.11	0.11	0.11				0.16½A
16								0.11 N				0.16½N
17								0.11 N				0.17 B
18								0.11 N				0.17¼B
19								0.09½A	0.17	0.17	0.17	0.17
22								0.09½N				0.15½A
23					0.09	0.09	0.09 L	0.09	0.15	0.15½	0.15	0.15½B
24								0.09 N				0.15½N
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26								0.09 N				0.15¾B
29					0.09½	0.09½	0.09½	0.09½				0.15½A
30					0.10	0.10	0.09½	0.10				0.16 B
31	0.06½	0.06½H	0.06½L	0.06½	0.10	0.10	0.10	0.10				0.16 N

Put volume of sales Reported in contracts—Future 87Sep

Dec	1.70	1.80	1.90	TOTAL
1				
2			23	23
3		80H	52H	132H
4		25		25
5				
8				
9				
10				
11		25		25
12			15	15
15		2		2
16				
17				
18				
19			5	5
22				
23		5	3L	8
24				
25	**HOLIDAY**			
26				
29		1L		1L
30		11		11
31	3H	6		9
TOTAL	3	155	98	256

Put open contracts Reported in contracts—Future 87Sep

Dec	1.70	1.80	1.90	TOTAL
1		106L	100	206L
2		106	113H	219
3		145	66	211
4		160	64	224
5		160	64	224
8		160	64	224
9		160	64	224
10		160	64	224
11		160	64	224
12		160	64	224
15		160	64	224
16		160	64	224
17		160	64	224
18		160	64	224
19		160	66	226
22		160	66	226
23		160	63L	223
24		160	63	223
25	**HOLIDAY**			
26		160	63	223
29		160	63	223
30		164	63	227
31	3H	168H	63	234H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON CORN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Dec	87Dec Strike 1.70 Open	High	Low	Close	87Dec Strike 1.80 Open	High	Low	Close	87Dec Strike 1.90 Open	High	Low	Close
1				0.06 **N**					0.14	0.14	0.13 **L**	0.13 **A**
2	0.06⅝	0.06⅝	0.06⅝	0.06⅝								0.13 **N**
3				0.07 **A**					0.15	0.15	0.14¾	0.14¾**A**
4	0.07	0.07¼	0.07	0.07¼**B**					0.14¾	0.16 **H**	0.14¾	0.15¼**A**
5				0.07¼**N**								0.14¾**A**
8				0.07¼**N**	0.10	0.10	0.10	0.10				0.14 **B**
9	0.06½	0.06½	0.06½	0.06½	0.10	0.10	0.10	0.10				0.14¾**B**
10				0.06½**N**	0.10	0.10	0.10	0.10				0.14¼**A**
11				0.08 **A**				0.10⅛**B**	0.15¾	0.16	0.15¾	0.16
12				0.08 **N**	0.11¼	0.11¼**H**	0.10½	0.10½**A**	0.16	0.16	0.16	0.16
15	0.07½	0.07½**H**	0.07½	0.07½	0.11	0.11	0.09¾	0.09¾**A**	0.16	0.16	0.14¾	0.14¾**A**
16	0.06	0.06½	0.06	0.06½**B**	0.10	0.10	0.09½	0.09½**A**	0.15¼	0.15¼	0.14½	0.14½**A**
17				0.07 **B**	0.09	0.10	0.09 **L**	0.09⅝**A**	0.15	0.16	0.14¾	0.14¾**A**
18	0.06	0.07	0.05¾**L**	0.07 **B**	0.11	0.11	0.10½	0.10½**A**				0.16 **B**
19	0.06	0.06	0.06	0.06	0.10½	0.10½	0.09½	0.10	0.16	0.16	0.15½	0.15½
22				0.06 **N**	0.10½	0.10½	0.09½	0.09½**A**	0.15	0.15	0.14	0.14 **A**
23				0.07 **A**	0.10	0.10	0.10	0.10				0.15 **B**
24				0.07 **N**	0.10	0.10	0.10	0.10	0.15½	0.15½	0.15¼	0.15¼
25	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
26				0.06 **A**				0.09 **B**	0.15	0.15	0.14¾	0.14¾**A**
29	0.06	0.06½	0.06	0.06½**B**	0.10½	0.10½	0.09½	0.09½	0.15	0.15	0.15	0.15
30	0.06	0.06¾	0.06	0.06¾	0.10	0.10	0.10	0.10	0.15¾	0.15¾	0.15½	0.15½
31				0.07¼**A**	0.09½	0.10	0.09½	0.10	0.16	0.16	0.15½	0.15½

Put volume of sales Reported in contracts—Future 87Dec

Dec	1.70	1.80	1.90	TOTAL
1			2	2
2				
3	20		20	40
4			38	38
5	20			20
8		1**L**		1**L**
9	20			20
10		2		2
11		5	46**H**	51**H**
12		4	22	26
15	2	5	2	9
16	1**L**	13	5	19
17	1	1	32	34
18	41**H**	1		42
19	12	14	11	37
22	2	4		6
23		27**H**	1**L**	28
24		11	13	24
25	**HOLIDAY**			
26			1	1
29	1	4	16	21
30	12	14	2	28
31		11	11	22
TOTAL	132	117	222	471

Put open contracts Reported in contracts—Future 87Dec

Dec	1.70	1.80	1.90	TOTAL
1	100**L**		89**L**	189**L**
2	100		89	189
3	120		109	229
4	120		146	266
5	140		146	286
8	140	1**L**	146	287
9	160	1	146	307
10	160	3	146	309
11	160	8	192	360
12	160	12	214	386
15	160	17	216	393
16	160	30	219	409
17	160	31	251	442
18	185	32	251	468
19	190**H**	46	262	498
22	188	50	262	500
23	188	77	263	528
24	188	88	276	552
25	**HOLIDAY**			
26	188	88	276	552
29	188	92	292	572
30	186	97	294	577
31	186	107**H**	305**H**	598**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

	Highlights
	Oats futures **Chicago Board of Trade**
Basic trading unit	5,000 bushels
Deliverable grade	No. 2 Heavy, No. 1 and substitutions at differentials established by the Exchange
Delivery points and differentials	Chicago at par and Minneapolis and St. Paul at a 7½ cent per bushel discount
Delivery instrument	Registered warehouse receipts issued by warehouses approved by the Exchange
Price quotation	Cents and quarter cents per bushel
Minimum fluctuation	¼ cent per bushel ($12.50 per contract)
Daily price limit	10 cents per bushel ($500 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbol	O

OATS

Futures prices Open, high, low, and close $ per bushel

March 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	1.39¾		1.39¾H	1.38½	1.39¼	
3	1.39	1.39¼	1.39¼	1.37½	1.38	
6	1.37¾		1.37¾	1.37¼	1.37¼	
7	1.38		1.39¾	1.38	1.39¼	
8	1.38¼		1.39	1.38¼	1.38¾	
9	1.38¾		1.38¾	1.37½	1.38 B	
10	1.38¼		1.38½	1.37¾	1.38	
13	1.37½	1.37¼	1.37½	1.35¼	1.35¼	1.35½
14	1.34½	1.34¾	1.34¾	1.32	1.34¾	
15	1.35½		1.36	1.32¾	1.34¼	
16	1.34¼		1.34½	1.32¾	1.33	
17	1.32¾		1.33½	1.32½	1.33½	
20	1.32½		1.33½	1.32¼	1.33½	
21	1.33¼		1.33¼	1.28½	1.30 B	
22	1.30½		1.31½	1.29½	1.30¾	1.31
23	1.30½		1.30½	1.29¼	1.30	
24	1.29½	1.29¾	1.29¾	1.24½	1.24½	
27	1.23½	1.23	1.25	1.20½L	1.20½	1.20¾
28	1.22		1.24½	1.21½	1.24	
29	1.25		1.25	1.22¾	1.23	1.23¼
30	1.23¼		1.25½	1.23¼	1.24	
31	1.24		1.24	1.23	1.23¾	

May 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	1.42		1.42 H	1.40½	[illegible]	
3	1.40½		1.40½	1.38¾	1.39¾	
6	1.39¼		1.39½	1.38½	1.39¼	1.39
7	1.39¾		1.41	1.39¾	1.40¼	1.40½
8	1.39¾		1.40	1.39¾	1.40	
9	1.40		1.40	1.38¾	1.39½	
10	1.39¼		1.39½	1.38¾	1.39	
13	1.38½		1.38½	1.37	1.37	
14	1.36	1.35¾	1.36	1.34	1.36	
15	1.35¾		1.36¼	1.33½	1.35½	
16	1.35¼		1.35½	1.34	1.34¼B	
17	1.33¾		1.34	1.33	1.34	
20	1.33		1.33¾	1.33	1.33½	
21	1.33½		1.33¾	1.29½	1.30½	
22	1.30½		1.32	1.30¼	1.31½	
23	1.31		1.31½	1.30½	1.30¾B	
24	1.30¼		1.30¼	1.25½	1.25½	
27	1.25½		1.26¾	1.21½L	1.22½	
28	1.24		1.25½	1.24	1.25¼	
29	1.26		1.26	1.23½	1.24	
30	1.24½		1.26	1.24¼	1.24¾	1.25
31	1.24½		1.24½	1.23¾	1.24¼	

July 1986

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2	1.37½	1.38½	1.37¼	1.38½	
3	1.37½	1.38	1.36¼	1.37½A	
6	1.37¼	1.38	1.36¾	1.37½	
7	1.38½	1.39¾H	1.38¼	1.38¼	
8	1.38	1.38	1.37	1.37¼	
9	1.37½	1.37½	1.36¼	1.36¾	
10	1.36½	1.37	1.36¼	1.36½	
13	1.35	1.35	1.33½	1.33½	1.33¾
14	1.31½	1.32¼	1.28½	1.32¼	
15	1.32	1.32	1.30½	1.31¾	
16	1.31¾	1.32	1.31	1.31	
17	1.31	1.31¾	1.31	1.31	
20	1.30	1.31	1.29¾	1.30¼	
21	1.30	1.30¾	1.26	1.27¼	
22	1.27¼	1.28½	1.27¼	1.28¼	
23	1.28¼	1.28¼	1.27½	1.27¾	
24	1.27½	1.27¾	1.23¼	1.23½	
27	1.23¼	1.24½	1.21 L	1.22	
28	1.24	1.24½	1.23¼	1.24½	
29	1.25	1.25	1.22½	1.22¾B	
30	1.22¾	1.24½	1.22¾	1.23¼B	
31	1.23	1.23½	1.22¾	1.23¼	

September 1986

Jan	Open		High	Low	Close	
1	**HOLIDAY**					
2	1.34¾		1.35 H	1.34¾	1.35	
3	1.32½		1.34	1.32½	1.33¾A	
6					1.33½N	
7					1.34½N	
8	1.34		1.34½	1.34	1.34 A	
9					1.33 B	
10	1.32		1.32	1.32	1.32	
13					1.30 N	
14	1.29		1.29	1.27	1.27½B	
15	1.27½		1.28	1.26	1.28	
16	1.28		1.28	1.28	1.28	
17	1.28		1.28	1.27	1.27	
20	1.26		1.26¼	1.26	1.26¼	
21	1.26		1.26	1.23¼	1.23¼	
22	1.23¾	1.24	1.24¾	1.23¾	1.24½A	
23	1.24¾		1.24¾	1.24¼	1.24½	
24	1.24		1.24	1.22	1.22	
27	1.22		1.22	1.20 L	1.21¼B	
28	1.23		1.24	1.22½	1.23	1.22½
29	1.22½		1.23	1.20¾	1.21	
30	1.22½		1.22½	1.21½	1.21½	
31	1.20¾		1.20¾	1.20½	1.20¾	

December 1986

Jan	Open	High	Low	Close	
1	**HOLIDAY**				
2				1.41½N	
3				1.40 A	
6				1.40½N	
7				1.41½N	
8	1.42	1.42 H	1.41	1.41	
9				1.40 A	
10				1.39 N	
13	1.39	1.39	1.36½	1.36½A	
14	1.33½	1.34¾	1.33½	1.34½A	
15	1.34	1.34½	1.33	1.34½	
16	1.34	1.34	1.34	1.34	
17	1.34	1.34	1.33	1.33	
20	1.32	1.32	1.32	1.32	
21	1.31¾	1.31¾	1.28	1.28	
22	1.28	1.28	1.27¾	1.28	1.27¾
23	1.28	1.28	1.28	1.28	
24	1.29	1.29	1.26	1.26¼	
27	1.26	1.26½	1.25 L	1.26½	
28	1.27½	1.28	1.27	1.27	
29	1.26½	1.26½	1.25	1.25	
30	1.25¼	1.26	1.25	1.25½B	
31	1.25	1.25¼	1.25	1.25¼	

Volume of sales Units of 1,000 bushels

Jan	86Mar	86May	86Jul	86Sep	86Dec	TOTAL
1	**HOLIDAY**					
2	350L	235	45	10		640L
3	1,925	465	650	5L		3,245
6	1,955	165	1,035			3,175
7	2,225	225	1,790H			4,240
8	1,545	75L	975	15	30	2,640
9	1,020	290	495			1,805
10	780	80	130	5		995
13	3,015	270	165		5L	3,455
14	4,560H	635	1,060	115	25	6,395H
15	2,205	475	130	130	90	3,030
16	1,020	165	15L	105	5	1,310
17	425	180	145	55	55	860
20	520	345	295	105	5	1,270
21	1,225	510	265	110	40	2,150
22	755	475	60	115	50	1,455
23	485	210	195	10	5	905
24	1,465	780	425	290	170	3,130
27	2,575	1,170H	230	370	25	4,370
28	1,615	535	100	605	195	3,050
29	780	455	75	715H	85	2,110
30	685	780	130	445	1,180H	3,220
31	490	185	225	150	170	1,220
TOTAL	31,620	8,725	8,835	3,355	2,135	54,670

Open contracts Units of 1,000 bushels

Jan	86Mar	86May	86Jul	86Sep	86Dec	TOTAL
1	**HOLIDAY**					
2	10,970H	5,205L	810L	335L	50L	17,370
3	10,230	5,300	1,290	340	50	17,210
6	9,295	5,285	1,725	340	50	16,695
7	9,285	5,445	1,795H	340	50	16,915
8	9,560	5,455	1,395	355	70	16,835
9	9,170	5,415	1,630	355	70	16,640
10	9,115	5,440	1,710	360	70	16,695
13	8,600	5,395	1,615	350	70	16,040
14	7,730	5,570	1,375	465	90	15,230L
15	8,255	5,510	1,405	555	160	15,885
16	8,560	5,475	1,405	660	160	16,260
17	8,555	5,570	1,435	665	185	16,410
20	8,520	5,725	1,425	675	190	16,535
21	8,315	5,605	1,415	775	210	16,320
22	8,225	5,575	1,455	875	240	16,370
23	8,205	5,475	1,495	880	245	16,300
24	8,055	5,395	1,450	1,100	330	16,330
27	7,780	5,585	1,440	1,305	340	16,450
28	7,690	5,525	1,480	1,665	515	16,875
29	7,570L	5,640	1,495	1,970	580	17,255
30	7,685	5,845	1,510	2,215H	1,175	18,430
31	7,635	5,855H	1,585	2,215	1,185H	18,475H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

March 1986

Feb	Open		High	Low	Close	
3	1.22½	1.22	1.22¾	1.21½	1.21¾	
4	1.21½	1.21¾	1.23¾	1.21 L	1.23¾	
5	1.24¼	1.24½	1.26¼	1.24¼	1.26¼	
6	1.26¾	1.27	1.27	1.25	1.25¾	
7	1.25¼	1.25	1.26¼	1.24¼	1.24¾	
10	1.24½	1.24¼	1.24½	1.23	1.24¼	1.24½
11	1.26	1.26½	1.27	1.25	1.25½	
12	1.26½		1.27¼H	1.25¾	1.25¾	
13	1.25¼		1.26½	1.25¼	1.26	
14	1.26¼	1.26½	1.26½	1.24½	1.25	1.25¼
17	**HOLIDAY**					
18	1.24½		1.24¾	1.23½	1.24½	1.24¾
19	1.25		1.25¼	1.23	1.23	
20	1.22½		1.22½	1.21¼	1.22¼	1.22½
21	1.22		1.24¾	1.22	1.24½	
24	1.26		1.26½	1.25¼	1.25¼	
25	1.24½		1.25¼	1.24½	1.24½	
26	1.24¼		1.24½	1.23¼	1.23½	
27	1.23¼		1.25½	1.23¼	1.24¾	1.25
28	1.25	1.25¼	1.26	1.24¼	1.24¼	

May 1986

Feb	Open		High	Low	Close	
3	1.23½		1.23½	1.23	1.23	
4	1.23		1.24¾	1.23	1.24¼	1.24¾
5	1.25¾		1.27	1.25¾	1.27	
6	1.27¼		1.27¼	1.25½	1.26	
7	1.25½		1.26¼	1.24½	1.25½	
10	1.25		1.25¾	1.24	1.25¾	
11	1.27		1.28	1.25¾	1.27	1.26¾
12	1.27		1.29 H	1.26½	1.26¾	
13	1.26¼		1.27	1.25½	1.25¾	
14	1.26		1.26¼	1.24½	1.24½	
17	**HOLIDAY**					
18	1.22½	1.22	1.23½	1.22	1.23¼B	
19	1.23½		1.23½	1.20	1.20¼	1.20
20	1.20	1.20¼	1.20½	1.18 L	1.18¼	
21	1.18½		1.20½	1.18½	1.20	
24	1.21¼		1.22½	1.20¾	1.21½	
25	1.21½		1.21½	1.20¾	1.20¾	1.21
26	1.20½		1.21½	1.20¼	1.20¾	1.20½
27	1.20½		1.22¼	1.19½	1.20¼	
28	1.20¾		1.21¼	1.20	1.20	

July 1986

Feb	Open		High	Low	Close
3	1.22¼		1.22¼	1.21¾	1.21¾
4	1.21½		1.23¼	1.21½	1.23
5	1.23½		1.25 H	1.23½	1.24½
6	1.23¾		1.23¾	1.23½	1.23½
7	1.22¾		1.23¼	1.22	1.22½B
10	1.22		1.22½	1.20½	1.22½
11	1.23		1.24	1.23	1.24
12	1.24½		1.24½	1.23½	1.23¾
13	1.23		1.23	1.22	1.23
14	1.22¼		1.22½	1.20½	1.21
17	**HOLIDAY**				
18	1.19		1.20¼	1.18¾	1.20
19	1.20		1.20	1.17½	1.17¾
20	1.17½		1.17½	1.16½	1.16½
21	1.16½		1.18¼	1.16½	1.17¾
24	1.18		1.19	1.17¾	1.19
25	1.19¼		1.19¼	1.18½	1.19
26	1.18¾		1.18¾	1.18¼	1.18¾
27	1.18¾		1.19¼	1.15½L	1.16¼
28	1.16¾	1.17	1.17½	1.16½	1.16¾

September 1986

Feb	Open		High	Low	Close	
3	1.20¼	1.20	1.20¼	1.20	1.20	
4	1.20		1.21½	1.19¾	1.21½	
5	1.23½		1.23½H	1.23½	1.23½	
6	1.22		1.23	1.22	1.23	
7	1.22½		1.23	1.21½	1.22	
10	1.21½		1.21½	1.21	1.21¼	
11	1.23¼		1.23¼	1.22	1.22 A	
12	1.22½		1.23	1.21¾	1.21¾	
13	1.22		1.22	1.21	1.21	
14	1.21		1.21	1.20	1.20	
17	**HOLIDAY**					
18	1.19½		1.19½	1.19¼	1.19¼	
19	1.19¼		1.19¼	1.17½	1.17½	
20	1.17¾		1.17¾	1.16½L	1.16½	
21	1.18¼		1.18¼	1.18	1.18	
24	1.18		1.19½	1.18	1.19	1.19¼
25	1.19		1.19¼	1.19	1.19	
26	1.19½		1.19¾	1.19	1.19	
27	1.20		1.20	1.18½	1.18¾	
28	1.19¾		1.20	1.18½	1.18¾	

December 1986

Feb	Open	High	Low	Close
3				1.24¼H
4	1.24	1.25	1.23½	1.25
5	1.26	1.27 H	1.26	1.27
6	1.26	1.27	1.26	1.26½
7	1.25½	1.25½	1.25½	1.25½
10	1.25	1.25	1.25	1.25
11	1.25½	1.25¾	1.25½	1.25½
12	1.25½	1.25½	1.25½	1.25½
13	1.25	1.25	1.24¼	1.24¼
14	1.24¼	1.24¼	1.22¾	1.23
17	**HOLIDAY**			
18	1.21½	1.21¾	1.21½	1.21¾
19	1.22	1.22	1.20¼	1.20¼
20	1.20¼	1.20¼	1.19½L	1.19½
21	1.20	1.21	1.20	1.21
24	1.22	1.22¼	1.22	1.22
25	1.22½	1.22½	1.22½	1.22½
26				1.22 A
27	1.21½	1.21½	1.21	1.21
28	1.21½	1.21½	1.21½	1.21½

Volume of sales Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Sep	86Dec	TOTAL
3	1,150	350	150	15		1,665
4	820	440	200	30	55	1,545
5	650	745	280	25	225	1,925
6	570	555	35L	75	55	1,290
7	885	340	215	50	20	1,510
10	685	270L	205	25	35	1,220
11	935	460	180	10L	85	1,670
12	580	1,055	75	230	55	1,995
13	330L	385	210	140	445H	1,510
14	360	410	85	175	65	1,095L
17	**HOLIDAY**					
18	435	795	145	40	15	1,430
19	1,055	1,270	270	205	20	2,820
20	895	1,365H	480	650H	135	3,525
21	1,820	1,145	65	40	250	3,320
24	755	820	70	410	15	2,070
25	345	500	200	170	10L	1,225
26	1,380	900	265	35		2,580
27	4,000H	870	2,565H	325	60	7,820H
28	610	695	90	110	10	1,515
TOTAL	18,260	13,370	5,785	2,760	1,555	41,730

Open contracts Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Sep	86Dec	TOTAL
3	7,390H	6,135	1,555	2,220L	1,185L	18,485
4	7,315	5,780L	1,515L	2,240	1,190	18,040L
5	7,205	6,000	1,620	2,265	1,330	18,420
6	7,145	6,180	1,590	2,315	1,345	18,575
7	6,945	6,365	1,565	2,355	1,350	18,580
10	6,830	6,530	1,625	2,355	1,360	18,700
11	6,670	6,450	1,615	2,360	1,410	18,505
12	6,700	6,735	1,650	2,435	1,465	18,985
13	6,730	6,720	1,740	2,540	1,680	19,410
14	6,550	6,815	1,735	2,520	1,700	19,320
17	**HOLIDAY**					
18	6,535	6,770	1,810	2,530	1,700	19,345
19	6,425	6,785	1,800	2,550	1,700	19,260
20	6,280	7,150	1,800	2,675	1,715	19,620
21	5,770	7,190	1,785	2,680	1,785	19,210
24	5,505	7,140	1,790	2,770	1,785	18,990
25	5,375	7,330	1,890	2,845	1,785	19,225
26	4,235	7,750	1,960	2,850	1,785	18,580
27	4,265	7,875H	3,395	2,970	1,840	20,345H
28	2,645L	7,745	3,405H	3,015H	1,850H	18,660

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

March 1986

Mar	Open		High	Low	Close	
3	1.24¾		1.26½	1.24¾	1.26½	
4	1.26½		1.27¼H	1.24½	1.24½	
5	1.24½		1.25	1.24	1.25	
6	1.24¾		1.24¾	1.23½	1.24¾	
7	1.24¾	1.25	1.25¾	1.24½	1.24¾	
10	1.24¾		1.26¼	1.24¾	1.25½	
11	1.26		1.26½	1.25	1.25¼	1.25½
12	1.25¾		1.25¾	1.25	1.25¼B	
13	1.24½		1.26	1.24½	1.26	
14	1.26		1.26½	1.25½	1.25¾	
17	1.26		1.26	1.25	1.25	1.25½
18	1.24½		1.25¾	1.24½	1.25	
19	1.25		1.25	1.22½L	1.24	
20						
21						
24						
25						
26						
27						
28	HOLIDAY					
31						

May 1986

Mar	Open		High	Low	Close	
3	1.20½		1.20¾	1.20¼	1.20½	
4	1.21		1.22½H	1.19½	1.20¼	1.20
5	1.19½	1.19¼	1.20½	1.19	1.20½	
6	1.20¾		1.20¾	1.18½	1.20	
7	1.20½	1.20¾	1.20¾	1.19¼	1.19½	
10	1.19½	1.19¾	1.21¼	1.19½	1.20½	
11	1.21		1.21½	1.19	1.19	
12	1.19¼	1.19	1.19½	1.16½	1.17¼	
13	1.17½	1.17¾	1.18½	1.17½	1.18¼	
14	1.18¼		1.19¼	1.18	1.18¾	
17	1.19¾	1.20	1.20	1.18	1.18½	
18	1.19½		1.19¾	1.18½	1.18½	
19	1.17¾		1.17¾	1.15½	1.16¼	
20	1.16		1.16	1.13	1.13½	
21	1.13		1.13	1.10¾	1.11	
24	1.10	1.09¾	1.10¼	1.08	1.08¼	
25	1.07¾		1.09	1.07	1.07½	1.07¼
26	1.08		1.09½	1.07¾	1.09½	
27	1.10		1.10	1.08½	1.08½	
28	HOLIDAY					
31	1.07½	1.07	1.09	1.06¾L	1.08¼	

July 1986

Mar	Open		High	Low	Close
3	1.17½		1.17½	1.17	1.17¼
4	1.18		1.19 H	1.17	1.17
5	1.16½		1.16¾	1.16½	1.16¾
6	1.16½		1.17	1.16	1.16¾
7	1.17		1.17¼	1.16¼	1.16½
10	1.16½		1.17	1.16¼	1.16¼
11	1.17¼	1.18	1.18	1.14¾	1.14¾
12	1.14½		1.14¾	1.13¼	1.14
13	1.13¾		1.14¾	1.13¼	1.14¾
14	1.15¼		1.16	1.15¼	1.16
17	1.18		1.18½	1.17½	1.18
18	1.19		1.19	1.18¼	1.18½
19	1.17		1.17¾	1.16	1.17¼A
20	1.16¾		1.16¾	1.14¾	1.15
21	1.14		1.14	1.13	1.13¼
24	1.12	1.11¾	1.12½	1.10¼	1.10½
25	1.09¾		1.11½	1.09¾L	1.10
26	1.10		1.12	1.10	1.12
27	1.12½		1.12½	1.11½	1.11½
28	HOLIDAY				
31	1.10½		1.12¼	1.10	1.10¾

September 1986

Mar	Open	High	Low	Close
3	1.18½	1.18¾	1.18½	1.18¾
4	1.19	1.19	1.17¼	1.17¼A
5	1.17¼	1.17¼	1.17	1.17¼
6	1.17½	1.17¾	1.17¼	1.17¾
7	1.18	1.18	1.16¾	1.16¾
10	1.17	1.17	1.16¾	1.16¾
11	1.16¾	1.17½	1.15½	1.15½A
12	1.15½	1.15½	1.14¾	1.14¾
13				1.15 B
14	1.16	1.16¾	1.15½	1.16¼B
17	1.17½	1.19	1.17½	1.18½
18	1.19	1.19¼H	1.18¼	1.19 A
19	1.18	1.18½	1.17¼	1.18¼A
20	1.18	1.18	1.16	1.16¼
21	1.15¼	1.15¼	1.14½	1.14½
24	1.13	1.13	1.12¼	1.12¼
25	1.12	1.12¼	1.11¾	1.12
26	1.12¾	1.13	1.12½	1.13
27	1.13	1.13	1.12½	1.12¾
28	HOLIDAY			
31	1.11½	1.12½	1.11½L	1.12½

December 1986

Mar	Open		High	Low	Close
3					1.21 A
4	1.19½		1.19½	1.19¼	1.19¼
5	1.19		1.19¼	1.19	1.19¼
6	1.19½		1.19¾	1.19½	1.19¾
7	1.19¼		1.19¼	1.19	1.19
10	1.19		1.19¼	1.19	1.19¼
11	1.20		1.20	1.19	1.19
12	1.19¼		1.19¼	1.17½	1.18¾
13	1.19		1.19	1.18¾	1.18¾
14	1.19½		1.19¾	1.19¼	1.19¾
17	1.20¼		1.21½	1.20¼	1.21½
18	1.22		1.23 H	1.22	1.22
19	1.20½		1.20¾	1.19½	1.20¼B
20	1.20		1.20	1.18½	1.18¾
21	1.18½	1.18¼	1.18½	1.17½	1.17½
24	1.17		1.17	1.15¼	1.15¼
25	1.15		1.16	1.15 L	1.15
26	1.15¼		1.16½	1.15¼	1.16
27	1.15½		1.15¾	1.15½	1.15½
28	HOLIDAY				
31	1.15		1.16	1.15	1.15¼

March 1987

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26	1.20	1.20 H	1.19¾L	1.19¾A
27				1.19¾N
28	HOLIDAY			
31				1.19¾N

Volume of sales Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
3	370	280	75	60			785
4	615	915	130	65	25		1,750
5	275	535	45L	440	45		1,340
6	595	570	125	105	235		1,630
7	450	790	215	30	15L		1,500
10	145	1,035	705	10L	205		2,100
11	160	465	275	445	220		1,565
12	35L	1,240	130	70	60		1,535
13	210	710	165		25		1,110
14	405	495	175	50	25		1,150
17	330	820	610	290	15		2,065
18	450	2,290	1,900H	365	55		5,060
19	925H	2,560	765	350	540H		5,140H
20		2,695H	715	120	95		3,625
21		1,635	600	790H	115		3,140
24		1,480	570	355	140		2,545
25		1,630	355	415	65		2,465
26		660	165	50	260	5H	1,140
27		260L	110	35	80		485L
28	HOLIDAY						
31		955	425	300	60		1,740
TOTAL	4,965	22,020	8,255	4,345	2,280	5	41,870

Open contracts Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
3	2,505H	7,685L	3,395	3,035L	1,850		18,470
4	2,275	7,820	3,400	3,095	1,865		18,455
5	2,170	7,940	3,390	3,045	1,870		18,415
6	1,865	8,115	3,385	3,045	1,835		18,245
7	1,495	8,140	3,370L	3,045	1,850		17,900L
10	1,425	8,280	3,755	3,045	1,865		18,370
11	1,420	8,240	3,815	3,090	1,730L		18,295
12	1,385	8,280	3,810	3,115	1,745		18,335
13	1,205	8,635	3,865	3,115	1,750		18,570
14	1,030	8,640	3,900	3,125	1,750		18,445
17	850	8,910	4,075	3,225	1,750		18,810
18	680	8,975	4,805	3,345	1,785		19,590
19	125	9,685	5,130	3,545	2,075		20,560
20	120L	9,810	5,340	3,525	2,050		20,845
21	120	9,860H	5,450	3,440	2,060		20,930H
24	120	9,450	5,415	3,385	2,140		20,510
25	120	9,355	5,500	3,530	2,160		20,665
26		9,335	5,585	3,530	2,155	5H	20,610
27		9,360	5,620	3,560	2,135	5	20,680
28	HOLIDAY						
31		9,330	5,645H	3,695H	2,165H	5	20,840

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

May 1986

Apr	Open		High	Low	Close	
1	1.08	1.07¾	1.08½	1.07½	1.08½	
2	1.08½	1.08¼	1.08½	1.07½	1.07¾	
3	1.08		1.08	1.06	1.06¼	
4	1.05½	1.05¼	1.05½	1.04	1.04¼	
7	1.03½	1.03¼	1.03½	1.01	1.01¼	1.01½
8	1.01¾	1.02	1.02	0.99	0.99½	
9	0.98¼	0.98¾	0.98¾	0.94½	0.95	
10	0.95¼		0.98¼	0.95¼	0.97½	
11	0.97¾		0.98½	0.97¼	0.98	
14	0.97¼		1.00¼	0.97¼	1.00	
15	0.99½		1.00½	0.96½	0.96¾	
16	0.97¼	0.97½	0.97½	0.94½	0.94½	
17	0.94½		0.95¾	0.94¼L	0.95¾	
18	0.96½		0.98¼	0.96½	0.97	
21	0.97		0.98	0.94¾	0.95½B	
22	0.95¾		0.96½	0.95½	0.95¾	
23	0.96½		0.99¼	0.96¼	0.98¼	
24	0.99		0.99¾	0.97¼	0.99¾	
25	0.99¼		0.99½	0.98½	0.99¼	0.99½
28	0.98¾		0.98¾	[illegible]	0.96¾	
29	0.96½		1.01½	0.99	0.99	
30	1.00		1.09 H	0.99½	1.06 B	

July 1986

Apr	Open		High	Low	Close	
1	1.10½		1.11	1.09¾	1.10½	
2	1.10¼		1.10¾	1.10	1.10	
3	1.10		1.10¼	1.08½	1.08½	
4	1.08		1.08	1.06½	1.07	
7	1.06¾		1.06¾	1.04	1.04	
8	1.04½		1.04½	1.01¾	1.02¼	
9	1.02	1.02¼	1.02¼	0.98½	0.98¾	0.99
10	0.99¾	1.00	1.02	0.99½	1.01¼	
11	1.01¼		1.02	1.01	1.01¾	
14	1.01¼		1.02¾	1.01¼	1.02½	
15	1.02¾		1.03	0.99¼	0.99½	
16	1.00		1.00	0.97¼	0.97¾	
17	0.97½		0.99	0.97 L	0.99	
18	0.99¾		1.02	0.99¾	1.01¼	
21	1.01¾		1.01¾	0.97	0.99	
22	0.99	0.99¼	1.00¼	0.98¾	0.99½	
23	1.00½		1.03	1.00	1.02¼	1.02½
24	1.02¼		1.05	1.01½	1.05	
25	1.04½		1.05	1.03¾	1.05	
28	1.04½		1.04½	1.03	1.03½	
29	1.03½		1.10	1.02¼	1.07	
30	1.08½	1.08¾	1.17 H	1.07½	1.17 B	

September 1986

Apr	Open		High	Low	Close	
1	1.12		1.12¼	1.11	1.11½	
2	1.11½		1.11½	1.11¼	1.11¼A	
3	1.11¼		1.11¼	1.10¼	1.10¾	
4	1.10¼		1.10¼	1.10	1.10	
7	1.09¼		1.09¼	1.08	1.08	
8	1.07		1.07½	1.06¼	1.07½	
9	1.07		1.07	1.03¼	1.03¼	
10	1.03¾		1.07	1.03¾	1.05¼A	
11	1.05½	1.05	1.05½	1.05	1.05	
14	1.05		1.06½	1.05	1.06½	
15	1.07		1.07¼	1.04¼	1.04¼	
16	1.04		1.04¼	1.02½	1.02½	
17	1.02		1.04	1.02 L	1.04 B	
18	1.05		1.07¼	1.05	1.07¼	
21	1.07½		1.07½	1.04	1.05	
22	1.05½		1.06	1.04	1.04¾	
23	1.05		1.07¼	1.05	1.07	
24	1.07¾		1.09	1.06½	1.08¾	
25	1.08½		1.09	1.08	1.09	
28	1.08½		1.09	1.08	1.09	
29	1.09½		1.16	1.09¼	1.13½	
30	1.15½		1.23½H	1.15	1.23½	1.23½B

December 1986

Apr	Open		High	Low	Close	
1	1.15		1.15½	1.13½	1.15¼	
2	1.15		1.15½	1.15	1.15 A	
3	1.14½		1.14½	1.14	1.14 B	
4	1.13¾		1.13¾	1.13¼	1.13¼	
7	1.12½		1.12½	1.11¾	1.11¾	
8	1.12½	1.12¾	1.12¾	1.10¾	1.11	
9	1.10½		1.10½	1.07	1.07¼	
10	1.08½		1.11	1.08¼	1.09¼A	
11	1.09		1.09	1.09	1.09	
14	1.10		1.11¼	1.10	1.11	
15	1.11½		1.11½	1.09	1.09	
16	1.09		1.09	1.07¼	1.07¼	
17	1.07		1.09½	1.06½L	1.09½	
18	1.10		1.12	1.10	1.12	
21	1.12		1.12	1.09	1.09	1.09¼
22	1.10		1.10	1.09	1.09	
23	1.09½		1.11½	1.09½	1.10½	
24	1.11½		1.13	1.11	1.12½	
25	1.12¼		1.13½	1.12¼	1.13¼	
28	1.13		1.14	1.12	1.14	
29	1.14		1.21	1.14	1.18	
30	1.20		1.28 H	1.19	1.28 B	

March 1987

Apr	Open	High	Low	Close
1	1.19½	1.19½	1.19½	1.19½
2				1.19½N
3				1.18½N
4				1.17¾N
7	1.16½	1.17	1.16½	1.16½A
8				1.15½N
9	1.15	1.15	1.12	1.12
10				1.14 A
11	1.13½	1.13½	1.13	1.13 A
14				1.15 N
15	1.14	1.14	1.12¾	1.12¾A
16	1.11	1.11	1.10 L	1.10 A
17				1.10 B
18	1.13¾	1.13¾	1.13¼	1.13½B
21	1.13	1.13	1.10¾	1.10¾A
22	1.12	1.12	1.11	1.11 A
23				1.12¼N
24	1.14½	1.14½	1.14	1.14 A
25	1.14	1.14¾	1.14	1.14¾
28				1.15½N
29	1.17	1.21	1.15½	1.21
30	1.31	1.31 H	1.31	1.31 B

Volume of sales Units of 1,000 bushels

Apr	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
1	205L	195L	65	55	15	535L
2	1,070	485	25	45L		1,625
3	760	270	150	100		1,280
4	705	490	145	110		1,450
7	1,335	430	75	115	10	1,965
8	1,570	850	40	170		2,630
9	2,260	1,275	360	410	35	4,340
10	790	575	380	225		1,970
11	590	325	375	215	10	1,515
14	1,145	375	30	545		2,095
15	855	1,345	160	505	205H	3,070
16	610	470	35	290	25	1,430
17	260	375	15L	165		815
18	945	1,400	750	235	5L	3,335
21	640	1,980	150	300	10	3,080
22	340	360	225	50	5	980
23	1,085	1,555	205	125		2,970
24	1,380	1,945	355	155	10	3,845
25	595	1,765	375	255	5	2,995
28	745	880	180	345		2,150
29	3,540H	4,325H	1,140H	620	80	9,705H
30	2,130	4,305	960	835H	5	8,235
TOTAL	23,555	25,975	6,195	5,870	420	62,015

Open contracts Units of 1,000 bushels

Apr	86May	86Jul	86Sep	86Dec	87Mar	TOTAL
1	9,445	5,680L	3,680L	2,160L	15L	20,980
2	9,700	5,745	3,685	2,170	15	21,315
3	9,625	5,810	3,780	2,230	15	21,460
4	9,490	5,880	3,870	2,330	15	21,585
7	9,530	5,935	3,860	2,355	20	21,700
8	9,745H	5,985	3,855	2,460	20	22,065
9	9,290	6,380	3,830	2,515	55	22,070
10	8,965	6,380	3,830	2,595	55	21,825
11	8,785	6,430	3,920	2,710	50	21,895
14	8,435	6,450	3,935	2,960	50	21,830
15	8,165	6,815	3,910	3,265	145	22,300
16	8,000	6,740	3,920	3,395	170	22,225
17	8,035	6,840	3,920	3,515	170	22,480
18	7,670	6,595	4,260	3,600	170	22,295
21	7,305	7,045H	4,260	3,770	175	22,555H
22	7,205	7,035	4,280	3,770	175	22,465
23	6,890	6,800	4,305	3,830	175	22,000
24	6,470	6,425	4,555	3,900	185	21,535
25	6,425	6,115	4,670	3,975	185	21,370
28	6,120	6,240	4,725	4,135	185	21,405
29	4,785	6,750	4,945H	4,275	235	20,990
30	3,315L	6,510	4,905	4,355H	240H	19,325L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

May 1986

May	Open		High	Low	Close	
1	1.10		1.10	1.04	1.06	
2	1.04½		1.04½	1.01½L	1.01½	
5	1.03		1.05	1.03	1.03¾	
6	1.03½		1.08¼	1.03½	1.08¼	
7	1.08½		1.09	1.07¼	1.09	
8	1.09¾		1.19 H	1.09¾	1.17	
9	1.16		1.18½	1.16	1.18½	
12	1.16	1.15½	1.16	1.09	1.11½	
13	1.12		1.16	1.12	1.15¼B	
14	1.14		1.15	1.11½	1.13½	
15	1.12½		1.12½	1.08½	1.09¼A	
16	1.08		1.09	1.07	1.09	
19	1.06½		1.09	1.06½	1.09 B	
20	1.11½		1.11½	1.08¼	1.08½B	
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

July 1986

May	Open		High	Low	Close	
1	1.17¾	1.18	1.18	1.11	1.13½	
2	1.11¾		1.12¼	1.08¼	1.08½	1.08¼
5	1.09¼	1.09½	1.11½	1.09¼	1.10¾	
6	1.11	1.11¼	1.15½	1.10¾	1.14¾	1.15
7	1.15¾	1.16	1.16	1.13½	1.15½	
8	1.17		1.25½H	1.17	1.23½	
9	1.20½		1.25	1.20¼	1.24½	
12	1.22		1.22	1.15	1.17¼	1.17½
13	1.18		1.22½	1.18	1.20½	1.20¾
14	1.19¾		1.20¾	1.17	1.19	
15	1.18		1.18	1.13	1.14¼	
16	1.13½	1.13¼	1.14¼	1.11½	1.14	
19	1.12½		1.14	1.11¼	1.13½	
20	1.14½	1.14¾	1.15½	1.12	1.14¾	
21	1.15		1.16¾	1.14¾	1.15¾	1.15½
22	1.15¾		1.15¾	1.11½	1.12	1.11¾
23	1.10	1.09¼	1.12	1.09¼	1.11½	
26	HOLIDAY					
27	1.10½		1.11	1.08½	1.08½	
28	1.07½	1.07	1.07½	1.03	1.06	
29	1.05		1.05	1.03¼	1.03½	1.03¼
30	1.02¾	1.03	1.03½	1.01¾L	1.02	

September 1986

May	Open		High	Low	Close
1	1.22½		1.22½	1.17	1.20
2	1.18		1.18	1.15¼	1.15¼
5	1.15¾		1.17¾	1.15¾	1.17
6	1.17¾		1.22	1.17	1.21¼
7	1.21½		1.21½	1.20¼	1.21½
8	1.23¼		1.31½H	1.23¼	1.30
9	1.28¾		1.31	1.27	1.30½
12	1.28		1.28	1.21¾	1.23
13	1.23		1.27½	1.23	1.26½
14	1.25¾		1.25¾	1.23	1.24½
15	1.24		1.24	1.19½	1.21
16	1.19½		1.20¼	1.18	1.19¾
19	1.18		1.20	1.17¼	1.19½
20	1.20½		1.22	1.18¾	1.20¾
21	1.20¾		1.22½	1.20¾	1.21½
22	1.21		1.21	1.18	1.18
23	1.16	1.15¼	1.17¼	1.15¼	1.17¼
26	HOLIDAY				
27	1.17		1.17	1.15	1.15
28	1.14¼		1.14¼	1.11¼	1.12½B
29	1.11½	1.11¼	1.11½	1.09½	1.09¾
30	1.09½		1.09½	1.08 L	1.08½

December 1986

May	Open		High	Low	Close	
1	1.27½		1.27½	1.22	1.23½	
2	1.22		1.22¼	1.19½	1.19½	
5	1.20½		1.21¾	1.20	1.21	
6	1.22	1.22½	1.26	1.21½	1.25½	
7	1.25		1.26¼	1.24¼	1.25¾	
8	1.27½		1.35¾H	1.27½	1.34	
9	1.32		1.35	1.31½	1.34¼	
12	1.31½		1.31½	1.25½	1.26¾	
13	1.26¾		1.31½	1.26¾	1.30	
14	1.29¾		1.29¾	1.27	1.28	
15	1.27½		1.27¾	1.23½	1.24¾	
16	1.23½		1.24	1.22	1.23¾	
19	1.22	1.22¼	1.24	1.22	1.23¾	
20	1.25¼		1.26	1.24	1.25½	
21	1.26¼		1.27	1.25¾	1.26¾	
22	1.26		1.26	1.23	1.23½	
23	1.20½		1.23	1.20	1.22½	
26	HOLIDAY					
27	1.21½		1.22¼	1.20½	1.20¾	
28	1.20		1.20	1.16½	1.19	
29	1.18		1.18	1.15¾	1.16	
30	1.15¼	1.15	1.15¼	1.13¾L	1.14¼	1.14½

March 1987

May	Open	High	Low	Close
1	1.30	1.30	1.25½	1.25½B
2	1.24	1.24	1.21½	1.21½
5	1.24	1.24	1.23½	1.24
6	1.27	1.27½	1.27	1.27½B
7				1.27¾N
8	1.35	1.37¾H	1.35	1.36
9	1.35½	1.36¼	1.35	1.36¼
12	1.30	1.30	1.27¾	1.28¾
13	1.32¾	1.32¾	1.32¼	1.32¼A
14	1.31½	1.31½	1.29½	1.30¼
15	1.30	1.30	1.27	1.27
16	1.25½	1.26	1.25½	1.26
19	1.25	1.26	1.25	1.26
20	1.28½	1.28½	1.27	1.27½
21				1.28¾N
22				1.25½N
23	1.24	1.24½	1.23½	1.24½A
26	HOLIDAY			
27				1.22¾N
28				1.21 N
29	1.18	1.18	1.18	1.18
30	1.16¾	1.17	1.16¼L	1.16¼

May 1987

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21				
22				
23				
26	HOLIDAY			
27				
28				
29	1.19	1.19 H	1.19	1.19
30	1.16½	1.16½	1.16¼L	1.16¼

Volume of sales Units of 1,000 bushels

May	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	1,450H	3,470H	1,265H	555	25		6,765H
2	645	2,085	425	195	50		3,400
5	420	1,590	175	155L	55		2,395
6	210	1,340	580	335	5L		2,470
7	415	1,135	130	275			1,955
8	205	2,290	1,255	615	30		4,395
9	320	2,830	655	450	10		4,265
12	165	2,780	600	440	30		4,015
13	75	1,945	370	420	5		2,815
14	120	1,145	540	300	105H		2,210
15	110	2,415	285	260	40		3,110
16	60L	1,195	195	310	105		1,865
19	315	725L	220	340	10		1,610
20	75	1,120	290	240	15		1,740
21		1,035	105L	265			1,405L
22		1,735	415	340			2,490
23		1,625	195	260	5		2,105
26	HOLIDAY						
27		870	640	185			1,695
28		2,360	695	565			3,620
29		830	1,030	860H	5	5L	2,730
30		910	510	665	45	10H	2,140
TOTAL	4,585	35,430	10,575	8,050	540	15	59,195

Open contracts Units of 1,000 bushels

May	86May	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	2,960H	6,920	4,940	4,460L	250L		19,530H
2	2,050	6,695	5,000	4,525	285		18,555
5	1,815	6,875	5,050	4,580	320		18,640
6	1,435	6,850	5,235	4,620	320		18,460
7	1,410	7,285	5,275	4,715	320		19,005
8	1,135	7,560	5,010	4,760	340		18,805
9	875	7,975	5,090	4,805	340		19,085
12	755	7,920	5,065	4,765	315		18,840
13	710	8,005	5,260	4,860	320		19,155
14	695	8,130H	5,135	4,965	420		19,345
15	575	7,595	5,150	5,075	430H		18,825
16	540	7,555	5,165	5,160	360		18,780
19	300	7,570	5,240	5,210	370		18,690
20	295	7,435	5,305	5,220	365		18,620
21	210	7,425	5,315	5,245	365		18,560
22	210	6,970	5,250	5,370	365		18,165
23	190	7,100	5,255	5,375	365		18,285
26	HOLIDAY						
27	190	7,295	5,440H	5,330	365		18,620
28	175L	7,055	5,290	5,405H	365		18,290
29		6,625	4,940	5,085	365	5L	17,020
30		6,475L	4,790L	4,840	350	10H	16,465L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

July 1986

Jun	Open		High	Low	Close	
2	1.01		1.06½	1.01	1.04½	1.04
3	1.05½		1.05½	0.98¼	0.98¼	0.98½
4	0.99		1.01½	0.99	1.01½	
5	1.01		1.05	1.01	1.02¾	
6	1.04¼		1.06½	1.03¾	1.06½	
9	1.06¼		1.09½	1.06	1.09½	
10	1.09		1.12½	1.09	1.11½	
11	1.13	1.13½	1.13½H	1.11½	1.12	
12	1.11¼	1.11	1.11¼	1.05½	1.09¾	
13	1.09¾	1.10¼	1.11	1.04	1.05	1.04
16	1.03½		1.05½	1.01	1.01	1.01¼
17	1.00¼		1.06	1.00¼	1.04	
18	1.04¾		1.07½	1.04½	1.06½	
19	1.06½	1.06¾	1.10½	1.06½	1.08¾	
20	1.08		1.10	1.06½	1.10	
23	1.08½		1.12¼	1.08½	1.11	
24	1.09¼	1.09½	1.10¾	1.05	1.07	
25	1.06¾	1.06½	1.06¾	1.02½	1.03	1.02¾
26	1.02½	1.02¾	1.07	1.02¼	1.05½	
27	1.05		1.05	1.02	1.02½	
30	1.00	0.99	1.00	0.97 L	0.97	

September 1986

Jun	Open		High	Low	Close	
2	1.07¼	1.07½	1.12½H	1.07¼	1.11¾	
3	1.11¾		1.11¾	1.05½	1.06	1.06¼
4	1.05½		1.08¼	1.05½	1.07¾	
5	1.07½		1.10	1.07¼	1.08¾	
6	1.09½		1.09¾	1.08¾	1.09¾	
9	1.09¼		1.10¾	1.08	1.08½	1.08¼
10	1.08¼		1.09½	1.08	1.08¼	1.08½
11	1.09		1.09	1.08¼	1.08¾	
12	1.07½		1.09	1.04	1.07¼	
13	1.07½	1.07¾	1.08½	1.04	1.04	1.04¼
16	1.04¼		1.05¼	1.02	1.02	
17	1.01½		1.06½	1.01½	1.05	
18	1.05¼		1.07½	1.05	1.06½	
19	1.06¼		1.09½	1.06¼	1.06½	
20	1.07½	1.07¾	1.08	1.06	1.07¾	
23	1.06		1.08¾	1.05½	1.08¼	
24	1.07¼		1.08	1.02	1.04	
25	1.03¼		1.03¾	1.01¼L	1.01¼	1.01½
26	1.01½		1.04¾	1.01½	1.04¼	1.04
27	1.04	1.04¼	1.07½	1.04	1.07	1.07½
30	1.05		1.05¾	1.03	1.04	

December 1986

Jun	Open		High	Low	Close	
2	1.13¼	1.13½	1.19 H	1.13¼	1.18	
3	1.18		1.18	1.11	1.11½	1.11¾
4	1.11¼		1.14	1.11¼	1.13½	
5	1.13		1.15½	1.13	1.14¼	
6	1.14¾		1.15½	1.14	1.15¼	
9	1.14¼		1.15¼	1.13½	1.13¾	
10	1.14		1.15	1.13	1.13¼	1.13
11	1.13½		1.14	1.13	1.13¾	
12	1.12¾		1.13½	1.10½	1.12½	
13	1.12½		1.13¼	1.11	1.11	
16	1.11½		1.11½	1.10 L	1.10	
17	1.10		1.14½	1.10	1.13	1.12¾
18	1.13¼	1.13	1.15¼	1.13	1.14½	
19	1.14¾		1.16¾	1.14½	1.15¾	
20	1.15½		1.15¾	1.13¾	1.15½	1.15¼
23	1.13½		1.16	1.13½	1.16	
24	1.15¼		1.16¼	1.11¼	1.13¼	
25	1.13		1.13	1.10	1.10½	
26	1.10¼		1.12½	1.10¼	1.12¼	
27	1.12¼		1.14	1.12¼	1.14	
30	1.12¼	1.12½	1.13	1.10½	1.11½	

March 1987

Jun	Open	High	Low	Close
2	1.15½	1.20 H	1.15½	1.18½
3	1.18½	1.18½	1.12¼	1.12¼
4	1.14	1.14	1.14	1.14
5	1.15	1.16	1.14½	1.14¾
6	1.15½	1.16¼	1.15½	1.16¼
9	1.16	1.16	1.14	1.14
10	1.14½	1.15¼	1.13½	1.13½
11	1.15¼	1.15¼	1.14¾	1.14¾
12	1.12½	1.14	1.12½	1.13
13				1.12¼A
16				1.11¼N
17	1.12½	1.15½	1.12½	1.13¾
18	1.13½	1.16	1.13½	1.15¼
19				1.17 N
20				1.16½N
23	1.17	1.17½	1.17	1.17½
24	1.15½	1.15½	1.13½	1.14½
25				1.11¾N
26	1.14½	1.14½	1.14	1.14
27				1.15¼B
30	1.13	1.15	1.11½L	1.14

May 1987

Jun	Open	High	Low	Close
2				1.19 A
3	1.14	1.14	1.12¾	1.12¾
4	1.12½	1.14	1.12½L	1.14
5				1.15 B
6	1.15½	1.16¼	1.15½	1.16¼B
9				1.15 N
10				1.14½N
11				1.15¾N
12				1.14¼N
13				1.14 A
16				1.13½B
17				1.16 N
18				1.17 N
19				1.18½N
20	1.17	1.18 H	1.17	1.18 B
23				1.18½N
24	1.16	1.16	1.15	1.15½
25	1.14½	1.14½	1.14	1.14
26	1.14½	1.14½	1.14½	1.14½
27				1.16 N
30	1.15	1.16	1.15	1.15½A

Volume of sales Units of 1,000 bushels

Jun	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
2	730	600	390	30		1,750
3	1,770	870	1,005	120	5L	3,770
4	825	640	315	5L	5	1,790
5	1,175	515	255	15		1,960
6	1,350	1,020	95L	40	10	2,515
9	1,025	690	125	45		1,885
10	3,515H	1,060	1,115	160		5,850H
11	1,325	630	265	25		2,245
12	1,385	1,165	610	15		3,175
13	1,350	880	1,130			3,360
16	1,585	510	240			2,335
17	1,390	945	465	115		2,915
18	850	1,570	165	30		2,615
19	785	1,015	385			2,185
20	280L	425L	330		5	1,040L
23	1,015	530	400	30		1,975
24	685	1,600	1,970H	230	100H	4,585
25	805	1,125	620		10	2,560
26	510	940	645	10	50	2,155
27	2,360	1,775H	1,650			5,785
30	2,730	1,695	1,110	275H	10	5,820
TOTAL	27,445	20,200	13,285	1,145	195	62,270

Open contracts Units of 1,000 bushels

Jun	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
2	6,430	4,765	4,805	330L	10L	16,340
3	6,505H	4,815	4,665	385	15	16,585
4	6,460	4,980	4,915	390	20	16,765H
5	6,335	5,030	4,790	390	20	16,565
6	6,325	4,680	4,755L	365	25	16,150
9	6,320	4,560	4,785	375	25	16,065
10	5,390	4,350	5,010	485	25	15,260
11	5,470	4,330L	5,015	510	25	15,350
12	5,370	4,350	5,150	510	25	15,405
13	5,195	4,510	5,330	510	25	15,570
16	4,815	4,615	5,370	510	25	15,335
17	4,600	4,880	5,215	500	25	15,220
18	4,190	5,365	5,235	505	25	15,320
19	4,020	5,275	5,295	505	25	15,120
20	3,910	5,190	5,365	505	30	15,000
23	3,685	5,240	5,360	510	30	14,825
24	3,455	5,535	5,105	590	130	14,815
25	3,055	5,560	4,890	590	130	14,225L
26	2,840	5,875	5,125	600	180H	14,620
27	2,110	6,265	5,755	600	180	14,910
30	1,320L	6,415H	6,250H	710H	180	14,875

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

July 1986

Jul	Open		High	Low	Close	
1	0.97		1.00½	0.97	0.98	0.98¼
2	0.98¼		1.01¾	0.98¼	1.01¾	
3	1.03		1.04¼	1.02½	1.03	
4	**HOLIDAY**					
7	1.01		1.02	0.99½	1.02	
8	1.02		1.02¼	1.02	1.02¼	1.02
9	1.03		1.03½	1.01	1.01½**A**	
10	0.99		0.99¼	0.98	0.98	
11	0.99		1.00½	0.98	0.98¾	
14	1.01	1.01½	1.02½	1.00	1.01½	
15					1.04 **N**	
16	1.06½		1.06¾**H**	1.06½	1.06¾	
17	1.05		1.05	1.05	1.05	
18	1.06		1.06¼	1.06	1.06	
21	1.06		1.06	1.05	1.05 **A**	
22	1.05		1.05	0.95 **L**	0.95	
23						
24						
25						
28						
29						
30						
31						

September 1986

Jul	Open		High	Low	Close	
1	1.03		1.05¼	1.02¾	1.03½	
2	1.03½		1.05½	1.03½	1.05¼	
3	1.06		1.06¾**H**	1.05	1.06	
4	**HOLIDAY**					
7	1.04¾	1.04½	1.04¾	1.02	1.04	
8	1.03		1.05½	1.03	1.03½	1.03¼
9	1.03½		1.04¾	1.01¼	1.01¾	
10	1.01½	1.01¼	1.01½	0.98½**L**	0.98½	
11	0.98½		1.01½	0.98½	1.00	
14	0.99½		1.05½	0.99½	1.01½	
15	1.03		1.05½	1.03	1.04	
16	1.05		1.06	1.04¼	1.05½	1.05¾
17	1.05		1.05	1.02½	1.02½	
18	1.02	1.02¼	1.04	1.01½	1.02¾	
21	1.03½		1.04	1.02¾	1.03	
22	1.02	1.01¾	1.02	1.00¼	1.01	
23	1.00		1.01¼	0.99¼	0.99½	
24	0.99¼		1.01½	0.99¼	1.01	
25	1.00¼		1.01¾	1.00	1.01¾	
28	1.02		1.02¼	1.01	1.01	
29	1.00¾		1.00¾	1.00¼	1.00¾	
30	1.01		1.02	1.00¼	1.00½	
31	1.00½		1.00¾	0.99¼	1.00½	

December 1986

Jul	Open		High	Low	Close	
1	1.10¾	1.11	1.11	1.09½	1.09½	1.09¾
2	1.09¾		1.11¾	1.09¾	1.11¼	
3	1.12		1.13	1.11½	1.12½	
4	**HOLIDAY**					
7	1.11¾		1.11¾	1.08	1.09½	
8	1.08¾		1.11	1.08¾	1.09½	
9	1.10¼	1.10½	1.10¾	1.08	1.09	1.09¼
10	1.08½	1.08	1.08½	1.05½**L**	1.06¼	1.06½
11	1.06¾	1.07	1.09½	1.06¾	1.08¼	
14	1.07½	1.07¼	1.11¾	1.07¼	1.09¾	
15	1.12		1.13½	1.11	1.12	
16	1.14½		1.14½**H**	1.12½	1.13	
17	1.12¼		1.12¼	1.10½	1.10½	
18	1.10		1.11½	1.09	1.10¼	
21	1.11¼		1.12	1.09¾	1.10¼	
22	1.08¾		1.10	1.08¼	1.09	
23	1.08¾		1.10	1.07½	1.07½	
24	1.07½		1.08¾	1.07¼	1.08¾	
25	1.08		1.09¾	1.08	1.09¾	
28	1.10¼	1.10½	1.10½	1.09	1.09	
29	1.09		1.09	1.08½	1.08½	1.08¾
30	1.09		1.10¼	1.08¾	1.09¼	
31	1.08¾		1.08¾	1.08	1.08¾	1.08½

March 1987

Jul	Open	High	Low	Close
1	1.12½	1.12½	1.12½	1.12½
2				1.13½**B**
3	1.15	1.15	1.14	1.14½
4	**HOLIDAY**			
7				1.12 **B**
8	1.11½	1.12½	1.11½	1.12¼
9				1.11¾**B**
10	1.09¾	1.09¾	1.08 **L**	1.09
11	1.10	1.11	1.10	1.10¼
14				1.11½**N**
15	1.15	1.15	1.13½	1.14
16	1.14½	1.15½**H**	1.14½	1.15 **A**
17	1.13	1.13	1.13	1.13
18	1.12	1.12¾	1.12	1.12¾
21	1.13½	1.13½	1.12¾	1.12¾
22	1.10¾	1.11½	1.10¼	1.11½**B**
23	1.11	1.11	1.10	1.10
24				1.10¾**N**
25	1.10½	1.12	1.10½	1.12
28				1.11½**N**
29				1.11 **N**
30	1.12	1.12½	1.12	1.12
31	1.11½	1.11½	1.11	1.11¼**B**

May 1987

Jul	Open	High	Low	Close
1	1.14½	1.14½	1.14½	1.14½
2				1.15½**B**
3				1.16½**N**
4	**HOLIDAY**			
7	1.14½	1.14½	1.14½	1.14½
8	1.14½	1.14½	1.14½	1.14½
9				1.14 **B**
10	1.12½	1.12½	1.10 **L**	1.11¼
11				1.12½**N**
14				1.14 **N**
15				1.16½**B**
16				1.17½**N**
17	1.15½	1.15½**H**	1.15½	1.15½
18	1.15¼	1.15¼	1.15¼	1.15¼
21				1.15½**N**
22	1.12¼	1.14	1.12¼	1.14 **B**
23				1.12¾**A**
24				1.13½**N**
25				1.14½**N**
28				1.14 **A**
29				1.13 **N**
30	1.14	1.14	1.14	1.14
31	1.13	1.13¼	1.13	1.13¼**B**

Volume of sales Units of 1,000 bushels

Jul	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	560	305	1,230	10	5**L**	2,110
2	1,020**H**	695	425			2,140
3	685	1,275	470	40		2,470
4	**HOLIDAY**					
7	230	700	415		15	1,360
8	150	790	570	65	15	1,590
9	250	1,445	290			1,985
10	220	2,045	1,185	90	80**H**	3,620
11	120	890	455	20		1,485
14	70	2,445	765			3,280
15		605	590	55		1,250
16	305	2,500**H**	1,425**H**	60		4,290**H**
17	10**L**	1,275	710	25		2,020
18	50	560	520	10		1,140
21	60	860	180**L**	10		1,110
22	430	1,420	715	20	10	2,595
23		915	1,115	95		2,125
24		890	445			1,335
25		485	280	430**H**		1,195
28		595	695			1,290
29		290**L**	250			540**L**
30		405	450	75	50	980
31		1,135	900	5**L**	35	2,075
TOTAL	4,160	22,525	14,080	1,010	210	41,985

Open contracts Units of 1,000 bushels

Jul	86Jul	86Sep	86Dec	87Mar	87May	TOTAL
1	1,020	6,435	6,405**L**	720**L**	175**L**	14,755
2	850	6,340	6,515	720	175	14,600
3	1,055**H**	6,400	6,605	720	175	14,955
4	**HOLIDAY**					
7	770	6,465**H**	6,725	720	175	14,855
8	695	6,275	6,545	735	190	14,440
9	535	6,170	6,705	735	190	14,335**L**
10	485	6,020	7,050	800	235	14,590
11	415	6,320	7,130	810	235	14,910
14	420	6,250	7,060	810	235	14,775
15	405	6,180	7,130	840	235	14,790
16	240	6,175	7,530	865	235	15,045
17	245	5,910	7,805	840	235	15,035
18	210	5,885	7,740	840	235	14,910
21	180	5,640	7,760	850	235	14,665
22	55**L**	5,550	8,000	860	245	14,710
23		5,515	8,325	950	245	15,035
24		5,655	8,300	950	245	15,150
25		5,730	8,340	1,035**H**	245	15,350
28		5,620	8,500	1,035	245	15,400
29		5,605	8,570	1,035	245	15,455
30		5,545	8,685	1,000	295**H**	15,525**H**
31		5,175**L**	8,850**H**	1,000	295	15,320

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

September 1986

Aug	Open		High	Low	Close	
1	1.00¼	1.00	1.04	0.99½L	1.04	
4	1.02½	1.02¼	1.03¾	1.02	1.03¾	
5	1.05	1.05½	1.05½	1.03¾	1.03¾	
6	1.04		1.06½	1.03¾	1.05¾	
7	1.05¾		1.06	1.04¼	1.05	1.05¼
8	1.05¾		1.06¾	1.05¼	1.05¾	1.05½
11	1.06½		1.07¼	1.06½	1.06½	
12	1.06		1.06¾	1.05¾	1.05¾	
13	1.04¼		1.06	1.04¼	1.05½	
14	1.05¾		1.08¾	1.05¾	1.07¾	
15	1.08¼		1.09	1.08	1.08¼	
18	1.06¾		1.08	1.06¾	1.07¼	
19	1.07		1.07	1.04	1.04½	
20	1.04		1.07¼	1.04	1.07¼B	
21	1.08		1.09¾	1.07½	1.09¼	
22	1.09	1.09½	1.10½	1.09	1.09½	
25	1.09½		1.10½	1.09½	1.10¼	
26	1.09½		1.10	1.08½	1.08½	
27	1.09	1.09¼	1.10½	1.08½	1.10½	
28	1.11½		1.12¼	1.10½	1.10½	1.10¾
29	1.10¾	1.11	1.14¼H	1.10¾	1.14	1.14¼

December 1986

Aug	Open		High	Low	Close	
1	1.08½		1.12	1.07½L	1.11¾	
4	1.10¾		1.11¼	1.09½	1.11¼	
5	1.11½		1.11¾	1.10½	1.10¾	
6	1.10¼		1.13	1.10¼	1.12½	
7	1.12½		1.12¾	1.11¼	1.11¾	
8	1.12¼	1.12½	1.13½	1.12¼	1.12¾	
11	1.12¾	1.12½	1.15	1.12½	1.14	
12	1.14¼		1.15	1.13½	1.13¾	1.13½
13	1.12		1.15	1.11¾	1.14½	
14	1.15		1.18	1.15	1.17	
15	1.18½	1.19	1.19	1.17¾	1.18	
18	1.17	1.16½	1.18½	1.16½	1.17½	1.17¾
19	1.17½		1.17½	1.16	1.16¼	
20	1.16		1.18¾	1.16	1.18½	
21	1.19		1.20	1.18¾	1.20	
22	1.21½		1.21½	1.20	1.20¼	
25	1.20½		1.20½	1.18	1.19	
26	1.18¾		1.19	1.17	1.17	
27	1.16¾	1.17	1.19	1.16¾	1.18¾	
28	1.18½	1.18¼	1.20¾	1.18¼	1.20¼	
29	1.21		1.23 H	1.21	1.22¼	

March 1987

Aug	Open		High	Low	Close
1	1.10		1.14	1.10 L	1.13½A
4	1.12¾		1.14½	1.12½	1.14½
5	1.14½		1.14½	1.13¼	1.13¼
6	1.14		1.15	1.14	1.15
7	1.15½		1.15½	1.14½	1.15¼
8	1.15¾		1.16½	1.15½	1.15½
11	1.16½		1.17	1.16½	1.16½
12	1.17		1.18	1.16½	1.16½A
13	1.16½		1.16¾	1.16	1.16½
14	1.17		1.19¾	1.16¾	1.19¼
15	1.20¾		1.20¾	1.20	1.20
18	1.19¼		1.20½	1.19¼	1.20
19	1.19½		1.19½	1.18½	1.18½
20	1.18		1.20½	1.18	1.20½B
21	1.21¾		1.22	1.21	1.21¼B
22	1.21½	1.21¼	1.22	1.21¼	1.21¾
25	1.21¾		1.21¾	1.20	1.20
26	1.20		1.20	1.18	1.18
27	1.18¼		1.19½	1.18¼	1.19½
28	1.20½		1.21¾	1.20½	1.21¼
29	1.24		1.24½H	1.23¾	1.23¾A

May 1987 / July 1987

Aug	May 1987 Open	High	Low	Close	July 1987 Open	High	Low	Close
1				1.15½N				
4	1.15	1.16¼	1.15 L	1.16¼B	1.13¾	1.13¾	1.13¾L	1.13¾
5				1.15 A				1.13¾N
6				1.16½N				1.13¾N
7	1.16	1.16½	1.16	1.16½				1.13¾N
8				1.17 N				1.13¾N
11	1.17½	1.17½	1.16¾	1.17½				1.13¾N
12	1.18	1.18½	1.17½	1.17½				1.13½N
13	1.17	1.17	1.17	1.17				1.13¾N
14	1.17½	1.20	1.17½	1.19¾				1.16 N
15	1.20	1.20¼	1.19¾	1.20¼				1.16 N
18	1.18	1.19½	1.18	1.19½A				1.15 N
19	1.17½	1.18	1.17½	1.18				1.13¾N
20	1.17½	1.19½	1.17½	1.19½				1.13¾N
21	1.20	1.20	1.20	1.20				1.13¾N
22	1.20½	1.20½	1.20½	1.20½				1.16 N
25	1.20½	1.20½	1.19	1.19				1.14½N
26	1.18	1.18	1.17	1.17				1.13½N
27	1.18	1.18	1.17½	1.18				1.14 N
28	1.20	1.20	1.20	1.20	1.17	1.17¼H	1.17	1.17
29	1.22½	1.23 H	1.22½	1.22¾				1.19¾N

Volume of sales Units of 1,000 bushels

Aug	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	1,045	1,400	40L			2,485
4	875	460L	865H	25	5L	2,230
5	1,275H	485	130			1,890
6	875	880	65			1,820
7	810	1,030	385	10		2,235
8	485	650	190			1,325L
11	370	815	290	15		1,490
12	675	720	315	10		1,720
13	845	475	355	15		1,690
14	1,010	1,565	590	30		3,195H
15	660	1,140	220	35		2,055
18	785	900	225	10		1,920
19	1,055	1,055	205	10		2,325
20	1,015	1,665	85	65		2,830
21	635	1,225	65	55		1,980
22	1,015	1,780H	225	5L		3,025
25	815	940	145	15		1,915
26	255L	865	225	20		1,365
27	1,010	1,260	75	25		2,370
28	1,155	1,440	120	15	35H	2,765
29	955	1,610	235	205H		3,005
TOTAL	17,620	22,360	5,050	565	40	45,635

Open contracts Units of 1,000 bushels

Aug	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	4,860	8,840L	1,010L	295L		15,005L
4	4,760	8,935	1,545	320	5L	15,565
5	4,835	8,965	1,505	320	5	15,630
6	4,750	9,080	1,535	320	5	15,690
7	4,800	9,345	1,780	320	5	16,250
8	4,815	9,465	1,810	320	5	16,415
11	4,840	9,695	1,945	325	5	16,810
12	5,135	9,705	2,015	325	5	17,185
13	5,150H	9,710	2,050	340	5	17,255
14	4,885	10,055	2,255	335	5	17,535
15	4,735	10,250	2,375	360	5	17,725
18	4,645	10,410	2,470	360	5	17,890H
19	4,180	10,475	2,515	360	5	17,535
20	3,790	10,420	2,500	420	5	17,135
21	3,565	10,375	2,515	445	5	16,905
22	3,405	10,765	2,640	450	5	17,265
25	3,130	10,605	2,630	450	5	16,820
26	2,935	10,615	2,670	460	5	16,685
27	2,900	10,845	2,705	465	5	16,920
28	2,715	10,980H	2,760	465	40H	16,960
29	2,475L	10,900	2,850H	560H	40	16,825

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

September 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1.14		1.14	1.12¾	1.13	
3	1.13		1.13¼	1.12¼**L**	1.12¼	1.12½
4	1.13½		1.13½	1.12½	1.13	1.12¾
5	1.14		1.16	1.14	1.16	
8	1.15		1.19¼	1.15	1.18¾	
9	1.20		1.20¼	1.16	1.16	
10	1.16		1.19¾	1.15¾	1.16	
11	1.14¾		1.15½	1.14¼	1.14¾**A**	
12	1.15½		1.18¼	1.15¼	1.18¼	
15	1.20		1.23 **H**	1.20	1.20¼**A**	
16	1.19¾		1.21	1.19¾	1.20	
17	1.20		1.20	1.18	1.18¼	
18	1.20½		1.20½	1.19½	1.20¼**B**	
19	1.21		1.21½	1.18	1.20¼	
22						
23						
24						
25						
26						
29						
30						

December 1986

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1.22	1.21¾	1.22	1.20½	1.20¾	
3	1.20		1.21¾	1.20 **L**	1.21¼	
4	1.22¼	1.22½	1.22½	1.21½	1.22½	
5	1.24	1.24½	1.24¾	1.23½	1.24¼	
8	1.24		1.28	1.23¾	1.27	
9	1.27½		1.27½	1.22½	1.23¼	1.23½
10	1.22¾		1.26	1.22½	1.23½	
11	1.23¼	1.23½	1.25	1.22½	1.23¾	1.24
12	1.25	1.25¼	1.27½	1.25	1.27	1.27¼
15	1.26¾		1.29 **H**	1.25¾	1.26½	
16	1.25½		1.26½	1.25	1.26½	
17	1.26¼	1.26	1.28	1.26	1.27¼	
18	1.27¼		1.29	1.27¼	1.28¾	
19	1.29		1.29	1.27½	1.27¾	1.27½
22	1.28		1.28½	1.23	1.26	
23	1.25½		1.28¼	1.25	1.27¾	
24	1.28	1.28¼	1.29	1.25	1.25¼	
25	1.25		1.25	1.21	1.22¾	1.22½
26	1.22¾	1.22½	1.25	1.22½	1.24½	1.24¾
29	1.25		1.27	1.25	1.26	
30	1.26½		1.26½	1.25¼	1.25¼	

March 1987

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	1.24		1.24	1.22½**L**	1.22½	
3					1.23 **N**	
4	1.24½		1.24½	1.23¼	1.24	
5	1.25		1.26¼	1.25	1.26¼	
8	1.26		1.29¼	1.26	1.28	
9	1.28¾		1.28¾	1.24¼	1.25	
10	1.24½		1.26¾	1.24¼	1.25½	
11	1.25½		1.26	1.25	1.26	
12	1.27		1.28½	1.26¾	1.28½	
15	1.28		1.29½	1.27¾	1.28	
16	1.27¼		1.27¾	1.26½	1.27¾	
17	1.28		1.28	1.26¾	1.27¾	
18	1.27¾		1.29	1.27½	1.28¾	
19	1.28¾		1.28¾	1.28½	1.28½**A**	
22	1.28¾		1.28¾	1.25½	1.28	
23	1.28		1.32 **H**	1.28	1.31	
24	1.31		1.31¼	1.29½	1.29½	
25	1.28½	1.28	1.28½	1.26¾	1.27	
26	1.26¾		1.28½	1.26½	1.27¾	1.28
29	1.28½		1.31	1.28½	1.29½	
30	1.30½		1.30½	1.29	1.29	

May 1987

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	1.21½	1.21½	1.21	1.21 **A**
3	1.20½	1.20¾	1.20½**L**	1.20¾
4	1.21½	1.21½	1.21¼	1.21¼
5	1.22¾	1.23	1.22	1.22½**A**
8	1.23½	1.24½	1.23½	1.24¼**B**
9	1.25	1.25	1.21½	1.21¾
10	1.22¾	1.22¾	1.22	1.22
11	1.22	1.22¾	1.22	1.22½
12	1.24	1.25	1.23¾	1.25 **B**
15	1.26	1.26	1.25	1.25 **A**
16				1.24¾**N**
17	1.24¼	1.25	1.24¼	1.25
18	1.25¼	1.26¼	1.25¼	1.26
19	1.26	1.26	1.26	1.26
22	1.24	1.25	1.23½	1.25
23	1.27¾	1.28	1.27½	1.27½
24	1.28	1.28	1.27	1.27
25	1.26¼	1.26¼	1.25½	1.26¼
26	1.27	1.27¼	1.27	1.27
29	1.28	1.28¾**H**	1.28	1.28¼**B**
30	1.28¼	1.28¼	1.28	1.28

July 1987

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	1.18½	1.18½	1.18¼**L**	1.18¼**A**
3	1.18½	1.18½	1.18½	1.18½
4	1.19	1.19	1.19	1.19
5	1.20¾	1.20¾	1.20¼	1.20¼**A**
8				1.22 **N**
9				1.19¾**N**
10	1.20	1.20	1.20	1.20
11				1.20½**N**
12				1.22 **N**
15				1.22 **N**
16				1.21¾**N**
17				1.21¾**N**
18	1.23	1.23	1.23	1.23
19	1.24	1.24½**H**	1.23¼	1.23¼**A**
22				1.22 **N**
23	1.23	1.23½	1.23	1.23½
24				1.23½**A**
25				1.22¼**N**
26				1.22½**N**
29				1.24 **N**
30	1.24½	1.24½	1.24	1.24

Volume of sales Units of 1,000 bushels

Sep	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	**HOLIDAY**					
2	660**H**	890	415	10**L**	5**L**	1,980
3	300	955		260	5	1,520
4	370	480	50**L**	15	10	925
5	450	1,285	295	40	5	2,075
8	655	1,830	170	60		2,715
9	380	3,130	255	105		3,870
10	610	1,685	150	125	5	2,575
11	545	1,330	215	10		2,100
12	470	1,560	270	20		2,320
15	155**L**	1,770	310	115		2,350
16	185	1,390	105			1,680
17	440	1,305	265	135		2,145
18	225	845	330	85	5	1,490
19	385	900	70	10	45**H**	1,410
22		2,420	360	45		2,825
23		1,510	260	135	5	1,910
24		2,045	365	100		2,510
25		3,375**H**	950**H**	740**H**		5,065**H**
26		1,400	545	420		2,365
29		2,135	485	10		2,630
30		445**L**	85	15	25	570**L**
TOTAL	5,830	32,685	5,950	2,455	110	47,030

Open contracts Units of 1,000 bushels

Sep	86Sep	86Dec	87Mar	87May	87Jul	TOTAL
1	**HOLIDAY**					
2	2,150**H**	10,880	2,955**L**	560**L**	40**L**	16,585
3	2,120	11,080	2,955	705	45	16,905
4	1,950	11,070	2,955	700	55	16,730
5	1,865	11,235**H**	3,095	700	60	16,955
8	1,925	11,140	3,200	735	60	17,060**H**
9	1,775	10,680	3,185	740	60	16,440
10	1,545	10,560	3,190	770	65	16,130
11	1,215	10,425	3,170	760	65	15,635
12	835	10,295	3,345	755	65	15,295
15	675	10,555	3,380	810	65	15,485
16	620	10,280	3,365	810	65	15,140
17	660	10,190	3,290	800	65	15,005
18	340	10,290	3,260	790	65	14,745
19	100**L**	10,020	3,260	795	110	14,285
22		9,620	3,230	795	110	13,755
23		9,590	3,250	845	105	13,790
24		9,460	3,415	870	105	13,850
25		9,295	3,500**H**	1,235	105	14,135
26		8,955	3,395	1,365	105	13,820
29		8,840	3,385	1,365	105	13,695**L**
30		8,835**L**	3,360	1,375**H**	130**H**	13,700

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

December 1986

Oct	Open		High	Low	Close	
1	1.24¾		1.26	1.23½	1.26	1.25¾
2	1.25¾	1.26	1.26½	1.25¼	1.25½	1.25¾
3	1.25¾	1.26	1.26¼	1.23¾	1.23¾	
6	1.22	1.21½	1.22¼	1.21½L	1.22	
7	1.21¾		1.24¼	1.21¾	1.22¾	
8	1.22½		1.26½	1.22½	1.25¼	
9	1.25½	1.25¾	1.26½	1.25	1.25¼	
10	1.26	1.26¼	1.28	1.26	1.26½	
13	1.27½		1.29	1.27¼	1.28¾	
14	1.29		1.29¼	1.27½	1.27¾	
15	1.27½		1.27½	1.26	1.26¾	
16	1.26½		1.28½	1.26½	1.27¼	1.27½
17	1.27¼	1.27½	1.28¼	1.27¼	1.28	
20	1.27¾	1.27½	1.30¾	1.26½	1.27½	
21	1.27¾		1.28½	1.27½	1.28	1.28¼
22	1.28½		1.28½	1.27¼	1.28½	
23	1.28¼		1.28½	1.27½	1.28½	
24	1.28¼		1.29¾	1.28	1.29¼	
27	1.29¼		1.31¾	1.29¼	1.31¾	
28	1.32	1.32¼	1.32½	1.30	1.31¼	
29	1.31		1.31	1.29½	1.30¾	
30	1.30½		1.33	1.30½	1.33	
31	1.32¾		1.34 H	1.32½	1.33	

March 1987

Oct	Open		High	Low	Close	
1	1.29¼		1.30	1.28½	1.30	
2	1.30½		1.30¾	1.29¾	1.30	
3	1.30		1.30¼	1.28½	1.28½	
6	1.27½		1.27½	1.26 L	1.26½	
7	1.26		1.27½	1.26	1.26¾	
8	1.26¾		1.29½	1.26¾	1.28¾B	
9	1.29½		1.29½	1.29	1.29	
10	1.29½		1.30	1.29¼	1.29½	
13	1.31		1.32½	1.31	1.31¾	
14	1.31½	1.31¾	1.32	1.30¾	1.31	
15	1.30¼		1.30½	1.30	1.30½	
16	1.30¼		1.31¼	1.30¼	1.31 A	
17	1.31		1.31½	1.31	1.31	1.31¼
20	1.31¼		1.33	1.29½	1.30¼	
21	1.30½		1.31	1.30	1.30¼	
22	1.30½		1.30¾	1.29½	1.30	
23	1.30		1.30½	1.29½	1.30¼	1.30½
24	1.31½		1.32	1.30½	1.31	
27	1.31		1.33½	1.30¾	1.33¼	1.33½
28	1.33¾	1.33½	1.34	1.31¾	1.33	
29	1.32¾		1.33¼	1.31¾	1.32¾	
30	1.32¾		1.34½	1.32½	1.34¼	
31	1.34		1.35 H	1.33¾	1.34	

May 1987

Oct	Open	High	Low	Close	
1	1.28	1.29	1.28	1.29 B	
2	1.29¾	1.30¼	1.29	1.29	
3				1.27½N	
6	1.26	1.26	1.26 L	1.26	
7	1.26	1.27	1.26	1.26	
8	1.28	1.28	1.28	1.28	
9	1.28¾	1.28¾	1.27½	1.27½	
10	1.28	1.28	1.28	1.28	
13	1.30	1.30¼	1.29¾	1.30¼	
14	1.30½	1.30½	1.29¾	1.29¾	
15	1.29	1.30	1.29	1.29¾	
16	1.30	1.30¼	1.30	1.30	
17	1.30¼	1.30¾	1.30	1.30	
20	1.31	1.31½	1.29¼	1.29¼	
21	1.29¾	1.30¼	1.29¾	1.30	
22	1.29	1.29¾	1.29	1.29½	
23	1.29¼	1.29¾	1.29¼	1.29¾	
24	1.30	1.31	1.30	1.30¾	
27	1.30¾	1.32½	1.30¾	1.32½	
28	1.33	1.33¼	1.31½	1.32½	
29	1.32½	1.32½	1.31	1.32½	
30	1.32½	1.34	1.32½	1.33¾	
31	1.33½	1.35¼H	1.33½	1.33½	1.33¾

July 1987

Oct	Open	High	Low	Close
1	1.24¼	1.25	1.24¼	1.25
2	1.26½	1.27	1.25¼	1.25¼
3	1.24½	1.24½	1.24	1.24 A
6	1.22½	1.22½	1.22½L	1.22½
7				1.22¾A
8				1.24½N
9	1.25	1.25	1.24¼	1.24¼A
10	1.25	1.25	1.24¾	1.24¾A
13	1.26½	1.28	1.26½	1.28
14	1.28½	1.28½	1.27¾	1.27¾
15				1.27¼N
16	1.27¾	1.27¾	1.27½	1.27½A
17				1.27¾N
20	1.29	1.29	1.27¼	1.27¼
21	1.28	1.28	1.28	1.28
22				1.27½A
23				1.27½N
24	1.27½	1.27¾	1.27½	1.27¾B
27	1.28¾	1.29	1.28¾	1.29
28	1.29¾	1.30	1.29	1.29
29	1.29	1.29	1.29	1.29
30	1.31	1.31 H	1.30¼	1.30¼
31	1.30½	1.31	1.30½	1.31

September 1987

Oct	Open	High	Low	Close
1				
2	1.26½	1.26½	1.26½	1.26½
3				1.26½N
6				1.26½N
7				1.25 N
8				1.25 N
9	1.25	1.25	1.24½L	1.24½
10				1.24½N
13	1.27	1.28	1.27	1.28 B
14	1.28	1.28	1.28	1.28
15	1.28	1.28	1.28	1.28
16	1.28	1.28	1.28	1.28
17	1.28	1.28	1.28	1.28
20	1.28½	1.28½H	1.28	1.28
21	1.28	1.28	1.28	1.28
22	1.28	1.28	1.27½	1.27½A
23				1.27½N
24				1.27¾N
27				1.29 N
28				1.29 N
29				1.29 N
30				1.30½N
31				1.31 N

Volume of sales Units of 1,000 bushels

Oct	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	575	45L	15	10		645L
2	750	665	60	5L	5L	1,485
3	935	145		15		1,095
6	2,575	190	20	5		2,790
7	1,985	385	20			2,390
8	1,785	325	10L			2,120
9	960	110	105	55	65	1,295
10	2,615H	280	100	60		3,055
13	2,280	1,275	320	220H	50	4,145
14	1,455	415	240	155	65	2,330
15	910	255	175		50	1,390
16	1,120	285	65	10	110H	1,590
17	410L	325	140		30	905
20	2,015	740	915	35	40	3,745
21	805	735	100	25	55	1,720
22	880	1,180	30		20	2,110
23	420	485	20			925
24	825	735	280	10		1,850
27	2,080	1,470H	700	10		4,260H
28	1,110	405	150	35		1,700
29	505	80	80	5		670
30	955	705	1,150H	5		2,815
31	910	715	450	80		2,155
TOTAL	28,860	11,950	5,145	740	490	47,185

Open contracts Units of 1,000 bushels

Oct	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
1	8,880H	3,385L	1,375L	135L		13,775
2	8,855	3,600	1,410	135	5L	14,005
3	8,775	3,630	1,410	150	5	13,970
6	8,665	3,590	1,420	155	5	13,835
7	8,490	3,675	1,415	155	5	13,740
8	8,510	3,770	1,425	155	5	13,865
9	8,185	3,815	1,430	185	40	13,655
10	7,885	3,860	1,490	220	40	13,495L
13	8,220	4,375	1,620	350	65	14,630
14	8,050	4,545	1,735	400	95	14,825
15	7,870	4,560	1,855	400	120	14,805
16	7,985	4,680	1,865	400	175	15,105
17	7,970	4,820	1,920	400	190	15,300
20	7,945	5,065	2,370	405	205	15,990
21	7,945	5,405	2,375	405	235	16,365
22	7,615	5,740	2,405	405	240H	16,405
23	7,565	5,740	2,420	405	240	16,370
24	7,570	6,030	2,510	410	240	16,760
27	7,555L	6,515	2,805	415	240	17,530
28	7,580	6,585	2,925	430	240	17,760
29	7,615	6,615	2,995	425	240	17,890
30	7,665	6,590	3,455	430	240	18,380
31	7,560	6,935H	3,690H	490H	240	18,915H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

December 1986

Nov	Open	High	Low	Close
3	1.33	1.33¾	1.33 L	1.33¾
4	1.34¼	1.36	1.34¼	1.35
5	1.34¾ 1.35	1.38	1.34¼	1.37¾
6	1.37½	1.39¾	1.37¼	1.38¾
7	1.38¼ 1.38½	1.44	1.38	1.44
10	1.45½ 1.46	1.53¼	1.45½	1.49
11	1.49 1.49¼	1.52	1.47	1.51¾
12	1.52	1.53½	1.50	1.52¾
13	1.53 1.52¾	1.56	1.51	1.56
14	1.56¾	1.61½	1.56¾	1.60½
17	1.60½	1.63	1.58	1.58¼ 1.58½
18	1.56 1.56¼	1.61¾	1.56	1.61¾
19	1.63 1.63¼	1.63¼	1.60½	1.62 1.62¼
20	1.63	1.66 H	1.62	1.62¾ 1.63
21	1.62½	1.62½	1.58½	1.60 1.60¼
24	1.59	1.61	1.57	1.60¾ 1.61
25	1.61¼	1.62¼	1.59¼	1.60¾ 1.61
26	1.60½	1.62	1.60	1.60½ 1.60¾
27	HOLIDAY			
28	1.60¾	1.64	1.60¾	1.63¾ 1.64

March 1987

Nov	Open	High	Low	Close
3	1.34¼	1.34¾	1.34¼	1.34½
4	1.35¼	1.36	1.34	1.34½
5	1.34¼	1.38	1.33¾L	1.38
6	1.37¼ 1.37½	1.39¼	1.37	1.38½
7	1.38¼	1.41¼	1.38¼	1.41¼
10	1.43½	1.50	1.43	1.46
11	1.45¾	1.47½	1.44	1.47½
12	1.48	1.49	1.45¼	1.47¼
13	1.47½ 1.47¼	1.49¼	1.46½	1.48½
14	1.49	1.52	1.49	1.51½
17	1.51¼	1.51¼	1.45	1.48¼ 1.48½
18	1.47½ 1.46¾	1.52¼	1.46¾	1.52 1.52¼
19	1.53½	1.54	1.51½	1.54
20	1.55½	1.58 H	1.55	1.56½ 1.57
21	1.56	1.56	1.53	1.54
24	1.53½	1.53½	1.50½	1.52¾
25	1.53	1.54	1.51½	1.51¾
26	1.51 1.50¾	1.53¼	1.50¾	1.52¾ 1.53
27	HOLIDAY			
28	1.53½	1.55¾	1.53½	1.55 1.55¼

May 1987

Nov	Open	High	Low	Close
3	1.34¼	1.35	1.34¼L	1.35
4	1.35½	1.36	1.35	1.35
5	1.35	1.38¼	1.34½	1.38
6	1.37¾ 1.38	1.39	1.37¾	1.38½
7	1.38	1.40	1.38	1.39½
10	1.41½ 1.41¼	1.47	1.41¼	1.43½
11	1.43	1.44	1.41	1.44
12	1.45½	1.45½	1.42¾	1.43¼
13	1.43½ 1.43¼	1.44¾	1.42½	1.44
14	1.44½	1.46¾	1.44½	1.46½
17	1.46¼ 1.46½	1.46½	1.42	1.43¼
18	1.42	1.45¼	1.42	1.45¼B
19	1.46¼	1.47	1.41¾	1.47
20	1.47¾	1.50¾H	1.47¾	1.49½
21	1.49	1.49	1.47	1.47
24	1.46¾	1.46¾	1.44½	1.45¼
25	1.44¾	1.45	1.43	1.44
26	1.43	1.44½	1.43	1.44½
27	HOLIDAY			
28	1.45	1.46¾	1.45	1.46

July 1987

Nov	Open	High	Low	Close
3				1.31¾N
4	1.32¾	1.33¼	1.32¼L	1.32¼
5	1.33¼	1.36¼	1.33¼	1.36¼
6	1.37½	1.37¾	1.37¼	1.37½
7	1.38	1.39	1.38	1.38½
10	1.41½	1.43½H	1.41	1.41
11	1.39	1.40½	1.39	1.40½
12	1.41	1.41	1.39	1.39¼
13	1.39	1.40	1.38¼	1.39½
14	1.40¼	1.41½	1.40¼	1.41½B
17	1.41½	1.41½	1.37	1.39
18	1.37	1.40	1.37	1.40
19	1.40½	1.40½	1.40	1.40½B
20	1.40¾	1.42	1.40¾	1.41
21	1.39	1.39¾	1.38½	1.39
24	1.40½	1.40½	1.38¾	1.40¼
25	1.40	1.40	1.38½	1.39½
26	1.39	1.39¾	1.39	1.39½
27	HOLIDAY			
28	1.39½	1.39½	1.39	1.39½

September 1987

Nov	Open	High	Low	Close
3				1.31¾N
4				1.32¼N
5				1.36 N
6				1.37½N
7	1.38	1.38	1.38	1.38
10	1.40	1.42 H	1.40	1.40
11	1.38½	1.39	1.38½	1.39
12	1.39½	1.39½	1.38	1.38
13	1.38½	1.38½	1.38½	1.38½
14	1.40	1.40½	1.40	1.40¼
17	1.40¼	1.40¼	1.39	1.39
18	1.36½	1.38½	1.36½	1.38
19	1.37¾	1.37¾	1.37	1.37
20	1.37	1.37½	1.37	1.37
21				1.35 N
24				1.35 A
25	1.35	1.35	1.34	1.34½
26	1.33½	1.34½	1.33½L	1.34½
27	HOLIDAY			
28	1.35	1.35	1.35	1.35

Volume of sales Units of 1,000 bushels

Nov	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
3	650L	180L	170L			1,000L
4	1,765	1,390	500	215		3,870
5	2,095	1,320	495	60		3,970
6	1,795	2,055	915	60		4,825
7	3,465	1,855	970H	55L	5L	6,350
10	3,585H	2,065	805	85	20	6,560
11	2,220	2,340	510	70	65	5,205
12	1,915	1,545	215	195	40	3,910
13	2,170	1,185	170	225	5	3,755
14	2,865	1,740	285	210	35	5,135
17	3,120	4,355H	620	660H	5	8,760H
18	2,725	1,805	375	160	95	5,160
19	1,515	2,425	470	285	25	4,720
20	1,760	2,745	605	165	75	5,350
21	2,700	3,515	725	115		7,055
24	1,555	1,895	420	170		4,040
25	2,450	2,325	565	80	30	5,450
26	2,250	2,310	640	135	115H	5,450
27	HOLIDAY					
28	1,065	1,675	200	80	15	3,035
TOTAL	41,665	38,725	9,655	3.025	530	93,600

Open contracts Units of 1,000 bushels

Nov	86Dec	87Mar	87May	87Jul	87Sep	TOTAL
3	7,490H	6,970L	3,455	490L	240L	18,645L
4	7,465	7,025	3,450L	580	240	18,760
5	7,230	7,240	3,585	590	240	18,885
6	7,420	7,755	4,015	620	240	20,050
7	6,995	8,405	4,615	630	240	20,885
10	7,055	8,450	4,790	655	250	21,200
11	7,085	9,570	4,810	675	295	22,435
12	7,250	9,995	4,900	765	310	23,220
13	7,385	10,135	4,930	845	315	23,610
14	7,280	10,530	4,940	950	345	24,045
17	7,010	11,035	5,125	1,210	345	24,725
18	7,060	11,325	5,200	1,220	395	25,200
19	6,865	11,755	5,340	1,145	390	25,495
20	6,630	12,035	5,575H	1,240	370	25,850
21	6,380	12,565	5,455	1,255	370	26,025H
24	6,275	12,330	5,405	1,330	370	25,710
25	5,770	12,450	5,400	1,365	380	25,365
26	5,135	12,925	5,255	1,390	405	25,110
27	HOLIDAY					
28	4,965L	13,080H	5,330	1,445H	415H	25,235

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OATS

Futures prices Open, high, low, and close $ per bushel

December 1986

Dec	Open		High	Low	Close	
1	1.65	1.65¼	1.65¼	1.63¼	1.65	
2	1.64		1.64	1.61¼	1.61½	1.61¼
3	1.60		1.60½	1.58	1.58	
4	1.57		1.57	1.55 L	1.56	
5	1.55		1.59	1.55	1.59	
8	1.58¾		1.63	1.58¾	1.62¾	
9	1.62¾		1.63½	1.62¾	1.63½	
10	1.65		1.67¾	1.64¾	1.67¾	
11	1.67		1.67	1.65¾	1.66¾	
12	1.66½		1.69½	1.66½	1.69	
15	1.69¾		1.70¼	1.68½	1.69	
16	1.69		1.69¾	1.68½	1.69¾	
17	1.70	1.70¼	1.72¼	1.70	1.72¼	
18	1.72¼		1.72½H	1.72	1.72½	
19	1.72¼		1.72¼	1.71¼	1.71½	
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

March 1987

Dec	Open		High	Low	Close	
1	1.56	1.56¼	1.56½	1.55	1.56	1.55¾
2	1.55¼	1.55½	1.55½	1.51½	1.53¼	
3	1.52¼		1.52½	1.49	1.49¼	1.49½
4	1.47		1.47	1.46	1.46¾	1.47
5	1.45	1.45¼	1.50½	1.45 L	1.50	1.50¼
8	1.50¼		1.54	1.50	1.54	
9	1.54		1.55	1.53½	1.54¼	1.54½
10	1.55¼		1.59½	1.55¼	1.59½	
11	1.60	1.59¾	1.60	1.56¼	1.57¼	1.57
12	1.56½		1.60	1.56½	1.58½	
15	1.59		1.61	1.57	1.58½	
16	1.58¾		1.59¼	1.57¼	1.58	1.58¼
17	1.58¼		1.58½	1.56½	1.57	1.57¼
18	1.56¾		1.59	1.55¼	1.59	
19	1.58½		1.58½	1.54¼	1.55	
22	1.54½		1.55	1.52½	1.54	1.54¼
23	1.53¾		1.56¼	1.53¼	1.55½	
24	1.55½	1.55¾	1.60	1.55½	1.58¼	1.58
25	HOLIDAY					
26	1.58		1.60½	1.58	1.59¾	
29	1.60	1.60¼	1.60¼	1.57	1.57¼	1.57½
30	1.57¼	1.57	1.60½	1.57	1.60¼	1.60½
31	1.61½		1.63½H	1.60	1.63¼	

May 1987

Dec	Open		High	Low	Close	
1	1.47	1.47½	1.47½	1.46	1.46½B	
2	1.46		1.46	1.44	1.44¾	
3	1.43½		1.44	1.41	1.41¼	
4	1.40	1.39½	1.40	1.37	1.37¾	
5	1.37		1.41½	1.36 L	1.41	
8	1.40½	1.40¾	1.44½	1.40¼	1.44½	
9	1.45		1.46½	1.45	1.45½	
10	1.47		1.51½	1.46½	1.51¼	1.51½
11	1.52¼		1.52¼	1.49½	1.50¼	
12	1.50		1.52½	1.50	1.51¾	
15	1.52½		1.54¾	1.50½	1.52¼	
16	1.52		1.52½	1.51	1.51¾	
17	1.52	1.52¼	1.52¼	1.49½	1.49¾	
18	1.49¼		1.51	1.48¼	1.51	
19	1.51		1.51	1.47½	1.47½	1.48
22	1.46¾	1.47	1.47	1.45	1.47	
23	1.46½		1.49	1.46¼	1.48½	
24	1.48¾	1.49¼	1.52	1.48¾	1.51½	
25	HOLIDAY					
26	1.51¾		1.54	1.51	1.52	1.52¼
29	1.52¼		1.52¾	1.49½	1.50	
30	1.49¾		1.53¼	1.49¾	1.53	
31	1.53½	1.53¾	1.55¾H	1.53¼	1.55¾	

July 1987

Dec	Open		High	Low	Close	
1	1.40½	1.41	1.41	1.39½	1.40	
2	1.39¾		1.39¾	1.36	1.38	
3	1.36½		1.36½	1.34	1.34¼	
4	1.31½		1.32¼	1.31	1.31¼	
5	1.30¾	1.31	1.34	1.30½L	1.34 B	
8	1.34		1.40	1.33½	1.39	
9	1.38½		1.40	1.38½	1.39½B	
10	1.39¾	1.40	1.43¾	1.39¾	1.43½	
11	1.43½	1.44	1.44½	1.42½	1.43	
12	1.43		1.44½	1.43	1.44	
15	1.45		1.46 H	1.43	1.44	
16	1.44¼	1.44½	1.44½	1.42½	1.43½	
17	1.44		1.44	1.42	1.42¼	1.42½
18	1.42¼		1.43½	1.41	1.43½	
19	1.43½		1.43½	1.41¼	1.41¾	
22	1.41	1.41½	1.41½	1.39	1.40½B	
23	1.40¾		1.42	1.40	1.41¾	
24	1.43		1.43½	1.42	1.43	
25	HOLIDAY					
26	1.43		1.43½	1.43	1.43½	
29	1.43½		1.44	1.41	1.41¼	
30	1.42		1.43½	1.42	1.42¾	
31	1.43½		1.45	1.43	1.45	

September 1987

Dec	Open		High	Low	Close	
1	1.36		1.36	1.35½	1.35½	
2	1.32		1.33½	1.32	1.32½	
3	1.32		1.32	1.28½	1.28½	
4	1.25½		1.26	1.25	1.26	
5	1.24½		1.28	1.24½L	1.28 B	
8	1.29		1.36	1.29	1.35½	
9	1.36½	1.37	1.37	1.35½	1.36	
10	1.36¼		1.39	1.36¼	1.39	1.38¾
11	1.38¾		1.39¾	1.38½	1.38½	
12	1.38¼		1.39¾	1.38¼	1.39¼	
15	1.39½		1.40½H	1.38½	1.39¼B	
16	1.39		1.39	1.38¾	1.39	
17	1.38½		1.38½	1.37½	1.37½	
18	1.37½		1.38½	1.37	1.38½	
19	1.37½		1.38	1.37	1.37	
22	1.34½		1.36¼	1.34½	1.36	1.36¼
23	1.36	1.36¼	1.37	1.36	1.37	
24	1.38		1.38¾	1.38	1.38½	
25	HOLIDAY					
26	1.38½		1.39½	1.38½	1.39	
29	1.38½		1.38½	1.37	1.37	
30	1.37½		1.38½	1.37½	1.38	
31	1.38		1.39¾	1.38	1.39¾	

December 1987

Dec	Open		High	Low	Close	
1						
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22	1.38		1.38½	1.38 L	1.38½B	
23	1.39		1.39	1.39	1.39	
24	1.42		1.42 H	1.41	1.42	
25	HOLIDAY					
26	1.41½		1.42	1.41½	1.42	
29					1.40 N	
30					1.41 N	
31					1.42¼N	

Volume of sales Units of 1,000 bushels

Dec	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	805	1,625L	80L	80	15		2,605
2	1,130	2,560	285	75	50		4,100
3	1,125	3,040	340	50L	85		4,640
4	1,095	3,505	690	325	120		5,735
5	815	4,900	655	110	65		6,545
8	670	2,875	460	255	120		4,380
9	450	2,025	770	175	270		3,690
10	795	5,260	1,040	420	355H		7,870H
11	1,110	4,130	1,330H	280	315		7,165
12	540	2,700	985	315	300		4,840
15	1,545H	3,715	580	330	155		6,325
16	160L	1,825	115	305	245		2,650
17	705	2,645	1,030	160	130		4,690
18	700	3,430	475	255	240		5,100
19	375	4,555	1,175	355	285		6,745
22		4,160	560	480	165	5L	5,370
23		2,025	345	150	10L	5	2,535L
24		3,935	590	455	80	35H	5,095
25	HOLIDAY						
26		1,900	515	145	35	15	2,610
29		2,655	485	415	30		3,585
30		3,565	800	620H	15		5,000
31		5,280H	480	385	155		6,300
TOTAL	12,020	72,310	13,785	6,160	3,240	60	107,575

Open contracts Units of 1,000 bushels

Dec	86Dec	87Mar	87May	87Jul	87Sep	87Dec	TOTAL
1	4,625H	13,260L	5,375L	1,410	415L		25,085
2	4,345	13,620	5,465	1,430	435		25,295
3	3,905	13,685	5,485	1,430	420		24,925
4	3,350	13,540	5,425	1,335L	465		24,115L
5	3,260	14,260	5,375	1,375	500		24,770
8	3,010	14,855	5,500	1,545	570		25,480
9	2,825	15,000	5,685	1,570	670		25,750
10	2,600	15,415	5,935	1,785	820		26,555
11	2,030	15,335	6,230	1,885	1,005		26,485
12	1,795	15,660	6,415	2,030	1,130		27,030
15	1,075	15,210	6,510	2,110	1,255		26,160
16	970	15,425	6,505	2,265	1,385		26,550
17	590	15,750	6,870	2,310	1,390		26,910
18	190L	16,375	6,815	2,355	1,470		27,205
19		16,380	7,015	2,430	1,700		27,525
22		16,710H	7,140	2,535	1,755	5L	28,145
23		16,465	7,115	2,585	1,760	10	27,935
24		16,225	7,265	2,870	1,770	40	28,170
25	HOLIDAY						
26		15,975	7,375	2,970	1,785	45H	28,150
29		15,585	7,595	3,175	1,800	45	28,200
30		16,090	7,905	3,525	1,805	45	29,370
31		16,650	7,930H	3,805H	1,840H	45	30,270H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Soybean futures **Chicago Board of Trade**
Basic trading unit	5,000 bushels
Deliverable grade	No. 1 Yellow and substitutions at differentials established by the Exchange
Delivery points and differentials	Chicago at par and Toledo at an 8 cent per bushel discount
Delivery instrument	Registered warehouse receipts issued by warehouses approved by the Exchange
Price quotation	Cents and quarter cents per bushel
Minimum fluctuation	¼ cent per bushel ($12.50 per contract)
Daily price limit	30 cents per bushel ($1,500 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbol	S

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.32	5.31½	5.40¼	5.29	5.37	5.36½
3	5.34½		5.36¼	5.27½	5.29½	5.30
6	5.32	5.32½	5.34	5.28¼	5.33½	5.33
7	5.38	5.39	5.46 H	5.38	5.43	5.42
8	5.42	5.41½	5.44½	5.37¾	5.44	5.44½
9	5.42	5.42½	5.45¼	5.33½	5.44	
10	5.40½	5.40	5.40½	5.33	5.34	
13	5.30	5.29	5.30	5.20½	5.20½	
14	5.18	5.17½	5.25½	5.17½L	5.25	
15	5.30		5.37½	5.30	5.37½	
16	5.38½		5.39	5.34	5.34½	5.35
17	5.33½	5.33	5.37¼	5.31	5.33	
20	5.30½		5.41½	5.29	5.41½	
21	5.41		5.41	5.30½	5.31	5.30½
22	5.32		5.37	5.29½	5.32½	5.33
23						
24						
27						
28						
29						
30						
31						

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.42½	5.43	5.51¼	5.40	5.49	5.48
3	5.46	5.45	5.47½	5.37½	5.40½	5.41½
6	5.43½	5.42	5.45	5.38	5.44½	5.44
7	5.50½	5.49	5.57 H	5.49	5.53½	5.52
8	5.52	5.51½	5.55	5.48	5.55	5.54
9	5.51½	5.53	5.55½	5.43	5.54¼	5.53
10	5.50	5.48½	5.50½	5.43½	5.45	5.44
13	5.39	5.37½	5.39	5.30	5.30	5.30½
14	5.25½	5.27	5.36	5.25½L	5.36	5.35
15	5.40	5.41	5.48	5.40	5.46½	5.47
16	5.48½	5.47½	5.49	5.42	5.42	5.42¾
17	5.41	5.39½	5.45	5.38	5.39	5.40
20	5.37½	5.36	5.48	5.35½	5.46½	5.47½
21	5.47	5.46	5.47	5.35½	5.35½	5.36¼
22	5.37	5.38	5.42¼	5.35	5.40	5.41
23	5.40½	5.41½	5.43	5.36½	5.37½	5.37
24	5.39	5.39½	5.41¾	5.34	5.39	5.40½
27	5.41	5.40	5.42½	5.37½	5.39½	5.38½
28	5.39½	5.40½	5.42	5.37	5.40	5.41
29	5.41	5.40	5.41	5.37	5.38½	5.39¼
30	5.38¼	5.39	5.42¾	5.38¼	5.40¼	5.40¾
31	5.37	5.35	5.37	5.32	5.33½	5.32½

May 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.53½		5.61½	5.50¼	5.59	5.58½
3	5.56	5.55½	5.57½	5.48	5.50	5.51
6	5.53½	5.53	5.54¾	5.48¼	5.53¾	5.54
7	5.59½	5.60	5.66½H	5.59½	5.64	5.64¾
8	5.63½	5.62½	5.65½	5.58¾	5.65	
9	5.62	5.63	5.66½	5.55	5.65¼	5.65
10	5.62	5.61	5.62	5.55½	5.56¼	5.57
13	5.51	5.49½	5.51	5.42	5.42	5.42½
14	5.37	5.39	5.47½	5.37 L	5.46½	5.46¾
15	5.53	5.52	5.59¾	5.52	5.58¼	5.58½
16	5.60	5.61	5.61	5.53	5.53	5.53½
17	5.50½	5.51	5.56	5.48½	5.52	5.51
20	5.49	5.47	5.58	5.46	5.57	5.57½
21	5.57		5.57½	5.46	5.46¼	5.47
22	5.48½	5.48	5.52½	5.45½	5.51¼	5.50½
23	5.51	5.51½	5.53	5.47	5.47¼	5.47½
24	5.49	5.50	5.51¾	5.44	5.49	5.49½
27	5.50½	5.50	5.52½	5.47¾	5.48¾	5.48½
28	5.49½	5.50	5.51¾	5.47	5.50	5.50½
29	5.50¼	5.51	5.51	5.47	5.48½	5.48¼
30	5.48½	5.49	5.52¼	5.48¼	5.50	5.49¼
31	5.47	5.45¼	5.47	5.41½	5.42	5.43

July 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.62½	5.62	5.70	5.58¾	5.66½	5.68
3	5.65	5.64	5.65¼	5.56	5.58½	5.59
6	5.60½	5.61	5.62¾	5.56	5.61	5.61½
7	5.67½	5.66½	5.74½	5.66½	5.72	5.72½
8	5.72	5.71	5.75	5.68	5.74	5.75
9	5.71½		5.75¼H	5.65	5.74	5.74½
10	5.69½	5.69	5.71½	5.65½	5.66½	5.66
13	5.57	5.57½	5.57½	5.52½	5.52½	5.52¾
14	5.47½	5.47	5.56¾	5.47 L	5.56	5.56¼
15	5.61½	5.61	5.69	5.61	5.67	
16	5.70	5.69	5.70	5.62	5.62¼	5.62
17	5.60	5.59	5.64¾	5.57¾	5.58½	5.58¾
20	5.55		5.66½	5.54¼	5.65	5.66
21	5.65	5.65½	5.66	5.55¼	5.55¼	5.56
22	5.57		5.61½	5.54½	5.59¾	5.59½
23	5.58½		5.61½	5.55½	5.56	5.55¾
24	5.57		5.60	5.52½	5.57	5.58
27	5.59		5.60¾	5.56½	5.57½	5.57¼
28	5.58½	5.59	5.60	5.55½	5.58½	5.58¾
29	5.58½	5.59	5.59	5.55¼	5.57	
30	5.58	5.57	5.60½	5.56	5.58	
31	5.52	5.52½	5.54½	5.49½	5.51½	

August 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.61		5.69	5.59½	5.66	5.66½
3	5.63½		5.64½	5.56½	5.58	
6	5.57	5.56½	5.61½	5.55½	5.60	
7	5.67		5.72	5.67	5.70	
8	5.70½		5.72	5.67	5.72	
9	5.70½		5.72½H	5.64	5.70	
10	5.66½		5.66½	5.63½	5.63½	
13	5.54		5.54½	5.50	5.50	
14	5.46½		5.53	5.46 L	5.52	
15	5.61		5.65	5.60	5.63	
16	5.65½		5.65½	5.58	5.58	
17	5.55½		5.62½	5.55½	5.56	
20	5.52		5.64	5.52	5.62	
21	5.62		5.62	5.53	5.53	
22	5.54		5.57½	5.53	5.56½	
23	5.59		5.59	5.53	5.53	
24	5.50½	5.51	5.57½	5.50½	5.54½	
27	5.55		5.57½	5.54½	5.55	
28	5.56		5.56½	5.54½	5.56	5.56½
29	5.55		5.56	5.53½	5.54¾	
30	5.55	5.54½	5.58	5.54½	5.56½	
31	5.53		5.53	5.49	5.50	5.50½

September 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.48	-	5.51½	5.46	5.49	
3	5.46		5.48	5.41	5.41	
6	5.43		5.43	5.38	5.39½	
7	5.47		5.50½	5.47	5.47	
8	5.50		5.50	5.47	5.49	
9	5.47½	5.48	5.52 H	5.44	5.49	
10	5.46¼		5.47	5.45	5.45	
13	5.38		5.38½	5.31	5.31	
14	5.29		5.32	5.27 L	5.30	
15	5.38		5.43½	5.37	5.40	
16	5.44	5.44¼	5.44¼	5.38	5.39	5.38
17	5.36½		5.42	5.35½	5.36½	
20	5.35½		5.45	5.35	5.42	
21	5.40		5.40½	5.33½	5.33½	
22	5.32½		5.38½	5.32½	5.37	5.38
23	5.37½		5.39	5.35	5.35	
24	5.36		5.40	5.34	5.38	5.40
27	5.41½	5.42	5.42	5.39	5.39	
28	5.40		5.40¼	5.37½	5.37½	
29	5.39		5.39	5.37	5.37½	
30	5.40		5.42	5.38	5.38	
31	5.36		5.37½	5.34¼	5.34¼	

November 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.45	5.45½	5.50 H	5.43	5.47½	5.47
3	5.45	5.45½	5.46	5.38	5.38	
6	5.40½	5.40	5.40½	5.33½	5.37	5.37½
7	5.40	5.41	5.46½	5.40	5.42	5.42¼
8	5.42	5.43	5.45	5.41	5.44	5.45
9	5.42	5.41	5.45½	5.39½	5.44½	5.44
10	5.42½		5.43½	5.40½	5.41	
13	5.35		5.35½	5.26½	5.27	5.27½
14	5.20	5.21	5.26	5.20 L	5.25	5.25½
15	5.26		5.37½	5.26	5.35	5.34½
16	5.36		5.37	5.32	5.32	
17	5.30	5.30½	5.33½	5.29	5.30	5.30¾
20	5.28	5.28½	5.36½	5.27½	5.36	5.36½
21	5.35	5.35½	5.35½	5.27	5.27	5.28
22	5.26¾	5.26½	5.31½	5.26	5.30½	5.31
23	5.30½	5.31	5.32¾	5.28½	5.29½	5.30
24	5.32	5.31½	5.34	5.28½	5.33	5.33½
27	5.35		5.36½	5.33½	5.35	5.35¾
28	5.35	5.34½	5.35½	5.31½	5.34¾	5.35
29	5.34		5.34½	5.31½	5.34	
30	5.33	5.33¼	5.36	5.33	5.33	5.33¾
31	5.31½	5.32	5.33	5.29¼	5.29¾	

January 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.54		5.59 H	5.54	5.57	
3	5.53		5.54½	5.48½	5.49	
6	5.44½		5.48	5.44½	5.47½	
7	5.52		5.55½	5.52	5.54	
8	5.52½		5.56	5.51½	5.56	
9	5.53		5.55½	5.51	5.55	
10	5.52		5.53	5.50½	5.52	
13	5.44		5.44	5.37	5.37½	
14	5.31		5.36	5.30½L	5.36	
15	5.41½		5.46	5.41½	5.45	
16	5.44		5.44½	5.42	5.43	
17	5.41		5.43½	5.41	5.41	
20	5.38	5.37½	5.46	5.37½	5.46	
21	5.44		5.45	5.38	5.38	5.38½
22	5.36		5.41½	5.36	5.41½	5.41
23	5.41		5.42½	5.40	5.40½	
24	5.40		5.44	5.40	5.43½	
27	5.45		5.46½	5.45	5.46	
28	5.44¾		5.45	5.42½	5.45	
29	5.44¼		5.44½	5.41¾	5.44	
30	5.43	5.43½	5.46¼	5.43	5.44	
31	5.42		5.42½	5.40	5.40	

March 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	5.63		5.69 H	5.63	5.67	
3	5.63		5.64½	5.59	5.59	
6	5.58		5.58	5.54	5.57½	
7	5.60½		5.65	5.60½	5.64	
8	5.61½	5.62	5.66	5.61½	5.66	5.65
9	5.62		5.65½	5.61¼	5.65	
10	5.61		5.62½	5.61	5.62½	
13	5.54		5.54½	5.48½	5.48½	
14	5.41		5.46½	5.40 L	5.46½	
15	5.51	5.51½	5.57	~~5.51~~	5.56	
16	5.53½	5.54	5.54½	5.52½	5.53½	
17	5.51½		5.54	5.51½	5.52	
20	5.50		5.57	5.49	5.56½	5.57
21	5.53½		5.55	5.48	5.48	
22	5.47		5.52	5.47	5.52	
23	5.51		5.53	5.49½	5.50	
24	5.50		5.54	5.49½	5.54	
27	5.55		5.56½	5.55	5.56¼	
28	5.55½		5.56	5.53½	5.56	
29	5.54		5.54½	5.52½	5.54	
30	5.53		5.56	5.53	5.54	
31	5.51½		5.52½	5.49¾	5.49¾	

H = high L = low A = asked B = bid N = nominal

SOYBEANS

Volume of sales Units of 1,000 bushels

Jan	86Jan	86Mar	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	TOTAL
1	**HOLIDAY**									
2	55,080**H**	119,845	14,555	11,350	1,180	270	7,170	40	55	209,545
3	45,595	123,655	9,790	8,490	155	65**L**	5,590	60	10**L**	193,410
6	44,540	116,575	7,240**L**	9,295	170	330	8,845	50	55	187,100
7	36,360	175,775	16,860	19,915	385	670	13,620	45	35	263,665
8	32,835	131,960	17,625	14,975	525	260	6,680	300	45	205,205
9	32,175	220,385**H**	28,405	20,925**H**	730	355	9,760	185	55	312,975**H**
10	23,185	155,885	29,810**H**	17,340	655	225	7,925	50	50	235,125
13	16,975	136,765	28,165	19,830	80	300	12,455	215	225	215,010
14	13,520	136,790	19,410	20,665	410	455	13,950**H**	280	310	205,790
15	11,745	141,465	14,780	13,150	475	305	11,150	180	100	193,350
16	6,825	89,035	15,800	12,965	555	520	5,340	335	210	131,585
17	3,680	104,480	10,945	14,820	1,250	375	8,075	75	30	143,730
20	3,120	114,465	15,250	12,105	145	610	6,160	230	65	152,150
21	2,555	113,715	19,500	14,880	755	545	8,990	325	235	161,500
22	1,270**L**	100,650	12,920	9,865	855	900**H**	8,500	225	40	135,225
23		84,745	8,990	8,820	265	880	5,120**L**	535	295	109,650
24		99,990	13,350	11,690	160	165	7,510	15**L**	60	132,940
27		57,175	12,255	8,215	50**L**	100	8,645	35	15	86,490
28		56,990**L**	8,975	7,975	150	165	5,850	40	215	80,360**L**
29		64,355	10,390	5,905**L**	280	265	5,990	320	315**H**	87,820
30		78,325	13,415	8,255	65	420	9,130	590**H**	275	110,475
31		99,615	13,880	13,890	1,265**H**	130	9,255	475	230	138,740
TOTAL	329,460	2,522,640	342,310	285,320	10,560	8,310	185,710	4,605	2,925	3,691,840

Open contracts Units of 1,000 bushels

Jan	86Jan	86Mar	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	TOTAL
1	**HOLIDAY**									
2	41,790**H**	195,900	50,880	52,720	6,555**L**	6,005**L**	34,765**L**	995	860**L**	390,470
3	32,805	196,545	51,170	53,050	6,605	6,035	35,820	990	860	383,880
6	28,280	201,575	49,665**L**	52,295**L**	6,615	6,075	35,455	985	905	381,850
7	26,110	216,745**H**	51,955	52,630	6,660	6,290	36,040	985	940	398,355**H**
8	22,710	215,190	52,260	52,540	6,605	6,460	37,370	970**L**	975	395,080
9	19,120	212,120	54,950	56,365	6,845	6,305	37,210	1,115	1,005	395,035
10	14,070	197,380	57,725	59,205	7,315	6,405	36,800	1,125	1,040	381,065
13	13,130	190,300	62,410	61,510	7,320	6,425	37,790	1,280	1,215	381,380
14	10,745	186,005	62,750	63,195	7,465	6,730	37,930	1,200	1,415	377,435
15	7,875	182,345	62,305	62,735	7,245	6,745	38,400	1,305	1,485	370,440
16	6,260	181,775	63,025	63,725	7,275	7,080	38,840	1,590	1,540	371,110
17	4,600	180,620	62,430	63,405	7,620	7,325	39,260	1,545	1,565	368,370
20	3,035	184,675	62,920	62,040	7,615	7,335	39,325	1,650	1,600	370,195
21	1,275	174,665	65,185	62,605	7,840	7,710	39,865	1,600	1,795	362,540**L**
22	695**L**	175,875	65,280	62,760	8,015	8,220	40,780	1,630	1,775	365,030
23		173,760	65,990	63,495	7,920	8,340	41,310	1,670	2,040	364,525
24		178,820	67,125	64,150**H**	7,895	8,345	41,565	1,680	2,075	371,655
27		178,095	68,710	63,055	7,895	8,370	42,760	1,700	2,080	372,665
28		177,320	67,635	62,835	7,895	8,475	43,510	1,705	2,090	371,465
29		175,460	68,705	62,565	7,990	8,520	44,620	1,900	2,385	372,145
30		179,835	68,800	62,695	7,990	8,695**H**	46,795	2,420	2,660	379,890
31		171,340**L**	69,160**H**	61,925	8,685**H**	8,660	48,000**H**	2,620**H**	2,885**H**	373,275

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

March 1986

Feb	Open		High	Low	Close	
3	5.31½	5.30¾	5.32	5.27½	5.27¾	5.27½
4	5.24½	5.26	5.29¾	5.24½	5.28½	5.28
5	5.31¼	5.33	5.35½	5.31¼	5.35	5.35½
6	5.36	5.35	5.36	5.29¾	5.31¾	5.31¼
7	5.31	5.30½	5.35½	5.29¼	5.30½	5.31
10	5.31	5.31½	5.33	5.29¼	5.33	5.32½
11	5.32	5.31	5.37 **H**	5.29¼	5.32¼	5.31¾
12	5.32	5.31	5.33½	5.23	5.23	5.24
13	5.23	5.24¼	5.27¾	5.23	5.27	5.27¾
14	5.27	5.27½	5.28½	5.26	5.26¾	5.27¼
17	**HOLIDAY**					
18	5.26	5.25	5.28¾	5.24¾	5.25	5.25½
19	5.28	5.27½	5.28¾	5.20½	5.21	5.21½
20	5.21	5.20	5.22½	5.16½ **L**	5.18¼	5.19
21	5.19½	5.19	5.25¼	5.18½	5.24½	5.25
24	5.25½	5.24¾	5.26½	5.22¾	5.23½	5.24½
25	5.25	5.24	5.25	5.21¼	5.21¼	5.21½
26	5.21½	5.21	5.23	5.19¾	5.19¾	5.20½
27	5.23½	5.24	5.25¾	5.23¼	5.25	5.25½
28	5.25	5.25½	5.27½	5.22¾	5.27¼	5.26¾

May 1986

Feb	Open		High	Low	Close	
3	5.40	5.39½	5.41	5.37	5.37½	5.37
4	5.34	5.33	5.38½	5.33	5.37¼	5.37¾
5	5.40	5.41	5.44	5.40	5.43	5.43¾
6	5.45	5.44	5.45 **H**	5.38½	5.40½	5.40¼
7	5.39		5.43½	5.38	5.38½	5.38¼
10	5.39½	5.40	5.41	5.37½	5.40¾	5.41
11	5.40	5.38½	5.44¼	5.37½	5.39½	5.40½
12	5.40½	5.39½	5.41	5.31½	5.32	5.31½
13	5.31	5.31½	5.35	5.31	5.34	5.34½
14	5.35	5.34¼	5.35¾	5.32¾	5.33¾	5.34
17	**HOLIDAY**					
18	5.32	5.33	5.36	5.31¾	5.32½	5.32¼
19	5.34	5.34½	5.36¼	5.28	5.28½	5.28
20	5.29	5.28	5.29½	5.23¼ **L**	5.24½	5.25
21	5.25½	5.26½	5.30	5.24¾	5.30	5.29
24	5.30	5.29½	5.30	5.26	5.26½	5.27¼
25	5.27½	5.28½	5.29¼	5.25	5.25	5.25½
26	5.24	5.25	5.27½	5.24	5.24½	5.25
27	5.28	5.29	5.30¾	5.26	5.28½	5.29½
28	5.28½	5.29	5.30	5.26½	5.30	5.29½

July 1986

Feb	Open		High	Low	Close	
3	5.49	5.49½	5.49½	5.45½	5.45½	
4	5.43	5.42½	5.45¾	5.42½	5.44½	
5	5.48½	5.49	5.52 **H**	5.48½	5.51	5.51¾
6	5.51½		5.51¾	5.46½	5.48	
7	5.47½	5.47	5.51	5.45¼	5.46	5.45¾
10	5.46½		5.48	5.44¾	5.47¾	5.48
11	5.47	5.46½	5.52	5.44½	5.47½	5.47¼
12	5.48		5.48¾	5.39	5.40	5.39
13	5.39½	5.40	5.43	5.38½	5.42½	5.43
14	5.42	5.41½	5.43	5.40¼	5.41	5.40½
17	**HOLIDAY**					
18	5.39¾		5.42½	5.39	5.39½	5.39¼
19	5.41½	5.42	5.44	5.36½	5.36¾	5.36½
20	5.36½	5.36	5.36½	5.30½	5.32	5.32½
21	5.32½	5.33	5.36½	5.31½	5.35¼	5.35¾
24	5.36	5.36½	5.36½	5.32	5.32	5.33
25	5.33½		5.34¾	5.30½	5.31	5.30½
26	5.30		5.32½	5.29 **L**	5.30	5.29
27	5.32	5.32½	5.34¾	5.29	5.32½	5.33
28	5.33½	5.33	5.33½	5.29¾	5.32½	5.32

August 1986

Feb	Open		High	Low	Close	
3	5.46		5.47½	5.44½	5.45	5.44½
4	5.43		5.44	5.41½	5.43	
5	5.48		5.50 **H**	5.48	5.50	5.49½
6	5.50		5.50	5.45	5.46	
7	5.44½		5.48½	5.43½	5.43½	
10	5.43¾		5.46	5.43¾	5.46	
11	5.43		5.49¼	5.43	5.45	
12	5.44½		5.46½	5.36½	5.36½	5.37
13	5.38		5.40	5.36½	5.39½	
14	5.39½		5.40½	5.37½	5.37½	
17	**HOLIDAY**					
18	5.38		5.40½	5.36½	5.36½	
19	5.40½	5.40¼	5.41½	5.35	5.35	
20	5.35		5.35	5.29	5.30	
21	5.31	5.31½	5.34	5.28¾	5.33½	5.34
24	5.34		5.34	5.31	5.32	5.32½
25	5.32½		5.32½	5.29	5.29½	5.29
26	5.29½		5.30	5.27 **L**	5.28	
27	5.32½		5.34	5.27	5.30	
28	5.31		5.31	5.28½	5.29½	5.30

September 1986

Feb	Open		High	Low	Close	
3	5.31		5.31	5.29	5.29	
4	5.28		5.29	5.27	5.27	
5	5.33		5.33 **H**	5.31	5.31	
6	5.31½		5.31½	5.28½	5.28½	
7	5.28		5.31	5.27½	5.27½	
10	5.27¼		5.29	5.27¼	5.29	
11	5.27½		5.31	5.26½	5.27	
12	5.27		5.27	5.20	5.20	
13	5.21		5.22	5.19	5.20	
14	5.20½		5.21	5.16	5.16	
17	**HOLIDAY**					
18	5.17½		5.20	5.16	5.16½	5.16¾
19	5.20		5.22¾	5.16	5.16	
20	5.17¼		5.17¼	5.12½	5.13¼	
21	5.14	5.14½	5.16½	5.14	5.16	
24	5.16½	5.16	5.19¾	5.15½	5.17	
25	5.18½		5.18½	5.13½	5.13½	
26	5.14		5.15½	5.13½	5.13½	
27	5.16		5.18	5.12 **L**	5.14½	5.14
28	5.15½	5.16	5.16	5.13	5.14½	

November 1986

Feb	Open		High	Low	Close	
3	5.28½	5.28	5.29 **H**	5.25	5.25	5.25½
4	5.24½	5.24	5.25½	5.21½	5.22	5.21¾
5	5.24	5.24½	5.26½	5.24	5.25½	5.26
6	5.26	5.26¼	5.26½	5.24	5.24	5.24¼
7	5.24½	5.24	5.26½	5.22½	5.22½	5.23
10	5.22½		5.23¾	5.21¼	5.23½	5.23¼
11	5.21½	5.22	5.24½	5.20¼	5.21¾	5.22½
12	5.21¾	5.22¼	5.23	5.15	5.15	5.15½
13	5.16	5.16¼	5.16½	5.12	5.14¾	5.15¼
14	5.14¾		5.15	5.09½	5.10	5.10½
17	**HOLIDAY**					
18	5.10	5.09½	5.13	5.08½	5.10	5.10¼
19	5.12½	5.13	5.16	5.11	5.11	5.11½
20	5.11		5.11½	5.07	5.08	5.08¼
21	5.10		5.11	5.07½	5.10½	5.10
24	5.11		5.13¾	5.09	5.11¼	5.12
25	5.12	5.12¼	5.12½	5.08	5.08¼	5.08
26	5.08¼	5.08	5.10	5.07½	5.07½	5.08
27	5.09½	5.10	5.11½	5.05¼ **L**	5.08½	5.09
28	5.09	5.09½	5.10½	5.06¾	5.10¼	5.10½

January 1987

Feb	Open		High	Low	Close	
3	5.37½		5.38 **H**	5.35½	5.35½	
4	5.34¼		5.36	5.31¾	5.32¾	
5	5.34½		5.36½	5.34½	5.36¼	
6	5.35¾		5.36½	5.34	5.34	5.34½
7	5.34½	5.34¼	5.36½	5.33¼	5.33¼	
10	5.32		5.34	5.31¾	5.34	
11	5.31		5.34½	5.30½	5.33	
12	5.31¼		5.31½	5.25	5.25	5.25½
13	5.26¼	5.26	5.26¾	5.24	5.25¼	
14	5.24½		5.24¾	5.19½	5.20½	5.21
17	**HOLIDAY**					
18	5.20½		5.23¾	5.19	5.20¾	5.20½
19	5.22½		5.25	5.20½	5.20½	5.21
20	5.21		5.21¼	5.17¾	5.17¾	
21	5.18		5.20½	5.18	5.20½	
24	5.19¾		5.23¼	5.19¾	5.22	
25	5.21½		5.21½	5.18¼	5.18¼	
26	5.17½		5.19¾	5.17½	5.17½	
27	5.19¾	5.20	5.21½	5.16 **L**	5.19½	
28	5.19¾	5.19¼	5.21	5.17¼	5.21	

March 1987

Feb	Open		High	Low	Close	
3	5.48½		5.48½ **H**	5.45½	5.46	
4	5.44		5.46	5.42½	5.42¾	
5	5.45		5.47	5.45	5.47	
6	5.46		5.46¾	5.44¼	5.44¼	
7	5.43¾		5.46½	5.43	5.43	
10	5.42½	5.42¾	5.44½	5.42	5.44½	
11	5.41		5.44¾	5.41	5.43½	
12	5.41		5.43	5.36½	5.36½	
13	5.36½		5.36½	5.34	5.36	
14	5.34½		5.35	5.30½	5.32	
17	**HOLIDAY**					
18	5.29		5.33½	5.29	5.32	
19	5.32½		5.36	5.32	5.32½	
20	5.31½		5.31½	5.29	5.29	
21	5.28½		5.31½	5.28½	5.31½	
24	5.30¼		5.33¼	5.30	5.32	
25	5.32	5.32½	5.32½	5.28	5.28	
26	5.27½		5.29¾	5.27½	5.28	
27	5.30		5.31	5.27 **L**	5.29½	
28	5.28½		5.31	5.27½	5.31	

May 1987

Feb	Open		High	Low	Close	
3	5.56		5.56 **H**	5.54	5.54	
4	5.51½		5.53½	5.50	5.51	
5					5.54 **N**	
6					5.51 **N**	
7	5.50		5.52½	5.50	5.51	
10					5.52 **N**	
11	5.52		5.52	5.51	5.51	
12					5.44 **N**	
13					5.43½ **N**	
14	5.42		5.42	5.38	5.39	
17	**HOLIDAY**					
18	5.38		5.39	5.38	5.39	
19	5.43		5.43	5.40	5.40	
20					5.36 **N**	
21	5.36		5.39	5.36 **L**	5.39	
24					5.38 **B**	5.39 **A**
25	5.39		5.39	5.36	5.36	
26	5.36		5.37	5.36	5.37	
27					5.38½ **N**	
28					5.39½ **N**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Volume of sales Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	TOTAL
3	71,695	15,260	11,895	215	110	9,340	390	135	5L	109,045
4	88,320	25,410	16,035	390	50L	8,800	290	225	20	139,540
5	75,355	18,310	11,575	675	75	9,440	75	15L		115,520
6	69,185	9,610L	8,825	245	140	7,005	380	265		95,655
7	79,965	19,960	9,595	530	360	8,580	320	255	10	119,575
10	39,865L	15,310	10,470	70L	125	3,795L	80	45		69,760L
11	90,220	26,175	18,175	670	575	10,345	105	60	5	146,330
12	95,675H	25,045	15,095	480	625	11,520	85	45		148,570
13	73,105	27,945	17,915	725	280	15,420	775	15		136,180
14	41,535	13,495	13,225	1,020	530	18,245H	870	130	40H	89,090
17	HOLIDAY									
18	46,715	16,745	8,205L	420	510	10,795	900	115	5	84,410
19	74,525	26,930	20,150	1,990	995H	11,835	555	60	5	137,045
20	80,085	45,045	23,385	295	335	12,040	690	125		162,000
21	67,125	39,210	16,910	2,225H	175	8,215	520	435H	10	134,825
24	64,715	47,690	20,750	1,585	450	11,695	10L	325		147,220
25	48,085	45,950	20,090	755	310	9,890	85	385	5	125,555
26	48,740	60,715	22,305	2,060	755	7,450	1,450H	105	15	143,595
27	72,915	93,110H	27,305	1,705	125	12,270	715	40		208,185H
28	59,290	73,180	28,525H	1,685	325	9,160	95	45		172,305
TOTAL	1,287,115	645,095	320,430	17,740	6,850	195,840	8,390	2,825	120	2,484,405

Open contracts Units of 1,000 bushels

Feb	86Mar	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	TOTAL
3	168,910H	71,800L	64,215	8,745	8,670	49,400L	2,685L	3,000L	5L	377,430
4	165,185	73,710	64,990	8,560	8,660L	51,275	2,965	3,220	25	378,590
5	166,960	78,610	65,485	8,410	8,670	52,325	2,940	3,235	25	386,680H
6	160,540	79,135	65,985	8,575	8,670	53,905	3,240	3,500	25	383,575
7	155,570	80,515	64,515	8,565	8,735	54,675	3,460	3,755	30	379,820
10	145,585	79,275	63,560L	8,580	8,845	55,195	3,440	3,765	30	368,275
11	144,215	80,860	66,070	8,465	8,990	55,365	3,485	3,755	35	371,240
12	140,760	83,755	68,505	8,405	9,045	56,975	3,495	3,760	35	374,735
13	133,005	87,425	68,105	8,275L	9,075	57,665	3,055	3,770	35	370,410
14	128,175	88,730	67,820	8,310	9,090	57,860	2,905	3,745	70	366,705
17	HOLIDAY									
18	123,620	91,180	68,400	8,290	9,155	57,700	3,060	3,795	75	365,275
19	113,005	90,200	70,095	9,385	9,865	59,335	2,940	3,805	80	360,710L
20	113,695	99,000	73,965	9,435	9,885	61,960	2,935	3,885	80	374,840
21	105,820	105,160	73,720	10,355	9,885	63,100	2,840	3,915	80	374,875
24	96,120	116,995	72,915	10,920	9,995	63,760	2,845	4,225	80	377,855
25	86,210	123,150	77,210	11,145	10,020	65,185	2,895	4,410	85	380,310
26	79,970	126,955	78,930	11,430	10,185	66,195	3,630	4,450	100H	381,845
27	71,170	134,245	77,800	11,775H	10,210	68,930	3,785	4,475	100	382,490
28	56,865L	140,240H	80,375H	11,300	10,215H	69,130H	3,810H	4,490H	100	376,525

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

March 1986

Mar	Open		High	Low	Close	
3	5.27½	5.27	5.27½	5.25 L	5.25½	5.26
4	5.27½	5.27	5.33¼	5.27	5.32¼	5.32¾
5	5.30½	5.30	5.32½	5.29	5.31¼	5.31½
6	5.33½	5.34	5.37	5.32¾	5.36	5.37
7	5.35½	5.36	5.36	5.31¼	5.32½	
10	5.31		5.36¼	5.30	5.36	5.36¼
11	5.36		5.36	5.32¾	5.34	5.33¾
12	5.33½	5.33¼	5.38	5.33¼	5.37¾	5.37
13	5.38	5.39	5.39¼H	5.36¼	5.37½	5.38
14	5.39		5.39¼	5.37½	5.37½	
17	5.38	5.37¾	5.39	5.37	5.37	
18	5.38½	5.39	5.39¼	5.37	5.39¼	
19	5.37		5.38	5.28	5.28	
20						
21						
24						
25						
26						
27						
28	HOLIDAY					
31						

May 1986

Mar	Open		High	Low	Close	
3	5.29½	5.28½	5.29¾	5.27¼L	5.27½	5.27¾
4	5.29	5.30¼	5.35¾	5.28¾	5.34¾	5.34¼
5	5.31½	5.32	5.34¼	5.30	5.32½	5.33¼
6	5.34½	5.35	5.38½	5.33¾	5.37¾	5.38½
7	5.37¾	5.36½	5.38	5.33	5.34	5.33½
10	5.31	5.32	5.37¼	5.31	5.36¾	5.36½
11	5.37	5.35¾	5.37¾	5.34	5.34½	5.35
12	5.34½	5.35½	5.39¾	5.34½	5.39¾	5.39
13	5.41	5.39½	5.41	5.36	5.37½	5.37
14	5.38½	5.39	5.39½	5.37	5.37¾	5.37
17	5.38	5.39	5.40½	5.37½	5.38½	5.38
18	5.39½	5.39	5.40¾	5.38¼	5.40¾	5.40
19	5.38	5.37½	5.41¼	5.34¾	5.37½	5.37
20	5.38	5.37½	5.38½	5.32	5.32¾	5.33½
21	5.32	5.32½	5.36	5.32	5.34¾	5.34¼
24	5.32	5.33	5.34	5.31	5.32½	5.32
25	5.31	5.30½	5.34½	5.28½	5.34¼	5.34
26	5.35	5.35½	5.36½	5.34	5.36¼	5.35½
27	5.36	5.36¾	5.36¾	5.34¼	5.34¾	5.35½
28	HOLIDAY					
31	5.34½	5.33½	5.48 H	5.33½	5.42	5.41

July 1986

Mar	Open		High	Low	Close	
3	5.32	5.31½	5.32	5.30	5.30¼	5.30¾
4	5.31½	5.32	5.38	5.31½	5.37	5.37½
5	5.36	5.35	5.37¼	5.33¼	5.36	5.36½
6	5.37½	5.38	5.42½	5.37¼	5.42½	5.42
7	5.42	5.41½	5.42¾	5.36¼	5.37½	5.38
10	5.37	5.35¾	5.41	5.35¼	5.40½	5.40
11	5.40		5.41½	5.38¼	5.38¾	5.39
12	5.39½	5.39	5.44	5.39	5.43¾	5.43½
13	5.44	5.43½	5.45	5.40	5.40¼	5.40½
14	5.41½	5.42	5.42½	5.40	5.40½	5.40
17	5.41½	5.41	5.43	5.40¼	5.40¾	5.41
18	5.42	5.41½	5.44	5.41½	5.44	5.43¾
19	5.42	5.40	5.44½	5.38¼	5.41½	5.41
20	5.42	5.41½	5.42	5.35	5.36½	5.36
21	5.35½	5.35¼	5.37¼	5.33½	5.35	5.35½
24	5.32	5.33	5.34	5.31	5.31½	5.31
25	5.30	5.30½	5.33½	5.28 L	5.33½	5.33
26	5.33	5.34	5.37	5.33	5.37	5.36½
27	5.37	5.36½	5.37½	5.34	5.34½	5.34¾
28	HOLIDAY					
31	5.33½	5.33	5.48½H	5.32¼	5.42	5.41½

August 1986

Mar	Open		High	Low	Close	
3	5.30½	5.30	5.30½	5.28	5.28	
4	5.29		5.35	5.29	5.33½	
5	5.33¼		5.35	5.32	5.33	
6	5.33½	5.34	5.39½	5.33½	5.39½	
7	5.40		5.41	5.35½	5.35½	5.36
10	5.34		5.39½	5.34	5.38½	
11	5.39		5.39¾	5.37	5.38	
12	5.38½		5.42½	5.37¾	5.42	
13	5.42¼	5.42½	5.44	5.39½	5.39½	
14	5.39½		5.40½	5.38	5.38	
17	5.40½		5.41¼	5.39	5.39	
18	5.40½		5.42	5.40¼	5.41¾	
19	5.39½		5.42½	5.36½	5.39	5.38½
20	5.39½	5.39¼	5.39½	5.33¾	5.34¼	
21	5.33		5.35	5.31½	5.33	5.33¼
24	5.32		5.32	5.29	5.29½	
25	5.28½	5.29	5.31	5.26 L	5.31	
26	5.32½		5.36	5.31	5.35½	
27	5.36½	5.37	5.37	5.32	5.32	5.32½
28	HOLIDAY					
31	5.32		5.45 H	5.31¾	5.40½	

September 1986

Mar	Open		High	Low	Close	
3	5.15	5.15½	5.15½	5.12 L	5.12	
4	5.13		5.16½	5.13	5.14	
5	5.15½		5.18	5.14	5.16	
6	5.18		5.22	5.18	5.22	
7	5.22½		5.23	5.19	5.19½	
10	5.19½		5.23½	5.19½	5.23	
11	5.24¼		5.26½	5.23½	5.24	
12	5.25		5.31¼H	5.25	5.30	
13	5.29		5.31	5.26	5.26	
14	5.28½		5.28½	5.25	5.25	
17	5.26	5.27	5.30¼	5.26	5.28	
18	5.29		5.30	5.29	5.29½	
19	5.26½	5.26	5.28½	5.23½	5.25½	
20	5.26		5.26	5.19	5.19½	
21	5.18		5.19½	5.15½	5.17	
24	5.14½		5.17½	5.14½	5.15¼	
25	5.14½	5.15	5.17	5.13½	5.16½	
26	5.18		5.22½	5.18	5.21½	
27	5.22¼		5.22¼	5.18½	5.18½	
28	HOLIDAY					
31	5.22½		5.29	5.22½	5.25½	

November 1986

Mar	Open		High	Low	Close	
3	5.09	5.09½	5.10	5.07½	5.07½	5.08
4	5.08		5.11¼	5.07¼L	5.09½	5.10
5	5.09½		5.13	5.09½	5.11½	5.12¼
6	5.13	5.13½	5.17½	5.12½	5.17¼	5.17½
7	5.17½		5.19	5.14	5.15½	5.16
10	5.14½	5.14	5.18¾	5.13¼	5.18½	5.18¼
11	5.18¾	5.18½	5.23	5.18¼	5.20¾	5.21
12	5.22	5.22½	5.27¼	5.21½	5.26½	5.26
13	5.26	5.25½	5.26¼	5.21¼	5.22	5.21¼
14	5.23	5.22¾	5.23½	5.21¼	5.21½	5.21¼
17	5.22½	5.23	5.27	5.22¼	5.25	
18	5.26	5.26½	5.27½	5.25	5.27	5.27½
19	5.23	5.22½	5.24¼	5.19¾	5.22	5.21½
20	5.20	5.19½	5.22	5.14	5.15¼	5.15½
21	5.14	5.14½	5.14¾	5.11½	5.12¼	5.12¾
24	5.10	5.10½	5.13¾	5.09¾	5.11	5.11½
25	5.10½	5.11	5.13	5.09¾	5.12¾	5.13
26	5.15	5.14½	5.18¾	5.13½	5.18¼	5.18½
27	5.18½		5.18½	5.15	5.15	5.15½
28	HOLIDAY					
31	5.13	5.12½	5.28 H	5.12½	5.22	5.21¾

January 1987

Mar	Open		High	Low	Close	
3	5.18		5.18¼	5.17¾	5.17¾	
4	5.17¾		5.20½	5.17½L	5.20½	
5	5.19¼		5.22¼	5.19¼	5.22¼	
6	5.23½		5.26½	5.23½	5.26½	
7	5.26¾		5.28¼	5.24½	5.26	
10	5.24		5.28½	5.24	5.28½	
11	5.27¾		5.32	5.27¾	5.31	
12	5.32		5.36½	5.31½	5.36½	
13	5.34½		5.35¾	5.32	5.32	
14	5.32½		5.32½	5.31	5.31½	
17	5.31½	5.31	5.36	5.31	5.33¾	
18	5.35¼	5.35	5.36¾H	5.34	5.36¾	
19	5.33		5.33½	5.30	5.31½	
20	5.29¾		5.31½	5.24	5.24¾	5.25
21	5.23		5.23¾	5.21	5.22	
24	5.19		5.22¾	5.19	5.20¼	5.20
25	5.19¼		5.22¼	5.19	5.21	
26	5.23		5.27¾	5.23	5.27½	
27	5.26½		5.26½	5.24	5.24¼	
28	HOLIDAY					
31	5.23		5.35	5.23	5.31¼	

March 1987

Mar	Open		High	Low	Close	
3	5.29		5.29	5.27¾	5.27¾	
4	5.27¾		5.30½	5.27½L	5.30½	
5	5.29½		5.32½	5.29	5.32	
6	5.32½		5.36½	5.32¼	5.36	
7	5.36¼		5.38	5.34½	5.35¼	
10	5.33¼		5.38½	5.33¼	5.38½	
11	5.38	5.38¼	5.42	5.38	5.41	
12	5.42		5.46½	5.41½	5.46½	
13	5.44½	5.44¼	5.45½	5.42	5.42	
14	5.42		5.42½	5.41	5.41	
17	5.41½		5.46	5.41½	5.45	
18	5.44½	5.45	5.47 H	5.44½	5.47	
19	5.40½		5.42¾	5.39¼	5.41½	
20	5.39		5.41	5.33½	5.34½	
21	5.33		5.33¾	5.31	5.31½	
24	5.30		5.31½	5.29½	5.30	
25	5.28½		5.32¼	5.28	5.32¼	
26	5.33		5.38	5.33	5.37	5.38
27	5.37½		5.37½	5.33½	5.33½	
28	HOLIDAY					
31	5.32		5.44½	5.32	5.40½	

May 1987

Mar	Open		High	Low	Close	
3					5.37¾N	
4					5.38½N	
5	5.40		5.40	5.38	5.39½	
6	5.40		5.44	5.40	5.44	
7	5.45		5.45	5.43	5.43½	
10	5.40½		5.46½	5.40½	5.46½	
11	5.47		5.49½	5.47	5.49½	
12	5.50		5.54 H	5.50	5.54	
13	5.53		5.53	5.50½	5.50½	
14					5.49 N	
17	5.50		5.53	5.50	5.53	
18	5.52		5.53¾	5.51½	5.53¾	
19	5.49		5.49½	5.47	5.49½	
20	5.48½		5.49	5.43	5.43	
21	5.40½		5.40½	5.39	5.40	
24	5.38		5.38	5.37	5.37	
25	5.36½		5.40	5.35½L	5.40	
26	5.40	5.40½	5.45	5.40	5.45	
27	5.41		5.41	5.40	5.40	
28	HOLIDAY					
31	5.38½		5.50	5.38½	5.45	5.44½

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

July 1987

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24	5.41½	5.41½	5.41½	5.41½
25	5.42	5.44½	5.41 **L**	5.44½
26	5.45	5.50 **H**	5.45	5.50
27	5.49	5.49	5.47½	5.47½
28	**HOLIDAY**			
31				5.51½**N**

Volume of sales Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	TOTAL
3	33,485	56,650	18,500	480	235	4,575**L**	35**L**	270			114,230
4	40,820**H**	133,920	38,700	1,840	700	15,430	175	150			231,735
5	28,105	92,630	27,610	1,340	1,805	14,625	155	185	45		166,500
6	14,335	87,995	25,740	1,330	345	14,355	795	580	35		145,510
7	11,635	74,875	28,800	1,400	600	12,380	655	515	10**L**		130,870
10	16,260	60,725	15,320	900	80**L**	7,100	50	35**L**	20		100,490
11	10,590	51,235	22,745	1,495	1,205	18,285	310	360	10		106,235
12	7,640	59,560	30,570	1,320	2,460	19,835	315	410	40		122,150
13	7,700	66,230	23,850	1,760	170	11,565	450	420	20		112,185
14	5,560	35,785**L**	11,620**L**	255**L**	2,265	9,520	2,100	860			67,965**L**
17	3,605	45,095	13,670	955	440	10,935	440	575	30		75,745
18	3,370**L**	44,455	17,210	570	775	11,995	600	40	25		79,040
19	4,690	89,085	35,035	1,250	3,560**H**	25,550	210	125	10		159,515
20		63,605	28,985	2,885	1,295	21,570	2,710**H**	2,020**H**	20		123,090
21		37,405	17,745	2,300	655	15,195	295	260	135		73,990
24		40,305	24,510	3,035	595	14,620	780	295	10	10**L**	84,160
25		60,180	34,460	4,025	330	8,270	1,000	75	200**H**	10	108,550
26		48,005	33,025	5,865	525	18,625	525	435	25	50**H**	107,080
27		40,970	27,030	6,645**H**	905	8,440	800	250	50	10	85,100
28	**HOLIDAY**										
31		134,585**H**	71,205**H**	3,710	1,140	28,995**H**	620	385	55		240,695**H**
TOTAL	187,795	1,323,295	546,330	43,380	20,085	291,865	13,020	8,245	740	80	2,434,835

Open contracts Units of 1,000 bushels

Mar	86Mar	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	TOTAL
3	48,845**H**	140,080	81,885**L**	11,235	10,305	69,640**L**	3,820**L**	4,670**L**	100**L**		370,580
4	40,070	148,145	86,335	11,200**L**	10,065**L**	71,030	3,975	4,730	100		375,650
5	35,770	152,215	91,015	11,515	10,360	72,830	4,105	4,770	140		382,720
6	30,045	152,835**H**	92,825	11,540	10,475	73,755	4,570	4,880	150		381,075
7	27,070	151,200	93,560	11,965	10,430	75,475	4,725	5,190	160		379,775
10	24,560	151,590	92,930	12,065	10,450	75,115	4,690	5,195	180		376,775
11	18,250	152,465	95,305	12,545	10,585	78,880	4,700	5,080	190		378,000
12	15,725	150,870	97,635	12,595	11,630	79,150	4,755	4,855	200		377,415
13	10,735	150,310	99,910	12,190	11,665	80,380	4,935	4,705	210		375,040
14	7,110	150,480	102,275	12,160	12,010	80,890	5,165	4,935	210		375,235
17	5,145	147,770	103,150	11,960	11,955	82,400	5,370	5,015	230		372,995
18	2,830	145,780	102,840	11,825	12,270	81,310	5,675	5,040	245		367,815
19	2,360	142,865	106,925	12,150	12,100	88,215	5,615	5,055	245		375,530
20	20**L**	137,460	105,770	12,385	12,245	85,455	5,460	5,490	255		364,540
21		137,905	105,235	13,095	12,230	83,535	5,660	5,575	280		363,515**L**
24		136,605	108,145	13,075	12,340	85,490	5,900	5,660	280	5**L**	367,500
25		131,445	114,165	15,240	12,340	86,670	6,280	5,685	405	15	372,245
26		129,860	115,240	16,610	12,610	87,400	6,475	5,715	395	50	374,375
27		127,960**L**	110,900	17,845	13,070	86,570	6,750	5,735	405	60**H**	369,315
28	**HOLIDAY**										
31		135,405	115,820**H**	18,925**H**	13,320**H**	88,765**H**	6,820**H**	5,895**H**	435**H**	60	385,445**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

May 1986

Apr	Open		High	Low	Close	
1	5.43	5.41½	5.45	5.38½	5.43½	5.42½
2	5.42	5.41	5.43¾	5.38	5.38	5.39
3	5.38	5.37	5.38½	5.25	5.25½	5.26½
4	5.28	5.29	5.29	5.21½	5.22½	5.23½
7	5.23½	5.25	5.27½	5.23½	5.27	5.26¼
8	5.29	5.29½	5.29½	5.26¼	5.29	5.28½
9	5.28	5.27½	5.28	5.20¾	5.22½	5.23½
10	5.24½	5.25	5.29¼	5.21½	5.25	5.24½
11	5.24	5.24½	5.26½	5.22¾	5.24½	5.24¼
14	5.24	5.24½	5.25¼	5.21½	5.24½	5.24¾
15	5.24	5.24½	5.26¼	5.23¾	5.25¾	5.25½
16	5.26	5.27½	5.27½	5.21½	5.22¼	5.22¾
17	5.22	5.22½	5.25¼	5.19½L	5.24½	5.25
18	5.25½	5.25	5.26¼	5.23¼	5.25	5.25¼
21	5.24½	5.25	5.26	5.23	5.25¾	5.25½
22	5.25½	5.25¾	5.30¾	5.25½	5.27	5.26
23	5.28	5.27½	5.28	5.25¼	5.26¼	5.26½
24	5.26½	5.26	5.28½	5.24¾	5.27	5.27½
25	5.27½	5.28	5.28¼	5.26	5.27	5.26½
28	5.26	5.25½	5.27½	5.25	5.27¼	5.27½
29	5.28½	5.29	5.38	5.28½	5.34	5.33
30	5.35	5.35½	5.63 H	5.33	5.44½	5.43½

July 1986

Apr	Open		High	Low	Close	
1	5.42½	5.43	5.45½	5.39½	5.45	5.44
2	5.44	5.43	5.44¼	5.39	5.39¾	5.39¼
3	5.38	5.37½	5.38¾	5.25¼	5.25¼	5.26
4	5.26½	5.27	5.27½	5.20½	5.21	5.22
7	5.23½	5.23	5.26	5.22½	5.25¼	5.24¾
8	5.28	5.28½	5.28½	5.24	5.27	5.26½
9	5.25½	5.25	5.25½	5.17½	5.19½	5.20½
10	5.21	5.21½	5.27¼	5.18½	5.22½	5.23
11	5.22	5.22½	5.24½	5.20	5.21	5.21¼
14	5.20½	5.21½	5.22¾	5.19¼	5.22¼	5.22
15	5.22½	5.21½	5.23½	5.21¼	5.22½	5.22¾
16	5.25	5.25½	5.25½	5.17½	5.19	5.18¼
17	5.18	5.18½	5.22	5.15¼L	5.21½	5.22
18	5.21½	5.21	5.23	5.19¾	5.21¾	5.21¼
21	5.20½	5.21	5.21¾	5.18½	5.21½	5.21
22	5.21½	5.21	5.28	5.20¾	5.25	5.24
23	5.26	5.24½	5.26	5.21¾	5.23¾	5.23¼
24	5.23	5.22½	5.24	5.21	5.22¾	5.22½
25	5.23¾	5.23¼	5.24½	5.21¾	5.22½	5.23
28	5.22	5.21½	5.25	5.21	5.25	5.24½
29	5.25	5.26½	5.38½	5.25	5.35	5.32
30	5.36½	5.35	5.63½H	5.33½	5.52	5.50

August 1986

Apr	Open		High	Low	Close	
1	5.40½		5.45	5.39½	5.43½	
2	5.41		5.43	5.38	5.38¼	
3	5.36½	5.36¼	5.37	5.25	5.25	
4	5.26	5.26¼	5.26¼	5.20	5.20	
7	5.22	5.21½	5.24½	5.21¼	5.23¼	
8	5.25½		5.26½	5.23	5.26	
9	5.22		5.22¼	5.17	5.19	5.19¼
10	5.19½		5.26	5.17½	5.21¼	5.21
11	5.20¾		5.23	5.18¾	5.19½	
14	5.19½		5.20¾	5.17½	5.20	
15	5.19½	5.20	5.21¾	5.19½	5.20	
16	5.22		5.22¼	5.15	5.15½	5.16
17	5.15¾	5.15½	5.18½	5.12¾L	5.18½	
18	5.18¼		5.20	5.17¼	5.18¼	
21	5.17½		5.18¼	5.15½	5.18	
22	5.18		5.25	5.18	5.21½	5.21
23	5.22¼		5.22¼	5.18¾	5.20¾	5.20½
24	5.20½		5.21	5.19	5.19¼	
25	5.20		5.21	5.19	5.19¼	
28	5.18½		5.22½	5.18½	5.22¼	5.22
29	5.23½	5.24	5.37	5.23	5.32½	5.31½
30	5.36		5.62 H	5.33	5.50	5.50½

September 1986

Apr	Open		High	Low	Close	
1	5.26		5.31	5.25	5.31	
2	5.28½		5.29½	5.26¼	5.26½	
3	5.23		5.23½	5.14	5.14	
4	5.14	5.14½	5.16½	5.11	5.11	
7	5.12		5.16	5.12	5.14¾	
8	5.18½		5.18½	5.15½	5.17	
9	5.14½		5.14½	5.09½	5.10	
10	5.10½		5.14	5.08½	5.10	
11	5.09½	5.10	5.12	5.09½	5.10	
14	5.11¼		5.12	5.09¼	5.10½	
15	5.11		5.12½	5.10	5.10	
16	5.11¼		5.11½	5.03½	5.03½	
17	5.04	5.04½	5.07¼	5.01 L	5.06½	
18	5.07½	5.08	5.09	5.05¾	5.06½	
21	5.06¾	5.06½	5.07½	5.03¾	5.07½	
22	5.07½		5.12	5.07½	5.10	
23	5.10½	5.11	5.11½	5.08½	5.10	
24	5.11		5.11½	5.09	5.09½	
25	5.11½		5.11½	5.09	5.10½	
28	5.08	5.08½	5.11½	5.08	5.11½	
29	5.15½	5.16	5.29¼	5.15½	5.23	
30	5.26½	5.27	5.53 H	5.25	5.42	

November 1986

Apr	Open		High	Low	Close	
1	5.22½	5.22¾	5.28	5.21	5.27½	5.27
2	5.25½	5.26	5.26½	5.22½	5.23	5.22½
3	5.19½	5.19	5.20½	5.11	5.12	5.11
4	5.12	5.12½	5.13	5.08¼	5.08½	5.09¼
7	5.09	5.09½	5.14	5.09	5.12¾	
8	5.16½	5.17	5.17	5.13	5.14½	5.15
9	5.13½		5.13½	5.07	5.08½	5.09
10	5.08	5.09	5.11¾	5.04½	5.07¾	5.07½
11	5.07		5.09¾	5.06¼	5.08½	5.08¼
14	5.07½		5.09½	5.06½	5.08½	5.08¼
15	5.08½	5.08	5.10	5.06¾	5.07¾	5.07½
16	5.09	5.09¾	5.09¾	5.00¼	5.00¼	5.01
17	5.00	5.01	5.03¾	4.97¼L	5.03¼	5.03½
18	5.04		5.05	5.02	5.03¾	5.03½
21	5.03		5.04	4.99¾	5.03¾	5.03¼
22	5.02½		5.08½	5.02½	5.07¾	5.07
23	5.08	5.07¾	5.08	5.04¾	5.06¾	5.07
24	5.07		5.07½	5.04¾	5.06½	5.06¾
25	5.06¾	5.06½	5.08	5.05¾	5.07¾	5.07
28	5.06¾	5.06½	5.10	5.04½	5.10	5.09½
29	5.12½	5.14	5.29½	5.12½	5.22	5.22½
30	5.27	5.26	5.52¼H	5.23½	5.42½	5.41

January 1987

Apr	Open		High	Low	Close	
1	5.31½	5.31¼	5.35½	5.30¾	5.35½	
2	5.34¾	5.34½	5.34¾	5.31½	5.31½	
3	5.28	5.28¼	5.28½	5.19½	5.19½	
4	5.21½		5.21½	5.17¼	5.18	
7	5.19		5.22½	5.19	5.22½	
8	5.24½		5.24½	5.22¾	5.23½	5.24
9	5.21½		5.21½	5.16½	5.17¼	
10	5.16	5.16¼	5.21	5.14	5.16½	5.17
11	5.16		5.18¼	5.15½	5.17	
14	5.18		5.18	5.16	5.17¼	
15	5.16½		5.18	5.16	5.16½	
16	5.18½	5.18¾	5.18¾	5.09¾	5.09¾	
17	5.09½		5.13	5.06 L	5.12¾	
18	5.13		5.13½	5.11	5.12½	
21	5.12		5.12	5.09½	5.12	
22	5.11	5.11½	5.17	5.11	5.15½	5.16
23	5.14½		5.16½	5.14	5.15¾	
24	5.14½		5.15¾	5.14	5.15½	
25	5.15¼		5.16½	5.15	5.16½	
28	5.14½	5.14	5.18½	5.14	5.18½	
29	5.22½	5.23	5.37	5.22½	5.31	
30	5.34	5.34½	5.61 H	5.33	5.52	

March 1987

Apr	Open		High	Low	Close	
1	5.39¾		5.44½	5.39	5.44½	
2	5.42¼	5.42	5.43	5.40½	5.40½	
3	5.37¾	5.37½	5.37¾	5.28½	5.28½	
4	5.30		5.30½	5.27	5.27½	
7	5.27½		5.32	5.27½	5.32	
8	5.34½	5.34	5.34½	5.31½	5.32½	
9	5.31½		5.31½	5.25	5.26½	
10	5.24½		5.29	5.22½	5.26	
11	5.25		5.27	5.23¾	5.26½	
14	5.25½	5.25	5.26½	5.24	5.26	
15	5.26½		5.26½	5.25	5.25	
16	5.26½		5.26½	5.18	5.18¾	
17	5.18	5.18¼	5.21	5.15½L	5.20½	5.21
18	5.21		5.22	5.20	5.21	
21	5.20½		5.21	5.18	5.21	
22	5.20½		5.25½	5.20½	5.24½	
23	5.24		5.25	5.22¼	5.23½	5.24
24	5.25		5.25	5.22¼	5.24	
25	5.23¼	5.23½	5.25	5.23¼	5.25	
28	5.23½		5.27½	5.23	5.27½	
29	5.30½	5.31	5.46	5.30½	5.40	
30	5.43½	5.43	5.70 H	5.41½	5.60½	

May 1987

Apr	Open		High	Low	Close	
1	5.45½		5.51	5.45½	5.51	
2	5.48		5.49	5.46½	5.46½	
3	5.43		5.43	5.35	5.35	
4	5.35		5.35	5.32	5.32	
7	5.35		5.38½	5.35	5.38	5.38½
8	5.42		5.42	5.38	5.40	
9	5.35½		5.35½	5.31	5.32	
10	5.31		5.33¼	5.27½	5.30½	
11	5.30	5.29½	5.32	5.29½	5.30½	5.31
14	5.31		5.31	5.28½	5.30	
15	5.30	5.29½	5.31	5.29	5.29½	
16	5.29		5.29	5.24	5.24½	5.24
17	5.24	5.24¼	5.27	5.22 L	5.26½	5.27
18	5.26		5.27½	5.26	5.26½	
21	5.26½		5.26½	5.24	5.26	
22	5.24½		5.29½	5.24½	5.29	
23	5.27½		5.30½	5.27½	5.28	
24	5.27		5.29	5.27	5.28	
25	5.28½		5.29½	5.28½	5.29½	
28	5.27½		5.32	5.27½	5.32	
29	5.41		5.49	5.39½	5.44	
30	5.46½		5.74 H	5.46½	5.64½	

July 1987

Apr	Open	High	Low	Close
1				5.54 N
2				5.49½N
3				5.38 N
4				5.35 N
7				5.43½N
8				5.44½N
9				5.37 N
10				5.35 N
11				5.35½N
14				5.35 N
15				5.34½N
16				5.28½N
17	5.27	5.30	5.26 L	5.30
18	5.30½	5.30½	5.30	5.30
21	5.32	5.32	5.28	5.30
22	5.31½	5.33	5.31	5.33
23	5.31	5.33	5.31	5.31
24				5.31 N
25				5.32½N
28	5.31	5.35	5.31	5.35
29	5.39½	5.52	5.39½	5.47½
30	5.54	5.77½H	5.54	5.68

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Volume of sales Units of 1,000 bushels

Apr	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	TOTAL
1	65,390	31,790	2,845	410	17,395	110	230	30		118,200
2	54,010	26,705	1,390	360	16,035	780	390	10**L**		99,680
3	128,530**H**	63,385	2,680	855	32,985	745	290	70		229,540
4	97,730	76,965	5,325	2,400	29,595	655	525	105		213,300
7	31,735	34,115	1,575	360	10,340	125	170	230		78,650
8	31,355	42,960	1,195**L**	1,845	15,895	135	460	90		93,935
9	41,730	74,315	2,825	2,410	21,105	575	215	40		143,215
10	48,145	69,465	2,840	1,670	25,180	860	145	125		148,430
11	31,205	39,175	2,235	305	8,135	190	155	295		81,695
14	33,150	36,250	4,090	550	7,755	415	155	130		82,495
15	31,875	37,190	2,905	250	11,435	95	65**L**	55		83,870
16	45,390	56,235	5,420	650	31,000	1,385	840	100		141,020
17	38,520	68,930	4,570	1,325	32,020	2,365	1,120	655**H**	5**L**	149,510
18	17,810**L**	30,240	1,475	1,365	10,600	1,120	295	15		62,920
21	23,190	31,350	2,290	915	9,305	350	180	10	25**H**	67,615
22	38,350	75,425	1,470	540	15,675	340	330	310	5	132,445
23	24,570	35,440	1,275	695	8,945	60**L**	95	120	10	71,210
24	30,630	38,105	4,320	145**L**	7,560	290	175	65		81,290
25	23,705	23,505**L**	2,275	1,080	6,245**L**	380	565	300		58,055**L**
28	28,940	38,140	1,740	1,075	12,720	660	605	420	5	84,305
29	73,315	174,140	8,300	3,515	84,550	1,025	1,250	100	15	346,210
30	64,890	222,090**H**	17,110**H**	3,660**H**	95,750**H**	2,935**H**	1,320**H**	275	10	408,040**H**
TOTAL	1,004,165	1,325,915	80,150	26,380	510,225	15,595	9,575	3,550	75	2,975,630

Open contracts Units of 1,000 bushels

Apr	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	TOTAL
1	132,690	119,150**L**	17,975	13,515**L**	89,840	6,820**L**	6,005**L**	450**L**	60**L**	386,505
2	133,865**H**	122,750	18,050	13,640	90,625	7,085	6,305	455	60	392,835
3	122,195	128,430	18,295	13,715	89,705**L**	7,520	6,395	485	60	386,800
4	120,720	131,765	19,510	14,325	93,630	7,320	6,430	540	60	394,300
7	118,805	132,735	19,385	14,265	93,905	7,310	6,470	690	60	393,625
8	119,280	133,850	19,635	15,270	96,055	7,275	6,790	710	60	398,925
9	119,165	139,965	19,490	16,325	95,465	7,560	6,835	710	60	405,575**H**
10	116,930	135,455	19,170	16,585	97,155	7,925	6,845	755	60	400,880
11	115,270	136,090	18,755	16,595	96,715	7,945	6,900	990	60	399,320
14	110,900	136,760	17,795	16,630	96,895	7,980	6,955	1,085	60	395,060
15	105,300	133,930	17,225**L**	16,715	95,810	7,970	6,965	1,095	60	385,070
16	98,520	136,420	18,755	16,920	97,800	8,990	7,525	1,110	60	386,100
17	96,065	135,620	18,610	16,970	96,340	9,365	7,920	1,600	65	382,555
18	92,735	133,005	18,505	16,910	97,580	9,740	7,925	1,615	65	378,080
21	87,065	135,685	19,050	16,740	99,045	9,745	7,970	1,625	80	377,005
22	84,135	137,515	19,285	16,735	97,880	9,615	7,890	1,575	80	374,710
23	77,645	137,440	19,665	17,045	98,155	9,615	7,910	1,645	90	369,210
24	71,080	135,375	19,900	17,075**H**	98,635	9,850	8,020	1,705**H**	90	361,730
25	66,370	134,385	20,180	16,715	98,305	9,940	8,105	1,675	90	355,765
28	62,120	135,680	21,030	16,275	97,740	10,105	7,825	1,590	95	352,460**L**
29	47,465	150,980	21,040	16,440	106,640	10,555	8,130**H**	1,570	95	362,915
30	34,040**L**	158,965**H**	25,005**H**	16,105	116,735**H**	11,105**H**	7,990	1,610	100**H**	371,655

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

May 1986

May	Open		High	Low	Close	
1	5.41	5.41½	5.42½	5.29	5.29½	5.29
2	5.27		5.35	5.27 L	5.33	5.32½
5	5.35½	5.37	5.37	5.34½	5.36	5.35½
6	5.35		5.37	5.31½	5.34¼	
7	5.34		5.34	5.28¾	5.30½	
8	5.37		5.49 H	5.35½	5.35½	
9	5.37		5.41	5.34	5.41	
12	5.38½		5.38½	5.33½	5.37½	
13	5.40½		5.42½	5.39	5.39	
14	5.39		5.40	5.37½	5.40	
15	5.41		5.41½	5.31½	5.32	
16	5.29		5.33	5.29	5.33	
19	5.31	5.32	5.34¾	5.30¼	5.34¾	
20	5.33½		5.35½	5.32½	5.34¼	5.34½
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

July 1986

May	Open		High	Low	Close	
1	5.50	5.46	5.50	5.33	5.35	5.34
2	5.31	5.32	5.37	5.31	5.33½	5.34½
5	5.37	5.35½	5.38	5.34	5.37½	5.37¾
6	5.36	5.35½	5.38¼	5.31¾	5.36	5.36½
7	5.34½	5.35½	5.35¾	5.30½	5.33¼	5.32½
8	5.37	5.41	5.54 H	5.37	5.40	5.38
9	5.41	5.40	5.43½	5.37	5.42	5.42½
12	5.38½	5.37	5.39	5.32½	5.37	5.36
13	5.38	5.39	5.42	5.38	5.39½	5.40½
14	5.39	5.37	5.40½	5.37	5.39½	5.39
15	5.40	5.41	5.41¾	5.28½	5.31	5.30
16	5.28	5.27	5.32	5.27	5.30	5.31
19	5.28	5.28½	5.31½	5.27	5.31	5.31½
20	5.30¾	5.30	5.32½	5.29	5.32	5.31
21	5.32	5.33	5.33½	5.29½	5.30	5.29½
22	5.30½	5.30	5.32½	5.29¼	5.31½	5.32
23	5.31	5.32	5.33	5.30½	5.31¼	5.33
26	HOLIDAY					
27	5.31	5.30¼	5.35	5.30	5.32¼	5.32½
28	5.33	5.32½	5.33¾	5.31	5.32½	5.33
29	5.32	5.31	5.33½	5.31	5.31	5.31½
30	5.31½	5.31	5.31½	5.25 L	5.25½	5.25

August 1986

May	Open		High	Low	Close	
1	5.48	5.48½	5.48½	5.31	5.32	
2	5.30½	5.31	5.34	5.29	5.31	5.32
5	5.33½		5.35¾	5.32	5.35	
6	5.34		5.35¾	5.30½	5.34	5.35
7	5.33½		5.34½	5.29½	5.32	5.32¼
8	5.36		5.53 H	5.36	5.40	5.39
9	5.40½	5.41	5.42½	5.37	5.39½	5.39¾
12	5.33		5.36½	5.30¼	5.33½	5.34
13	5.35		5.40	5.35	5.37	5.36½
14	5.35		5.37½	5.35	5.36	5.36½
15	5.36½	5.37	5.39	5.26½	5.26½	5.27
16	5.24½		5.28	5.24½	5.27	5.26¾
19	5.25½		5.27¾	5.23	5.27¼	
20	5.26¾	5.27	5.29	5.25¼	5.27½	5.27¼
21	5.28		5.29	5.25¼	5.25¼	5.25¾
22	5.24¼	5.24½	5.27¼	5.24¼	5.25¾	5.26¼
23	5.26		5.28	5.25½	5.26½	5.26¼
26	HOLIDAY					
27	5.26½		5.29	5.24¾	5.26½	5.26¼
28	5.27		5.27¼	5.25	5.25¾	5.26¼
29	5.25		5.26¾	5.25	5.25¼	5.25
30	5.24		5.24½	5.19¼L	5.19¼	5.21

September 1986

May	Open		High	Low	Close	
1	5.35	5.36	5.36	5.24	5.24½	
2	5.22½		5.24½	5.19½	5.20	
5	5.21		5.25½	5.21	5.24	5.25
6	5.23		5.28	5.21½	5.27½	
7	5.26		5.28	5.22½	5.23½	
8	5.40		5.49 H	5.36½	5.37	
9	5.37½	5.38	5.41¾	5.35	5.37½	5.38
12	5.29½	5.30½	5.32	5.25	5.28	
13	5.31	5.32	5.36½	5.31	5.33	
14	5.29	5.29½	5.33	5.28½	5.31	
15	5.31	5.30½	5.32¼	5.20½	5.21½	
16	5.18		5.21½	5.18	5.20½	
19	5.16		5.19½	5.15	5.19	
20	5.20	5.20½	5.21	5.16½	5.18	
21	5.18¼	5.18½	5.18½	5.15½	5.15½	
22	5.15		5.17	5.14¾	5.15½	
23	5.15¼	5.15½	5.18½	5.15	5.16¾	
26	HOLIDAY					
27	5.14½		5.18	5.14½	5.15¾	
28	5.16		5.17½	5.14	5.14	
29	5.14½	5.15	5.16	5.13½	5.14	
30	5.13		5.14½	5.10 L	5.10	

November 1986

May	Open		High	Low	Close	
1	5.40	5.35	5.40	5.22	5.23	5.25
2	5.22	5.21	5.24	5.17	5.18	5.19
5	5.20	5.21	5.24	5.17½	5.23½	5.23¼
6	5.22½	5.21½	5.28	5.19¼	5.26½	5.27
7	5.24	5.25½	5.27½	5.21½	5.23½	5.23
8	5.30	5.34	5.52 H	5.30	5.40	5.36
9	5.38	5.39	5.44	5.34½	5.38	5.39½
12	5.34	5.32	5.34	5.23½	5.28½	5.27½
13	5.29	5.32	5.36	5.29	5.32	5.32½
14	5.30	5.29	5.33¼	5.28	5.29¾	5.30¼
15	5.30	5.30½	5.31	5.18½	5.20	5.21
16	5.17	5.16	5.20	5.15½	5.18½	5.18
19	5.15½	5.15	5.18¼	5.12½	5.17½	5.18
20	5.16½	5.18½	5.19½	5.13¾	5.16¼	5.16
21	5.16½	5.16	5.17	5.12	5.13	5.12½
22	5.12	5.12½	5.14½	5.10¾	5.12¾	5.12¼
23	5.12½	5.11½	5.16¼	5.11½	5.14¼	5.15
26	HOLIDAY					
27	5.12½	5.11¾	5.15	5.11¼	5.12¼	5.13
28	5.13	5.12½	5.14	5.10	5.10½	5.10¾
29	5.10	5.09½	5.13	5.09¼	5.11½	5.11
30	5.10	5.10½	5.11½	5.06½L	5.06½	5.07

January 1987

May	Open		High	Low	Close	
1	5.46	5.45	5.46	5.32	5.32	
2	5.30½		5.32½	5.26	5.28	5.27½
5	5.29		5.32	5.27	5.31¾	5.31½
6	5.31		5.35¾	5.28	5.35½	
7	5.33¾	5.34	5.36½	5.31	5.32	5.32½
8	5.43	5.44	5.60½H	5.43	5.47	5.48
9	5.48		5.53	5.45	5.47	
12	5.42	5.42½	5.42½	5.32½	5.37½	
13	5.41		5.45	5.40	5.41¼	
14	5.39		5.42½	5.38	5.39½	
15	5.39½		5.40	5.28	5.29	
16	5.25½	5.26	5.29	5.25½	5.28½	
19	5.24½	5.25	5.27¾	5.22½	5.27¾	
20	5.27¾		5.29	5.24	5.26	
21	5.26		5.26	5.22¼	5.22¼	
22	5.21	5.20½	5.23¼	5.20½	5.21½	
23	5.21¼	5.21	5.25¼	5.20½	5.23¾	
26	HOLIDAY					
27	5.21		5.23½	5.20¾	5.21	5.21¼
28	5.21½		5.22½	5.19½	5.20	
29	5.19	5.20	5.21½	5.19	5.20½	
30	5.19½		5.20	5.15¼L	5.15¼	

March 1987

May	Open		High	Low	Close	
1	5.56	5.57	5.57	5.40	5.42	
2	5.40½	5.39	5.41	5.35	5.37	
5	5.37½		5.41½	5.35½	5.41	5.41½
6	5.41		5.44½	5.36¾	5.44½	
7	5.43		5.45	5.39	5.42	
8	5.55½		5.71 H	5.55	5.58	
9	5.57	5.57½	5.61½	5.54	5.57½	
12	5.50¼		5.51	5.42½	5.46½	
13	5.49½		5.53¾	5.49½	5.51	
14	5.47½		5.51½	5.47	5.48½	
15	5.48½		5.49	5.37½	5.40	
16	5.35		5.39	5.35	5.38½	
19	5.33½		5.37½	5.32	5.37½	
20	5.37		5.38	5.33½	5.35	5.35½
21	5.36	5.36½	5.36½	5.32	5.32	
22	5.30	5.30¼	5.32	5.30	5.30¼	
23	5.31½		5.33½	5.30½	5.33	
26	HOLIDAY					
27	5.30½		5.32½	5.29	5.30½	
28	5.30½	5.30	5.31½	5.28½	5.30	
29	5.29		5.31	5.28½	5.29½	
30	5.28		5.28½	5.24½L	5.24¾	

May 1987

May	Open		High	Low	Close	
1	5.55		5.55	5.45	5.45	5.46
2	5.43½		5.45	5.40	5.41½	
5	5.42		5.45½	5.41	5.45½	
6	5.45		5.49	5.41	5.49	5.48½
7	5.47½		5.50	5.44½	5.47¾	5.48
8	5.61		5.74 H	5.61	5.61	
9	5.61		5.66½	5.61	5.62½	
12	5.54		5.55½	5.47½	5.50	
13	5.54		5.57½	5.54	5.55½	
14	5.51½		5.56	5.51½	5.53	5.52½
15	5.53		5.54	5.42½	5.44½	
16	5.40		5.44	5.40	5.42¾	
19	5.38½		5.43	5.38	5.42½	
20	5.43	5.43½	5.44½	5.40	5.41½	5.41¼
21	5.41		5.41	5.37	5.37	
22	5.36		5.36½	5.35	5.36½	
23	5.38		5.38½	5.36	5.38	
26	HOLIDAY					
27	5.36		5.37½	5.35	5.35	
28	5.36	5.35½	5.36¾	5.33½	5.34¾	
29	5.34½	5.34¼	5.35½	5.33½	5.34	
30	5.33		5.34½	5.29½L	5.29½	

July 1987

May	Open		High	Low	Close	
1	5.58		5.58	5.46	5.49½	
2	5.49		5.49	5.44	5.45½	
5	5.44		5.49	5.44	5.48	
6	5.44		5.51	5.43	5.51	
7	5.49		5.52	5.47	5.51	
8	5.63		5.76 H	5.63	5.64	
9	5.70		5.70	5.64	5.64½	
12	5.58½		5.59	5.52	5.52	
13					5.57½N	
14	5.55		5.55	5.55	5.55	
15	5.55½		5.56	5.46	5.47	
16	5.45½		5.47	5.44	5.45	
19	5.41		5.44½	5.41	5.44½	
20					5.42½N	
21	5.44		5.44	5.39	5.39	
22	5.37½		5.39	5.37	5.39	
23	5.40½		5.41	5.39	5.40	
26	HOLIDAY					
27	5.37½		5.40	5.37½	5.37½	
28	5.37½		5.37½	5.37	5.37½	
29	5.37½		5.38	5.37	5.37½	
30	5.36		5.36	5.32½L	5.32½	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

August 1987

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16				
19				
20				
21	5.40	5.40 H	5.37	5.37
22	5.35	5.37½	5.35 L	5.37½
23				5.39 N
26	**HOLIDAY**			
27				5.36½N
28				5.36 N
29				5.36½N
30				5.31½N

Volume of sales Units of 1,000 bushels

May	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
1	32,855H	153,970H	6,880	2,335	63,430	1,665	895	170	20		262,220H
2	29,255	90,770	5,350	1,745	44,260	1,470	845	130	15		173,840
5	12,145	54,250	3,900	1,370	26,225L	875	385	185	15		99,350
6	11,570	77,370	3,195	1,670	46,210	1,770	390	285	120		142,580
7	8,275	67,760	4,385	1,840	35,530	2,020	985	465	55		121,315
8	7,035	121,895	11,055H	6,075H	96,105H	4,555H	2,005H	110	30		248,865
9	2,900	53,695	4,335	2,165	45,920	1,225	280	90	25		110,635
12	5,885	69,205	5,060	890	65,165	2,040	710	885H	110		149,950
13	1,580	48,445	3,865	935	54,765	490	500	65			110,645
14	1,200L	31,465	1,300L	545	41,045	935	540	235	5L		77,270
15	3,030	86,155	5,730	1,805	88,160	920	790	335	70		186,995
16	2,190	45,650	2,785	2,510	52,840	975	790	70	200H		108,010
19	5,300	35,110	3,175	1,465	49,105	1,120	240	155	10		95,680
20	4,815	34,000	3,005	1,020	38,665	1,020	455	565			83,545
21		33,300	5,045	2,175	38,130	1,605	230	250	5	5H	80,745
22		32,675	4,775	1,470	35,610	785	465	225	20	5	76,030
23		30,815L	4,235	1,180	32,915	1,130	125L	280	25		70,705L
26	**HOLIDAY**										
27		40,310	3,895	1,315	27,720	240L	185	60L	110		73,835
28		31,135	4,055	1,430	37,880	625	190	185	40		75,540
29		33,250	4,345	490L	40,205	2,060	495	315	105		81,265
30		67,675	6,875	2,655	37,600	1,540	510	180	30		117,065
TOTAL	128,035	1,238,900	97,245	37,085	997,485	29,065	12,010	5,240	1,010	10	2,546,085

Open contracts Units of 1,000 bushels

May	86May	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
1	23,420H	156,155H	23,515L	16,180L	116,810	11,100	7,910	1,710	100L		356,900
2	21,470	153,170	24,685	16,290	115,550L	10,860L	7,855L	1,705	110		351,695
5	19,050	150,920	23,970	17,360	118,040	11,010	7,930	1,745	120		350,145
6	17,655	150,135	24,460	17,710	125,920	11,500	8,050	1,845	235		357,510
7	15,615	148,650	25,155	18,455	126,760	12,565	8,175	2,040	270		357,685
8	12,490	151,890	25,730	18,465	136,805	13,300	8,515H	2,085	275		369,575H
9	12,075	148,295	25,760	18,030	137,285	13,475	8,425	2,075	285		365,705
12	9,840	146,685	25,375	17,940	130,590	13,695	8,100	1,755	280		354,260
13	9,195	144,720	25,945	17,815	137,990	13,805	8,190	1,695	280		359,635
14	8,460	141,255	26,045	17,835	139,440H	13,860	7,985	1,670	280		356,830
15	6,960	138,795	25,610	18,160	135,055	13,840	8,015	1,620	295		348,370
16	5,435	131,605	25,995	19,030	132,450	14,195H	8,025	1,610	480		338,825
19	3,000	130,095	25,805	19,060	130,855	14,060	8,015	1,585L	485		332,960
20	370	128,205	25,550	19,195	128,725	13,885	8,015	1,740	485		326,170
21	35	130,835	25,845	19,365	127,725	13,155	7,990	1,915	480	5L	327,350
22	35	129,115	25,030	19,075	125,760	13,435	7,980	2,110	490	10H	323,040
23	5L	125,120	25,645	19,100	128,775	13,355	7,890	2,295	500	10	322,695
26	**HOLIDAY**										
27	5	124,630L	25,475	19,440	127,175	13,325	7,945	2,315	610	10	320,930L
28		125,020	25,905	19,610	126,375	13,615	7,935	2,340H	645	10	321,455
29		126,945	26,310	19,590	128,900	13,755	7,900	2,290	750	10	326,450
30		128,065	28,830H	20,495H	126,195	14,140	7,895	2,285	770H	10	328,685

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

July 1986

Jun	Open		High	Low	Close	
2	5.26	5.25	5.27¾	5.23	5.25½	5.26
3	5.28	5.26¾	5.28¼	5.25¼	5.27	5.28
4	5.29	5.28	5.29¾	5.26½	5.28¾	5.29
5	5.29½	5.30	5.32¾	5.29	5.31¾	5.32½
6	5.34	5.33	5.34	5.32	5.33½	5.34
9	5.33	5.32	5.33	5.29	5.30	
10	5.30	5.30½	5.33	5.29½	5.32½	5.32¾
11	5.32½	5.33	5.33½	5.30¾	5.33¼	5.33
12	5.33	5.32¼	5.33	5.31¼	5.31¾	5.32¼
13	5.31	5.31½	5.32	5.27½	5.27½	5.28
16	5.29	5.28½	5.30¼	5.26½	5.26½	5.26¾
17	5.26½	5.27	5.32½	5.25½	5.27	5.28
18	5.30	5.30½	5.31¾	5.28½	5.30¾	5.31
19	5.31	5.30½	5.34½H	5.30¼	5.33¼	5.33½
20	5.34	5.33½	5.34½	5.31¼	5.34	5.34½
23	5.33½	5.33	5.33½	5.31½	5.32½	5.33
24	5.32	5.31¾	5.32¼	5.27¼	5.28	
25	5.28½	5.29	5.29	5.23½	5.24½	5.23½
26	5.24¼	5.23½	5.24¾	5.21	5.21	5.21¼
27	5.21	5.20½	5.21½	5.17	5.18	5.18½
30	5.16	5.16½	5.17¼	5.10 L	5.10¼	5.10

August 1986

Jun	Open		High	Low	Close	
2	5.19	5.20	5.21½	5.18	5.19¼	5.19
3	5.20½		5.22½	5.19½	5.20¼	
4	5.20½	5.21	5.22¾	5.19¾	5.21½	5.22
5	5.21½	5.21¾	5.24¼	5.21	5.24	5.24¼
6	5.25	5.25¼	5.26¼H	5.25	5.25½	5.26
9	5.26	5.25½	5.26	5.21½	5.21½	5.22½
10	5.22½		5.25¼	5.21¼	5.24½	5.25
11	5.25½	5.25¾	5.26	5.23½	5.25¼	5.25
12	5.24½	5.25	5.25	5.23½	5.24	5.23¾
13	5.24½	5.24¼	5.24½	5.19¾	5.20	5.19¾
16	5.20½	5.20¼	5.22¼	5.19	5.19	
17	5.19		5.25	5.18	5.20½	5.20
18	5.20	5.21	5.24¼	5.20	5.23	
19	5.22	5.22½	5.25	5.22	5.25	5.24½
20	5.23½	5.24	5.24¼	5.21¾	5.23	5.22½
23	5.22		5.22	5.20¼	5.21	
24	5.20	5.20½	5.20¾	5.16	5.16	5.16½
25	5.16½	5.16	5.17	5.12	5.13	5.12
26	5.11		5.13¾	5.11	5.11¼	5.11
27	5.11		5.12¼	5.09¼	5.10½	5.10¾
30	5.09½	5.09¼	5.09½	5.02 L	5.02½	5.02

September 1986

Jun	Open		High	Low	Close	
2	5.09		5.10	5.06½	5.09	
3	5.11		5.11	5.08¾	5.09½	5.10
4	5.10½		5.11½	5.09	5.10¾	5.10½
5	5.11		5.12	5.09	5.12	5.11½
6	5.13	5.14	5.14¾H	5.12¾	5.12¾	5.13
9	5.12¾	5.13	5.13	5.08	5.08	5.08½
10	5.08¼	5.08	5.11¾	5.07¾	5.11½	5.11¾
11	5.12½	5.12¼	5.13	5.10	5.11	
12	5.09½	5.10	5.10	5.08¼	5.09	
13	5.08	5.08¼	5.09½	5.03½	5.03½	
16	5.04½		5.06½	5.03¼	5.03½	5.03¼
17	5.04¾		5.14½	5.04¼	5.08	5.08¼
18	5.09		5.13½	5.09	5.10	5.10¾
19	5.09¾	5.10	5.14¾	5.09¾	5.12½	
20	5.11		5.12½	5.10	5.10½	
23	5.07		5.08¼	5.06¼	5.07¼	
24	5.05½	5.06½	5.08¼	5.02¾	5.04½	5.04¾
25	5.05	5.04¾	5.05	4.99	4.99	4.99¼
26	4.99	4.98¾	5.01	4.97½	4.97½	
27	4.98		4.98½	4.96¼	4.97	4.97¼
30	4.95		4.95	4.88¾L	4.88¾	

November 1986

Jun	Open		High	Low	Close	
2	5.06	5.05	5.07	5.03	5.04¾	5.05½
3	5.06½	5.07	5.08½	5.05¼	5.07	5.06½
4	5.07	5.06¾	5.08	5.04¾	5.06½	5.06¾
5	5.07	5.07½	5.08	5.04¼	5.07½	5.08
6	5.09	5.10	5.11¾	5.09	5.10½	5.10¾
9	5.10½	5.09½	5.10½	5.04	5.04¼	5.04½
10	5.04	5.04½	5.08¼	5.02½	5.08½	5.08
11	5.09½	5.09	5.09½	5.05½	5.06½	5.07
12	5.05½	5.04½	5.05½	5.03½	5.04¼	5.04¾
13	5.03	5.03½	5.06	4.98½	4.99¼	4.99¾
16	5.00	5.00½	5.02	4.98¼	4.98½	4.99
17	4.99½	5.00½	5.12 H	4.99	5.05½	5.05
18	5.05	5.05½	5.10	5.04¼	5.07	5.06½
19	5.06	5.06½	5.12	5.06	5.11	5.10¾
20	5.08	5.08½	5.09	5.06	5.07½	5.07
23	5.04	5.03	5.04¾	5.02	5.04	5.03½
24	5.02	5.03	5.04¼	4.98½	5.00	5.01
25	5.00	5.01	5.01	4.94	4.94½	4.94
26	4.94	4.95	4.97¼	4.93	4.93	4.93½
27	4.94	4.94¼	4.95	4.91¾	4.93	4.93½
30	4.91	4.90	4.91	4.84½L	4.84½	4.85

January 1987

Jun	Open		High	Low	Close	
2	5.15		5.16	5.12¼	5.13½	5.14
3	5.15½		5.17¼	5.14¾	5.16	5.16¼
4	5.16		5.16½	5.13¾	5.15¾	
5	5.16½		5.18	5.13½	5.17½	5.18
6	5.19		5.21¼H	5.18½	5.19½	
9	5.19½	5.19¼	5.19½	5.13¾	5.13¾	5.14
10	5.13¼		5.17½	5.12¼	5.17¼	
11	5.18	5.18½	5.18¾	5.15	5.16	5.16¼
12	5.14		5.14	5.12½	5.13¼	
13	5.11¾		5.14½	5.08	5.08½	5.08¼
16	5.09½	5.10	5.10½	5.07½	5.08	5.07¾
17	5.09		5.20½	5.08½	5.13½	
18	5.14		5.18½	5.13¾	5.16	
19	5.14¾		5.20½	5.14¾	5.19¼	5.19½
20	5.17	5.16¾	5.17¾	5.14¾	5.16	
23	5.12½		5.13	5.11	5.12	
24	5.12		5.12¼	5.07¼	5.09	
25	5.09	5.08¾	5.09	5.02½	5.02½	
26	5.03		5.05½	5.01½	5.01¾	5.02
27	5.02½	5.02¾	5.03½	5.00¾	5.01¾	
30	4.99		4.99	4.93½L	4.93½	4.93¾

March 1987

Jun	Open		High	Low	Close	
2	5.23		5.25	5.21½	5.23½	
3	5.24½		5.25½	5.24	5.25	5.25¼
4	5.25½		5.25½	5.24	5.25	5.24½
5	5.24¾		5.27	5.23	5.27	
6	5.28½		5.30 H	5.27½	5.30	
9	5.28	5.28½	5.28½	5.23	5.24	
10	5.22½		5.26½	5.21½	5.26½	
11	5.27		5.27½	5.24½	5.25½	
12	5.23	5.23½	5.23½	5.21½	5.22½	
13	5.23		5.23	5.18	5.18¼	
16	5.18¾		5.19	5.16½	5.16½	
17	5.17½	5.17¾	5.28½	5.17¼	5.23½	5.24
18	5.23	5.23¼	5.27¼	5.23	5.24½	
19	5.23¾		5.30	5.23¾	5.28¾	
20	5.26		5.26¾	5.24	5.25	
23	5.21		5.21½	5.20	5.20½	
24	5.21		5.21	5.16	5.17¾	
25	5.17¼	5.17½	5.17½	5.11¾	5.11¾	
26	5.10¾		5.14	5.10½	5.11	
27	5.11½	5.12	5.12	5.10	5.11½	5.11¼
30	5.08	5.08½	5.08½	5.03 L	5.03½	

May 1987

Jun	Open		High	Low	Close	
2	5.29		5.31	5.27	5.28½	
3	5.30		5.31	5.29½	5.31	
4	5.31½		5.31½	5.29½	5.29½	
5	5.30		5.32½	5.28½	5.32½	
6	5.33½	5.34	5.36 H	5.33½	5.35½	
9	5.33		5.33½	5.29½	5.29½	
10	5.28	5.27½	5.33	5.27½	5.33	
11	5.33½		5.33½	5.31½	5.31½	
12	5.29		5.29	5.28¼	5.28¼	5.28½
13	5.29		5.29½	5.23½	5.23½	
16	5.25		5.25	5.22¼	5.22¼	
17	5.23½	5.23	5.34	5.23	5.29	
18	5.30		5.33	5.28½	5.30	
19	5.30½		5.35¾	5.30½	5.34	
20	5.31½		5.32	5.30	5.31	
23	5.27		5.27¾	5.25½	5.25½	
24	5.25½		5.27	5.22	5.23	
25	5.23	5.23½	5.24	5.18	5.18	
26	5.17½	5.18	5.20½	5.16	5.17½	5.17¾
27	5.18½	5.19	5.19	5.16½	5.18	5.18½
30	5.14½		5.14½	5.09½L	5.10	

July 1987

Jun	Open		High	Low	Close	
2	5.31¼		5.32	5.30½	5.31½	
3	5.32¾		5.35	5.32¾	5.33½	
4	5.34		5.34	5.32½	5.33½	
5	5.32¾		5.35	5.32	5.35	
6	5.37½		5.38½H	5.36½	5.38¼	
9	5.36		5.36	5.32	5.33	
10	5.31½		5.36½	5.31½	5.36	5.36½
11	5.36¾		5.36¾	5.34½	5.34½	
12	5.32½		5.32½	5.31½	5.32	
13	5.32½		5.32½	5.25	5.26	
16	5.28½		5.28½	5.25	5.25	5.25½
17	5.26	5.27	5.35	5.26	5.32	5.33
18	5.33		5.38	5.31	5.33	
19	5.34½		5.38	5.34½	5.37½	
20	5.35½		5.36	5.33	5.33	
23	5.30½		5.31	5.29	5.29	5.29½
24	5.30		5.30½	5.26	5.26¼	
25	5.27		5.28	5.20½	5.20½	
26	5.20½		5.23	5.20	5.21	
27	5.22	5.22½	5.23	5.20½	5.21½	
30	5.17½		5.17½	5.12 L	5.12	

August 1987

Jun	Open	High	Low	Close
2				5.30½N
3				5.32½N
4	5.32	5.32½	5.32	5.32½
5				5.34 N
6				5.37½N
9				5.32 N
10	5.34	5.35 H	5.34	5.35
11				5.33½N
12				5.31 N
13				5.25 N
16				5.24 N
17				5.31½N
18				5.32 N
19				5.36½N
20	5.32½	5.32½	5.32	5.32
23				5.28 N
24				5.25 N
25				5.19½N
26	5.19½	5.19½	5.19½	5.19½
27	5.20	5.20	5.19	5.19
30	5.10	5.10	5.10 L	5.10

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Volume of sales Units of 1,000 bushels

Jun	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
2	48,290	5,070**L**	915**L**	40,345	515	350	295	55		95,835
3	28,675	7,890	985	28,105	350**L**	120	25**L**	25**L**		66,175
4	33,380	6,520	3,995	24,890**L**	940	305	235	25	5**L**	70,295
5	47,340	8,885	3,320	30,220	2,810	105	55	70		92,805
6	34,770	9,305	2,245	39,495	4,590**H**	280	345	180		91,210
9	41,550	9,215	2,465	60,430	3,785	525	205	130		118,305
10	32,785	6,030	1,475	44,820	1,995	340	165	115	5	87,730
11	27,615	8,705	2,020	33,025	680	340	530	355		73,270
12	23,225**L**	5,935	2,485	29,165	435	95**L**	115	65		61,520**L**
13	48,490	10,165	4,765	56,160	565	130	90	90		120,455
16	27,425	7,005	2,815	39,115	1,560	355	300	430		79,005
17	48,600	17,595	1,655	99,740**H**	4,185	770	350	245		173,140**H**
18	28,870	6,965	1,795	48,745	1,090	635	85	195		88,380
19	38,120	16,150	3,490	71,020	2,355	855	600	340		132,930
20	35,965	15,390	1,805	43,215	1,215	200	70	110	5	97,975
23	28,540	12,320	1,500	49,110	2,230	235	80	95		94,110
24	40,175	20,165	4,135	74,935	4,380	320	720**H**	180		145,010
25	43,075	21,690	5,150**H**	88,580	2,835	410	515	275		162,530
26	38,725	21,630	3,550	51,020	1,365	430	535	395	5	117,655
27	50,280**H**	21,955**H**	4,010	46,425	1,155	580	450	435**H**	25**H**	125,315
30	29,770	19,590	4,090	48,460	2,135	885**H**	305	430	5	105,670
TOTAL	775,665	258,175	58,665	1,047,020	41,170	8,265	6,070	4,240	50	2,199,320

Open contracts Units of 1,000 bushels

Jun	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
2	128,040**H**	28,970	20,695	127,160**L**	14,235**L**	7,925	2,230	790**L**	10**L**	330,055
3	126,170	28,470**L**	20,365**L**	129,400	14,385	7,925	2,250	805	10	329,780
4	122,700	29,935	21,825	129,990	14,510	7,870	2,090**L**	815	10	329,745
5	119,895	31,580	22,925	129,020	15,720	7,765	2,110	820	10	329,845
6	122,960	32,175	22,785	132,030	17,360	7,650	2,270	945	10	338,185
9	119,230	33,535	23,735	131,890	17,510	7,585**L**	2,355	1,055	10	336,905
10	115,945	32,660	23,320	132,615	17,360	7,720	2,205	1,125	15	332,965
11	110,620	34,620	23,715	129,150	17,555	7,885	2,365	1,170	15	327,095
12	110,115	35,165	24,100	128,920	17,565	7,890	2,360	1,175	15	327,305
13	107,585	35,735	24,950	132,250	17,675	7,925	2,405	1,235	15	329,775
16	104,310	35,655	25,610	135,865	17,560	8,150**H**	2,290	1,645	15	331,100
17	101,220	37,950	25,635	138,610	18,880	7,740	2,375	1,855	15	334,280
18	99,345	39,675	25,860	141,140	18,410	7,795	2,330	1,965	15	336,535
19	95,970	41,090	26,180	146,315	18,915	7,585	2,605	2,085	15	340,760
20	94,435	43,075	26,315	140,285	18,965	7,595	2,610	2,145	15	335,440
23	93,795	46,060	26,535	140,685	19,455	7,585	2,595	2,205	15	338,930
24	88,795	50,330	27,985	146,355	20,225	7,730	2,540	2,330	15	346,305**H**
25	78,450	52,215	28,070	148,095	21,580	7,815	2,280	2,415	15	340,935
26	71,195	54,395	28,380	151,990	21,745	8,010	2,490	2,395	15	340,615
27	57,000	55,760	29,145	152,410**H**	22,100**H**	7,630	2,805	2,445**H**	40	329,335
30	50,185**L**	57,070**H**	29,855**H**	151,170	22,080	7,590	2,865**H**	2,370	45**H**	323,230**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

July 1986

Jul	Open		High	Low	Close	
1	5.06	5.08½	5.09¾	5.05½L	5.06½	5.06¾
2	5.08	5.09	5.14¾	5.08	5.14½	5.14¼
3	5.17		5.20½	5.17	5.18¾	5.18½
4	HOLIDAY					
7	5.19	5.18¼	5.19	5.11½	5.17½	5.16½
8	5.18½	5.19	5.22¾	5.18½	5.21½	5.21
9	5.22	5.22¾	5.25¼	5.21¾	5.22	
10	5.21½		5.26	5.20½	5.25¾	5.26
11	5.28	5.28¾	5.31½	5.27	5.27¼	5.27½
14	5.24½		5.32¼	5.24½	5.31¼	5.31½
15	5.33½	5.34	5.38	5.33	5.33½	5.34½
16	5.40	5.39	5.45	5.36½	5.44½	5.45
17	5.43½		5.49¾	5.43	5.45½	
18	5.43½		5.46½	5.42	5.44	5.44½
21	5.45		5.52¼H	5.45	5.51½	
22	5.50½		5.51½	5.46	5.46½	5.46
23						
24						
25						
28						
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	5.01		5.02¾	4.98¾L	4.99¼	4.99
2	5.00½	5.01	5.05	5.00½	5.04¾	5.04½
3	5.07	5.06	5.08½	5.06	5.06½	5.06¾
4	HOLIDAY					
7	5.05½	5.05	5.05½	4.99	5.02¼	5.02½
8	5.01	5.02	5.09	5.01	5.06	5.05
9	5.09	5.09½	5.10½	5.06½	5.06¾	5.06½
10	5.06	5.05½	5.07½	5.04½	5.07¼	5.07
11	5.07	5.08	5.11½	5.07	5.09	5.08½
14	5.06	5.06½	5.10¾	5.06	5.09½	5.10½
15	5.13½	5.15	5.16½	5.13½	5.16½	5.16
16	5.20	5.19	5.29 H	5.17¼	5.28	5.27
17	5.25	5.24	5.26¾	5.21	5.21	5.21½
18	5.19½	5.19	5.22½	5.18¼	5.20¾	5.20
21	5.23½	5.24	5.28¼	5.23½	5.27½	5.27
22	5.25	5.24	5.25	5.19	5.21½	5.21
23	5.24	5.24½	5.25½	5.22	5.23¼	5.22
24	5.23½	5.23	5.23¾	5.19¼	5.19½	5.19¼
25	5.18¼	5.19	5.23	5.17½	5.22½	5.22
28	5.23½	5.23	5.25¼	5.20½	5.21¼	5.21
29	5.21½	5.21	5.22	5.18¼	5.19¼	5.18½
30	5.22	5.22½	5.25¼	5.20½	5.22	5.21
31	5.19	5.18½	5.19½	5.13½	5.15¼	5.14¾

September 1986

Jul	Open		High	Low	Close	
1	4.88¼	4.88¾	4.91½	4.85½	4.85½	4.86½
2	4.89		4.92	4.89	4.91	4.90¾
3	4.92½	4.93	4.94¾	4.92	4.93½	
4	HOLIDAY					
7	4.91½	4.91	4.91½	4.84 L	4.86	4.86½
8	4.88½	4.89	4.94½	4.88½	4.90½	4.91
9	4.92½		4.94½	4.89	4.89	
10	4.87½		4.88	4.84¾	4.87½	4.87¼
11	4.91½		4.93	4.90	4.91¾	
14	4.87½	4.88	4.93	4.86	4.91	
15	5.00		5.03	4.97½	5.02	5.02½
16	5.12	5.10	5.17½H	5.06¾	5.17	5.16¼
17	5.15½	5.16	5.16½	5.09½	5.09½	
18	5.06½	5.07½	5.09	5.04¾	5.06¼	5.06½
21	5.08	5.10	5.17½	5.08	5.15	5.15½
22	5.10½	5.10	5.10½	5.04¼	5.06¾	5.07½
23	5.11		5.11½	5.07¼	5.07¾	5.07½
24	5.07½		5.08	5.00¾	5.00¾	5.01
25	4.98½	4.98¼	5.05½	4.97	5.05½	5.05
28	5.07½		5.09½	5.04	5.05¼	5.05
29	5.05½	5.05	5.06½	5.03	5.03¾	5.03
30	5.12		5.12	5.09	5.09½	5.09¼
31	5.06½		5.06½	4.98¼	5.00¼	

November 1986

Jul	Open		High	Low	Close	
1	4.84	4.84½	4.88½	4.83½	4.83½	4.84¼
2	4.85	4.88	4.89½	4.85	4.88½	4.88
3	4.89½	4.90½	4.91½	4.88¾	4.91	4.90½
4	HOLIDAY					
7	4.88½	4.87	4.88½	4.81	4.83¾	4.84
8	4.86	4.88	4.94	4.86	4.88	4.88½
9	4.90	4.91	4.92	4.85½	4.85¾	4.85½
10	4.84	4.83	4.84	4.79½L	4.82½	4.82¾
11	4.86	4.87	4.89	4.85¼	4.87¾	4.88
14	4.84	4.84½	4.90	4.82½	4.88	4.90
15	4.95	4.97	5.03½	4.95	5.02	5.01
16	5.10	5.12	5.18	5.06½	5.17	5.16
17	5.16	5.14½	5.16½	5.08	5.08	5.09½
18	5.06	5.04	5.08	5.03	5.05	5.05½
21	5.10	5.10½	5.19 H	5.09½	5.16½	5.15
22	5.11	5.08½	5.11	5.03½	5.06¼	5.06¾
23	5.11	5.13	5.13	5.06½	5.07½	5.06½
24	5.07½	5.08½	5.08½	5.00½	5.00½	5.01½
25	4.98½	4.98	5.06	4.97	5.06	5.05¼
28	5.06	5.07	5.10½	5.03½	5.06¾	5.06
29	5.07½	5.06½	5.08	5.03¾	5.05	5.06
30	5.12	5.14	5.14½	5.10¼	5.11¾	5.12½
31	5.08	5.06½	5.08	4.97½	5.01	5.00

January 1987

Jul	Open		High	Low	Close	
1	4.93	4.93¼	4.97½	4.92½	4.92½	4.93
2	4.96½	4.97	4.98	4.95½	4.96¾	
3	4.99½	4.99	5.00	4.97¾	4.99¾	4.99½
4	HOLIDAY					
7	4.96½	4.96	4.96½	4.90	4.92½	4.92¾
8	4.97½		5.01½	4.96¾	4.97	
9	4.99½	4.99	5.00	4.94	4.94	
10	4.92		4.92	4.88 L	4.91	
11	4.95½	4.96½	4.97	4.93¾	4.96½	
14	4.92		4.98¼	4.92	4.97½	
15	5.06½		5.11	5.04½	5.09¾	
16	5.18		5.27	5.15½	5.26	5.25
17	5.24		5.24¾	5.16½	5.17½	5.18
18	5.13		5.16¾	5.12	5.13½	
21	5.18¾	5.18¼	5.27¼H	5.18¼	5.24½	
22	5.18		5.18	5.12¼	5.14½	
23	5.20		5.20	5.15½	5.16	
24	5.16½		5.17	5.09	5.09	
25	5.07	5.06½	5.15	5.06½	5.14½	5.15
28	5.15½	5.15	5.19	5.13	5.15½	
29	5.16	5.16½	5.17	5.12¾	5.14¼	5.14½
30	5.22	5.21	5.23	5.19½	5.20¾	5.21
31	5.16		5.16½	5.07	5.09½	5.09

March 1987

Jul	Open		High	Low	Close	
1	5.02		5.06	5.02	5.02½	
2	5.06	5.06½	5.07	5.04½	5.06	
3	5.08	5.08½	5.08¾	5.07	5.08	
4	HOLIDAY					
7	5.03¾		5.03¾	4.99	5.02	
8	5.05½		5.10	5.05½	5.06	5.05½
9	5.07½		5.08½	5.02½	5.03	5.02½
10	5.00		5.00¼	4.97½L	5.00	
11	5.05½		5.06½	5.03	5.05½	
14	5.01		5.06½	5.01	5.06½	
15	5.16½		5.19	5.14	5.18½	
16	5.26		5.35 H	5.24	5.34½	
17	5.32	5.33	5.33½	5.26	5.27½	
18	5.22		5.25½	5.20½	5.23	
21	5.27		5.35	5.27	5.33	
22	5.27		5.27	5.21	5.23	
23	5.28		5.28½	5.25	5.25	
24	5.24		5.24½	5.18	5.19	
25	5.15¾	5.16	5.23	5.15¾	5.23	
28	5.24		5.28	5.22	5.24½	
29	5.24		5.25½	5.22	5.23½	
30	5.30		5.32½	5.29	5.30	5.30½
31	5.26		5.26	5.16½	5.18	5.18½

May 1987

Jul	Open		High	Low	Close	
1	5.08½	5.09	5.12½	5.08½	5.09	
2	5.12½		5.13½	5.11	5.13	
3	5.15		5.15	5.14	5.14	
4	HOLIDAY					
7	5.10½		5.10½	5.06	5.07½	
8	5.11	5.11½	5.17	5.11	5.11½	
9	5.13		5.15	5.08½	5.08½	
10	5.06½		5.06½	5.04½L	5.06	
11	5.11		5.12	5.09	5.11	
14	5.07		5.13	5.07	5.12½	
15	5.20½	5.21	5.25½	5.20½	5.24½	
16	5.31½		5.41	5.30½	5.40½	
17	5.39½	5.39	5.40½	5.33	5.33	
18	5.29		5.30½	5.27	5.29	
21	5.34½	5.35	5.41½H	5.34½	5.38½	5.39
22	5.32½	5.32	5.32½	5.27	5.31	5.30½
23	5.33½	5.34	5.35	5.31¾	5.32	5.31¾
24	5.32½		5.32½	5.25	5.25½	
25	5.22½		5.30	5.22½	5.30	
28	5.30		5.34	5.28½	5.30½	
29	5.30		5.32¼	5.28½	5.29½	
30	5.36	5.36½	5.38½	5.35¾	5.36	
31	5.29½		5.29½	5.23¾	5.25	

July 1987

Jul	Open		High	Low	Close	
1	5.11½		5.15	5.11½	5.12	5.13
2	5.15½		5.16½	5.14	5.15½	
3	5.18	5.18½	5.18½	5.17	5.18	
4	HOLIDAY					
7	5.10		5.10½	5.09	5.10	
8	5.16½		5.17½	5.14	5.14	
9	5.17½		5.18	5.11½	5.11½	
10	5.08		5.11	5.06½L	5.09	
11	5.14		5.16	5.12	5.14¾	
14	5.12		5.16¾	5.12	5.15½	
15	5.23		5.27½	5.23	5.26	
16	5.34½		5.44½H	5.34	5.43	
17	5.41½		5.43	5.36	5.36	
18	5.31½		5.32½	5.31	5.32	
21	5.40		5.43¾	5.40	5.43	
22	5.34½		5.36½	5.31	5.33¼	5.33½
23	5.37		5.38½	5.34¾	5.34¾	
24	5.36		5.36	5.30	5.31	
25	5.25½	5.26	5.34	5.25½	5.33½	5.33¾
28	5.32		5.38½	5.32	5.34½	
29	5.34½		5.35½	5.33	5.33	
30	5.40½		5.42	5.39½	5.39½	
31	5.35½	5.35¼	5.35½	5.27½	5.29½	

August 1987

Jul	Open	High	Low	Close
1				5.11 N
2				5.14 N
3				5.16½N
4	HOLIDAY			
7				5.08 N
8	5.15	5.15½	5.12½	5.12½
9				5.10 N
10	5.06	5.08	5.06 L	5.07½
11				5.13 N
14	5.11½	5.14	5.11½	5.14
15				5.24½N
16	5.33	5.40	5.33	5.40
17	5.35	5.35	5.33	5.33
18				5.29 N
21	5.38	5.40½H	5.38	5.40½
22				5.30 N
23				5.32 N
24	5.33	5.33	5.28	5.28
25	5.30½	5.30½	5.30½	5.30½
28				5.32 N
29	5.32½	5.32½	5.30½	5.30½
30	5.38	5.38	5.37	5.37
31				5.27 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

November 1987

Jul	Open	High	Low	Close
1				
2				
3				
4	**HOLIDAY**			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23	4.95	5.01	4.95 **L**	5.00
24				5.00½**N**
25	5.00	5.04	4.99½	5.04
28	5.06	5.09	5.04	5.07
29	5.08	5.08	5.06	5.06
30	5.12	5.14 **H**	5.12	5.12
31	5.08	5.08	5.04	5.07

Volume of sales Units of 1,000 bushels

Jul	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Nov	TOTAL
1	27,420**H**	23,845	5,620	62,950	2,420	735	585	355			123,930
2	25,750	24,640	4,600	36,195	1,555	830	675	295			94,540
3	24,030	25,065	2,375**L**	33,455**L**	1,230**L**	530	70	420			87,175
4	**HOLIDAY**										
7	17,585	25,175	7,400	59,575	1,315	1,675	1,430**H**	20			114,175
8	12,760	35,090	5,435	112,050	2,450	645	290	150	5**L**		168,875
9	10,200	27,185	4,675	54,635	1,335	275**L**	380	225			98,910
10	13,060	34,700	6,500	58,170	1,830	800	235	150	15**H**		115,460
11	9,985	34,990	3,300	49,610	4,030	575	610	585			103,685
14	8,330	35,495	2,975	90,300	3,535	290	285	165	5		141,380
15	11,385	52,980	11,200	133,135	5,105	915	335	390			215,445
16	4,340	70,690**H**	8,940	172,995**H**	5,605**H**	2,750**H**	480	300	10		266,110**H**
17	4,650	38,570	12,620**H**	121,440	3,560	1,150	755	1,365**H**	10		184,120
18	6,155	28,500	8,295	90,910	3,035	1,060	425	25			138,405
21	4,485	27,605	10,530	110,150	2,280	550	485	55	5		156,145
22	3,510**L**	27,860	4,905	105,105	3,685	715	390	845			147,015
23		12,660**L**	4,130	62,635	1,585	275	365	380		30	82,060**L**
24		17,520	3,935	73,460	2,675	785	540	1,105	5		100,025
25		15,380	3,770	75,240	3,985	1,665	260	680	5	35	101,020
28		19,720	3,775	63,645	2,340	335	40**L**	10**L**		65**H**	90,130
29		22,265	4,250	53,940	1,865	870	165	215	15	50	83,635
30		40,310	10,225	83,795	2,665	670	225	370	5	30	138,295
31		28,775	9,975	129,295	3,930	1,250	280	1,195		20**L**	174,720
TOTAL	183,645	669,020	139,430	1,832,885	62,015	19,345	9,305	9,300	80	230	2,925,255

Open contracts Units of 1,000 bushels

Jul	86Jul	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Nov	TOTAL
1	49,745**H**	58,295	30,140**L**	154,225	22,470**L**	7,975**L**	2,565	2,525	45**L**		327,985**H**
2	44,580	58,760	31,085	155,545	22,760	8,385	2,850	2,385	45		326,395
3	37,260	60,010	31,935	158,955	23,180	8,630	2,850	2,380	45		325,245
4	**HOLIDAY**										
7	34,625	61,205	32,885	161,970	23,060	8,750	2,885	2,360**L**	45		327,785
8	32,150	61,680**H**	33,925	151,885	23,050	9,090	2,915	2,405	45		317,145
9	30,400	60,740	34,485	149,130	22,785	9,170	2,730	2,470	45		311,955
10	25,875	60,625	34,320	146,100**L**	23,145	9,470	2,630	2,545	60		304,770
11	22,295	60,075	33,945	148,125	23,160	9,540	2,640	2,740	60		302,580
14	19,280	54,815	34,120	152,550	24,105	9,580	2,790	2,755	60		300,055
15	14,135	54,690	35,200	156,115	25,175	9,070	2,670	2,800	60		299,915
16	12,710	52,600	35,805**H**	163,265	26,255	8,865	2,630	2,930	70		305,130
17	9,795	52,735	35,365	165,500	26,050	9,020	2,725	3,285	70		304,545
18	5,710	53,125	35,585	165,335	26,570	9,120	2,575	3,305	70		301,395
21	2,445	51,715	33,380	178,015**H**	27,230	9,230	2,555**L**	3,300	70		307,940
22	285	47,525	33,300	165,365	27,620	9,565	2,585	3,965	70		290,280
23	215	46,000	32,485	165,960	27,970	9,665	2,650	4,040	70	5**L**	289,060
24	215	46,370	32,985	160,460	29,180	10,190	2,865	4,150	75	5	286,495
25	175	44,050	33,530	163,525	29,580	10,520	2,925	4,280	70	35	288,690
28	80	41,065	33,870	165,415	29,200	10,405	2,885	4,270	70	70	287,330
29	75**L**	38,550	34,715	165,335	29,010	10,555	2,940	4,325	85**H**	90	285,680**L**
30		34,745	33,775	173,510	29,610	10,900	3,025**H**	4,390	85	120	290,160
31		33,365**L**	32,660	172,460	29,710**H**	11,460**H**	2,975	4,880**H**	85	125**H**	287,720

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

August 1986

Aug	Open		High	Low	Close	
1	5.15	5.14½	5.19	5.08¾	5.13½	5.13
4	5.08	5.07¾	5.09½	5.06½	5.08½	5.08
5	5.07½	5.06½	5.07½	5.04	5.04¾	5.04
6	5.01¾	5.01½	5.05¼	5.01½	5.05	5.04½
7	5.05	5.06	5.06	5.02½	5.03½	5.04
8	5.04½	5.04	5.07½	5.02	5.03	5.02
11	5.02	5.01¾	5.03¾	5.00	5.01½	5.01¾
12	5.02	5.02½	5.03	5.00½	5.01¼	5.01
13	4.96	4.97	5.00½	4.96 L	5.00	4.99¾
14	5.04		5.12	5.04	5.11½	5.11¾
15	5.14½	5.15	5.16	5.12	5.13½	
18	5.14½	5.15	5.31	5.14	5.29	
19	5.35		5.38½H	5.15	5.15	
20	5.15	5.16	5.21	5.08	5.19	5.19½
21						
22						
25						
26						
27						
28						
29						

September 1986

Aug	Open		High	Low	Close	
1	4.98		5.05 H	4.92	4.99	
4	4.90	4.91	4.92½	4.89	4.90	4.89¾
5	4.88½	4.87½	4.88½	4.82	4.82	
6	4.79		4.82¼	4.79	4.81	4.80¾
7	4.82½		4.82¾	4.75½	4.76	4.76¼
8	4.76	4.76¼	4.78¾	4.75¼	4.75¼	4.75½
11	4.74	4.73½	4.79½	4.73½	4.77¼	4.77¾
12	4.77¾	4.78	4.79	4.75½	4.76	4.76¼
13	4.70	4.69	4.74	4.67½L	4.73½	4.74
14	4.76	4.76½	4.85½	4.75½	4.81½	4.62
15	4.84		4.84½	4.79½	4.81¼	4.80¾
18	4.83	4.82½	4.89½	4.80	4.87	
19	4.93	4.92	4.93	4.78	4.78½	4.78
20	4.77	4.77½	4.79½	4.75	4.77	4.77¼
21	4.78½	4.79	4.86	4.78½	4.83¼	4.82½
22	4.87	4.87½	4.88½	4.75	4.77½	4.78¼
25	4.78½	4.78	4.81	4.76	4.79¼	4.78¾
26	4.80½	4.81	4.82½	4.79¼	4.80½	4.81
27	4.81½	4.81	4.82	4.73	4.75½	4.75¼
28	4.74	4.75	4.78½	4.73½	4.75½	4.75¾
29	4.78½	4.78	4.83½	4.78	4.82	4.83½

November 1986

Aug	Open		High	Low	Close	
1	4.97½	4.96	5.05½H	4.91	5.00	4.99
4	4.91	4.87	4.92	4.86	4.90	4.89
5	4.86	4.87	4.88	4.80	4.80	4.81
6	4.77	4.78	4.82½	4.77	4.80½	4.81
7	4.81	4.81½	4.82¾	4.74½	4.75	4.74½
8	4.75	4.74	4.78	4.73½	4.75	4.74½
11	4.72½	4.73½	4.80	4.72½	4.77¾	4.78
12	4.78	4.77½	4.79	4.75	4.76	4.75½
13	4.68	4.67	4.70½	4.66	4.70	4.70½
14	4.72½	4.73	4.79½	4.72½	4.76½	4.76
15	4.80	4.79	4.80	4.73	4.74¼	4.74½
18	4.74½	4.73½	4.79¾	4.72½	4.78	4.77½
19	4.81½	4.80½	4.82	4.71	4.71½	4.71
20	4.70	4.69½	4.71½	4.68	4.68½	4.68¼
21	4.68½	4.69	4.73¾	4.68½	4.71½	4.71
22	4.74	4.74½	4.74½	4.66¾	4.68¼	4.68½
25	4.68	4.68½	4.71	4.65¼L	4.68	4.68¼
26	4.69½	4.70	4.71½	4.67¾	4.69	4.68½
27	4.69½	4.69	4.72½	4.67¼	4.70½	4.70¾
28	4.71½	4.70¾	4.72½	4.69½	4.69½	4.69¾
29	4.73	4.76½	4.80	4.73	4.80	4.79

January 1987

Aug	Open		High	Low	Close	
1	5.06	5.05½	5.13½H	5.00¼	5.07½	
4	4.96	4.96½	5.00¾	4.96	4.98	4.97½
5	4.96	4.95½	4.96½	4.90	4.90	
6	4.87	4.87½	4.92	4.86½	4.90	4.89½
7	4.91		4.92½	4.84¼	4.84½	4.84¼
8	4.84½	4.85	4.87¾	4.83¾	4.84½	4.84¾
11	4.83	4.83½	4.89	4.83	4.88	4.88½
12	4.87¾		4.88¾	4.85	4.85	4.85½
13	4.77½	4.78	4.80	4.75½	4.79½	4.79¾
14	4.82		4.88¼	4.82	4.85	
15	4.88½	4.88	4.88½	4.82½	4.82¾	
18	4.82½	4.83	4.87½	4.81	4.85¾	4.86
19	4.88	4.89	4.89½	4.79	4.79½	4.79
20	4.78		4.79½	4.76¼	4.76¼	
21	4.76½		4.81¼	4.76½	4.79	
22	4.83		4.83	4.76	4.76¾	4.77
25	4.77½	4.77	4.79	4.74 L	4.76¾	4.77¼
26	4.78		4.80	4.76¾	4.77¼	4.77
27	4.78		4.81½	4.76¾	4.79¾	4.80
28	4.81		4.81¼	4.78¾	4.79	4.78¾
29	4.81		4.88½	4.81	4.88	4.88½

March 1987

Aug	Open		High	Low	Close	
1	5.14	5.14½	5.21½H	5.09½	5.17	5.17½
4	5.04½	5.05	5.10	5.04½	5.07	
5	5.04		5.05¾	4.99	5.00	
6	4.98		5.01	4.96½	5.00	
7	5.00		5.01½	4.94½	4.94½	
8	4.94½	4.94¾	4.97½	4.93½	4.94½	4.94¾
11	4.94		4.99	4.94	4.98	
12	4.98		4.98½	4.95	4.95½	4.95
13	4.86½	4.87	4.90	4.85½	4.89½	4.90
14	4.92¾	4.93	4.97¼	4.92¼	4.95	4.95½
15	4.97	4.96¾	4.97	4.92	4.92	
18	4.91½		4.96	4.90½	4.94¼	4.94½
19	4.96½		4.97	4.88½	4.89	4.88½
20	4.86½		4.88¼	4.85	4.85½	
21	4.85½		4.89½	4.85½	4.88	4.87¾
22	4.90½		4.91½	4.85½	4.86	
25	4.86		4.88	4.83½L	4.85½	
26	4.88½	4.88	4.89¼	4.86½	4.87½	4.87
27	4.88		4.91	4.86½	4.89½	4.90
28	4.90½		4.92	4.88¾	4.88¾	
29	4.93	4.93½	4.97	4.93	4.96½	4.97

May 1987

Aug	Open		High	Low	Close	
1	5.21		5.29½H	5.17	5.25	
4	5.11	5.10½	5.16	5.10½	5.13½	
5	5.12		5.12	5.07	5.07	
6	5.04		5.08	5.04	5.07½	5.07
7	5.08		5.09	5.02½	5.02½	
8	5.02		5.05	5.02	5.02½	5.03
11	5.02½		5.06	5.02½	5.04½	
12	5.05¾		5.06	5.01½	5.01½	
13	4.93½		4.95½	4.93	4.95½	
14	4.99½		5.03	4.99½	5.01	
15	5.03	5.02½	5.03	4.98½	4.98½	
18	4.98		5.03	4.97¼	5.02	
19	5.03½		5.04	4.96¼	4.96¼	
20	4.94		4.95½	4.92½	4.92½	4.93
21	4.93½		4.97	4.93½	4.95	4.95½
22	4.98	4.98½	4.98½	4.93	4.93	
25	4.94		4.95	4.92 L	4.93½	
26	4.96		4.96¼	4.94¼	4.94¼	
27	4.95½		4.98	4.94½	4.97	
28	4.97½	4.96¾	4.98½	4.95½	4.95½	4.96
29	5.02½		5.03	5.00½	5.02	

July 1987

Aug	Open		High	Low	Close	
1	5.26½		5.33 H	5.21	5.28	5.27½
4	5.14½	5.15	5.19½	5.14½	5.17	
5	5.16½		5.16½	5.11½	5.11½	
6	5.11		5.15	5.11	5.14	
7	5.15½	5.16½	5.16½	5.09	5.09½	
8	5.09	5.10	5.11½	5.08¼	5.08½	5.09
11	5.08½		5.12	5.08½	5.10	
12	5.11		5.12	5.08½	5.08½	5.08¾
13	5.00	5.01	5.02	4.99½	5.00½	
14	5.05	5.05½	5.08½	5.04	5.06	5.06½
15	5.08		5.08	5.03	5.04	5.04½
18	5.03		5.07	5.02¾	5.06½	5.06
19	5.08¼		5.08½	5.01¼	5.01¼	
20	5.00		5.01	4.97½	4.97¾	
21	4.99		5.01¼	4.98½	5.00	
22	5.03	5.03½	5.03½	4.98¼	4.98½	4.99½
25	4.99	4.99½	5.01	4.96¼L	4.98¼	
26	5.00½		5.02	4.99	5.00¼	
27	5.00		5.03½	4.99	5.01	
28	5.01½		5.03¼	5.00½	5.00¾	
29	5.07		5.07½	5.04	5.04	5.04½

August 1987

Aug	Open		High	Low	Close	
1					5.25½N	
4					5.14½N	
5					5.09 N	
6					5.07 N	
7					5.07 N	
8					5.06½N	
11	5.10		5.10 H	5.08½	5.08½	
12					5.06½N	
13					4.98 N	
14					5.04½N	
15					5.02½N	
18					5.04½N	
19					5.00¼N	
20	5.00		5.00	4.95½L	4.95½	
21	4.99		4.99	4.98	4.98	
22					4.97 N	
25					4.96 N	
26					4.98 N	
27	5.02		5.02	4.98½	5.00	
28					4.99½N	
29					5.03 N	

September 1987

Aug	Open		High	Low	Close	
1						
4						
5						
6						
7						
8						
11	5.02		5.02 H	5.01½	5.01½	
12					4.99 N	
13					4.93 N	
14					4.99 N	
15					4.98 N	
18					4.99 N	
19					4.94 N	
20					4.93 N	
21					4.95 N	
22					4.93½N	
25					4.92½N	
26					4.94 N	
27	4.96		4.96	4.95½L	4.95½	
28	4.96		4.96	4.96	4.96	
29					5.03½N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

November 1987

Aug	Open		High	Low	Close	
1	5.07		5.07 **H**	5.05	5.07	
4	5.00	5.02	5.05	5.00	5.03	
5	5.02		5.03½	5.02	5.02¼	
6	5.00	4.99	5.04	4.99	5.04	
7	5.04		5.04	4.96	4.96	
8	4.98		4.99	4.98	4.98	
11	4.98		5.00	4.96	5.00	
12	5.00		5.00	4.96	4.97	
13	4.94		4.95	4.93	4.93	
14	4.97½		4.99	4.95	4.97	
15	4.97		4.97	4.95¾	4.96	
18	4.96½		4.98	4.96½	4.97	
19	4.98		4.98	4.92	4.92	
20	4.91		4.92	4.90	4.91	
21	4.91½	4.91¼	4.94	4.91	4.93	
22	4.94		4.94½	4.91	4.92	4.93
25	4.91		4.92	4.89½**L**	4.91	
26	4.92½		4.93	4.91	4.92¾	
27	4.92½		4.94	4.92	4.93	
28	4.94½		4.94½	4.93½	4.93½	
29	4.95		5.03	4.95	5.03	5.01

Volume of sales Units of 1,000 bushels

Aug	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	TOTAL
1	24,280**H**	9,755	142,235**H**	4,680	1,390	260	510			35	183,145**H**
4	12,365	5,170**L**	75,010	3,340	1,175	250	285**L**			10**L**	97,605
5	18,340	10,890	97,690	4,920	2,255	335	1,225			145	135,800
6	10,485	7,285	77,450	2,670	3,135	575	640			60	102,300
7	19,390	11,685	94,135	3,470	3,170	595	1,250			175	133,870
8	16,465	7,850	64,560	2,470	2,000	630	845			90	94,910
11	9,985	5,915	52,660	3,090	1,555	440	600	45	10**L**	35	74,335
12	9,285	6,610	38,935**L**	4,360	1,680	225	350			90	61,535
13	7,380	12,570	89,530	5,295	1,975	345	1,020			605**H**	118,720
14	10,440	18,955	71,055	3,205	1,500	1,150**H**	905			90	107,300
15	8,505	11,125	42,985	3,215	580**L**	1,070	710			60	68,250
18	7,500	13,410	59,095	4,085	830	350	665			30	85,965
19	6,360	17,645	92,765	6,265**H**	1,100	155**L**	415			10	124,715
20	1,980**L**	11,700	50,765	3,120	1,740	1,125	400	35**L**		215	71,080
21		16,570	51,850	4,760	1,910	425	545	520**H**		155	76,735
22		24,210**H**	79,220	4,790	1,140	500	825			160	110,845
25		10,770	57,660	3,585	980	410	1,530			140	75,075
26		8,155	44,555	1,600**L**	1,135	395	370			35	56,245
27		23,135	68,780	5,395	1,425	810	1,215	35	10	35	100,840
28		10,190	39,375	4,130	1,025	595	375		15**H**	150	55,855**L**
29		12,485	87,890	4,870	4,910**H**	730	2,655**H**			395	113,935
TOTAL	162,760	256,080	1,478,200	83,315	36,610	11,370	17,335	635	35	2,720	2,049,060

Open contracts Units of 1,000 bushels

Aug	86Aug	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	TOTAL
1	33,085**H**	32,845	168,350	29,765**L**	12,070**L**	3,050	5,025**L**	85**L**		160**L**	284,435
4	30,595	32,175	162,805**L**	30,165	12,250	3,030**L**	5,235	85		160	276,500
5	27,985	32,745	163,265	30,470	12,790	3,050	5,750	85		265	276,405**L**
6	25,550	32,565	167,870	30,385	14,055	3,155	5,690	85		295	279,650
7	23,430	34,255	176,510	31,020	15,175	3,105	6,150	85		465	290,195
8	19,510	33,990	177,530	31,005	15,950	3,450	6,485	85		525	288,530
11	18,670	33,980	176,030	31,085	16,110	3,490	6,515	125	5**L**	525	286,535
12	16,585	33,205	178,070	31,700	16,855	3,525	6,760	125	5	590	287,420
13	15,250	33,270	178,005	31,725	16,855	3,550	7,160	125	5	970	286,915
14	12,715	33,590	179,300	32,050	16,680	4,040	7,575	125	5	970	287,050
15	9,060	34,505	181,685	31,265	16,610	4,405	8,050	125	5	1,030	286,740
18	4,705	32,575	185,320	31,920	16,415	4,345	7,905	125	5	1,035	284,350
19	1,330	34,505	190,855	32,530	16,730	4,370	8,245	125	5	1,035	289,730
20	515	35,025	189,745	33,395	17,645	5,120	8,430	160	5	1,030	291,070
21	515	34,040	191,695	34,440	18,370	4,960	8,370	635	5	1,110	294,140
22	515	35,100	194,895	35,640	18,475	5,055	8,840	635	5	1,180	300,340
25	390	35,805	197,330	36,130	18,475	4,935	9,145	635	5	1,280	304,130
26	325**L**	35,905**H**	198,360	35,905	18,745	5,050	9,260	635	5	1,290	305,480**H**
27	325	34,785	199,140**H**	35,760	18,755	4,915	9,545	645**H**	10	1,295	305,175
28		32,240	199,015	36,440**H**	18,555	5,275	9,570	645	25**H**	1,380	303,145
29		28,005**L**	195,455	36,225	18,890**H**	5,315**H**	10,385**H**	645	25	1,385**H**	296,330

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

September 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.75	4.76	4.76½	4.67½L	4.70½	4.71
3	4.70½	4.70¾	4.78	4.69½	4.76	4.76½
4	4.80	4.87	4.87	4.80	4.85	4.86
5	4.88	4.88½	4.88½	4.79½	4.81½	
8	4.75		4.79	4.74	4.78½	4.78
9	4.81½		4.82½	4.78	4.80	
10	4.79¾	4.80	4.85	4.79¼	4.79½	
11	4.81	4.80½	4.82½	4.79½	4.80½	4.80
12	4.82		4.82	4.77½	4.80	4.81
15	4.76½		4.79	4.75½	4.77½	4.77
16	4.78		4.82½	4.77	4.81½	4.82
17	4.83½	4.84	4.85½	4.81	4.85	4.85½
18	4.87	4.86	4.96¾	4.86	4.96	4.96¼
19	4.99½		5.09 H	4.98	5.06	5.08
22						
23						
24						
25						
26						
29						
30						

November 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.73	4.70	4.73	4.67¼L	4.69½	4.70½
3	4.70	4.71	4.73¾	4.68½	4.72¾	4.73
4	4.76½	4.76	4.77½	4.73¾	4.77	4.77½
5	4.80	4.79	4.80	4.75¾	4.78	4.78½
8	4.75½	4.74¼	4.77¾	4.73½	4.76¾	4.77¼
9	4.80	4.79½	4.81	4.75½	4.78	4.79
10	4.77½	4.78	4.80	4.73	4.73½	4.73
11	4.73	4.72	4.74½	4.71¼	4.74	4.74½
12	4.77	4.77½	4.77½	4.74¼	4.76	4.76¾
15	4.74	4.73½	4.74¾	4.72½	4.73¼	4.73
16	4.73	4.72½	4.76	4.72½	4.75½	4.74¾
17	4.77	4.76¼	4.77½	4.75½	4.77	4.77½
18	4.79½	4.80	4.82	4.79¼	4.81¼	4.82
19	4.83	4.85	4.88½	4.83	4.87	4.86
22	4.87½	4.86¾	4.90½	4.85	4.86¼	4.86¾
23	4.87	4.86½	4.90½	4.84½	4.88¼	4.88
24	4.91	4.91½	4.94	4.84	4.84½	4.84
25	4.8[illegible]	4.81½	4.83	4.79	4.80¾	4.80
26	4.82	4.81½	4.83¼	4.79½	4.81½	4.82
29	4.86½	4.90	4.90½	4.86	4.90½	4.89½
30	4.95	4.92½	4.95 H	4.86	4.86¼	4.86

January 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.81	4.80	4.81	4.75¾L	4.79	4.79½
3	4.80	4.79½	4.82½	4.77½	4.81¾	4.82¼
4	4.85	4.86	4.86¼	4.82¼	4.85	4.86
5	4.87	4.87½	4.88	4.84½	4.86½	4.86¼
8	4.84	4.84½	4.86	4.82½	4.85	4.84¾
9	4.88	4.88½	4.89¼	4.84½	4.87	4.88
10	4.87	4.86½	4.88½	4.82	4.82½	4.82¼
11	4.82	4.81½	4.83½	4.80	4.83	4.83½
12	4.86	4.85½	4.86	4.82¾	4.84½	4.85
15	4.83	4.82½	4.83¼	4.81	4.81¾	4.81½
16	4.81½	4.81	4.84	4.81	4.83	4.83¼
17	4.85½	4.85	4.86	4.84	4.85½	
18	4.88	4.88¼	4.90½	4.87¾	4.89¾	4.90¼
19	4.92½	4.92	4.96½	4.92	4.95	4.94½
22	4.95½	4.95	4.98	4.93¼	4.94½	4.95
23	4.95½	4.95	4.98½	4.92¾	4.96½	4.96
24	4.98½	4.98	5.01½H	4.92½	4.93	4.92½
25	4.91½	4.90½	4.91½	4.87½	4.88½	4.88¼
26	4.89	4.89½	4.91½	4.88	4.89¾	
29	4.97	4.96	4.98	4.93½	4.97½	4.97¼
30	5.01	5.00	5.01	4.94	4.94¼	4.94

March 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.89		4.90	4.85 L	4.88	4.88½
3	4.89	4.89½	4.92	4.87	4.91½	4.92
4	4.94½	4.95	4.95	4.91½	4.94	
5	4.95½	4.96	4.96½	4.94	4.95½	4.95¾
8	4.92		4.95	4.91	4.94½	
9	4.96	4.96½	4.98	4.93¼	4.95¼	4.96
10	4.95	4.95¼	4.97	4.91	4.91	
11	4.90		4.92	4.89	4.91	4.91½
12	4.93		4.94	4.91¾	4.92½	4.92¾
15	4.90½		4.92	4.90	4.90¼	4.90½
16	4.89½		4.92¾	4.89½	4.92	4.92½
17	4.94		4.94½	4.92½	4.94¼	4.94½
18	4.96½		4.99	4.96	4.98¼	4.99
19	5.00		5.04¼	5.00	5.03	5.02¾
22	5.03½	5.03	5.06	5.01¾	5.02¾	5.02½
23	5.03½		5.06¾	5.01	5.04½	5.04¼
24	5.08		5.09½H	5.01	5.01	5.01¾
25	4.98	4.98½	5.00	4.96	4.97¼	
26	4.98½		4.99½	4.96½	4.08¼	4.98
29	5.03½		5.06¼	5.01½	5.05¼	5.05¾
30	5.08½	5.09	5.09	5.02	5.02½	5.02

May 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.94½		4.95	4.91¼L	4.94	
3	4.95½		4.97½	4.93	4.97	
4	5.00½		5.01	4.96½	4.99	
5	5.01	5.01½	5.01½	4.99¼	5.01	
8	4.97	4.97½	5.00½	4.97	5.00½	
9	5.02½		5.03¼	4.99¼	5.03	
10	5.02½		5.03	4.97	4.97	4.98
11	4.97		4.98	4.96	4.98	
12	5.00		5.00	4.97½	5.00	
15	4.96		4.98½	4.96	4.96½	
16	4.95¾		4.98½	4.95¾	4.98	
17	4.98½		5.00½	4.98½	5.00	5.00½
18	5.02	5.02½	5.05	5.02	5.03½	5.03¾
19	5.05½	5.06	5.09¼	5.05½	5.08½	
22	5.09		5.11½	5.07¾	5.09¼	
23	5.07¼		5.12	5.07	5.11½	
24	5.12½	5.13	5.15¼H	5.07	5.07	
25	5.06		5.06½	5.03	5.04¼	
26	5.05	5.05½	5.06	5.04	5.05¼	
29	5.09½	5.10	5.12	5.08	5.12	
30	5.14½	5.14	5.14½	5.08½	5.08½	

July 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.98½	4.98	4.99	4.93 L	4.96½	4.97
3	4.97½	4.97	5.01	4.95½	5.00¼	
4	5.04	5.04½	5.04½	4.99½	5.02	
5	5.03	5.03½	5.04½	5.02½	5.04½	
8	5.00	4.99½	5.03½	4.99½	5.03½	
9	5.05		5.06½	5.02	5.04	
10	5.04½		5.06	4.99½	5.00	4.99½
11	4.99		5.00½	4.98	5.00¼	
12	5.03		5.03	5.00	5.02½	5.02
15	4.99½	4.99	5.01½	4.99	4.99	
16	4.99		5.01¾	4.98½	4.99½	
17	5.02	5.01½	5.03½	5.01¼	5.03	5.03½
18	5.05	5.05½	5.08	5.05	5.07¼	
19	5.09	5.08¾	5.12½	5.08¾	5.10	
22	5.11½		5.13¾	5.10¼	5.11¾	5.11½
23	5.11¼	5.11½	5.15	5.09	5.14	
24	5.15		5.18 H	5.09½	5.09½	5.10
25	5.08¼		5.09	5.06	5.07	
26	5.08	5.07½	5.09	5.06¼	5.08	5.08¼
29	5.14	5.13½	5.14½	5.10½	5.13¾	5.14
30	5.16½	5.17	5.17	5.10¾	5.10¾	

August 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.98		4.98	4.91½L	4.95	
3	4.99½		4.99½	4.98	4.98	
4	4.99		5.01	4.98	5.01	
5	5.04		5.04	5.02	5.02½	
8					5.01 N	
9	5.03		5.03	5.02	5.02	
10	5.04		5.05	4.98	4.98	
11					4.98½N	
12					5.00½N	
15	4.98½		5.00	4.97½	4.97½	
16	4.99¼		5.00½	4.98	4.98	
17	5.02		5.02½	5.02	5.02½	
18	5.07		5.07¼	5.06	5.06	
19	5.08½		5.08½	5.08½	5.08½	
22	5.11		5.12½	5.10	5.10½	5.10¼
23	5.11		5.14	5.09	5.13	
24	5.17½		5.17½H	5.08½	5.08½	5.09
25	5.08½		5.08¾	5.06	5.06	5.06½
26	5.05½		5.08¼	5.05½	5.07½	5.08
29	5.14		5.14	5.10	5.13½	5.13
30	5.14		5.14	5.10½	5.11	

September 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					4.96 N	
3					4.98 N	
4	5.00		5.00	4.96 L	4.98	
5	4.99		5.01	4.99	5.01	
8	4.97		4.99½	4.97	4.99½	
9	4.99½		4.99½	4.99	4.99	
10					4.97 N	
11					4.96½N	
12					4.99 N	
15					4.97 N	
16					4.96 N	
17					4.99 N	
18					5.03½N	
19					5.05 N	
22					5.07 N	
23					5.10 N	
24	5.12		5.12 H	5.05	5.05	
25	5.04		5.04½	5.02½	5.03	
26	5.04		5.04	5.02¾	5.03	
29					5.08 N	
30	5.09½		5.09½	5.05½	5.05½	

November 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	4.96½		4.96½	4.92 L	4.96½	
3	4.96½		5.01	4.96¼	5.01	
4	5.04		5.04	4.99½	5.01	
5	5.03		5.04	5.02½	5.04	
8	5.00		5.02½	5.00	5.02½	
9	5.03		5.04	5.01½	5.02	
10	5.03		5.04	5.00	5.00	
11	4.99		4.99	4.97½	4.98½	
12	5.01		5.01¾	5.00	5.01¾	
15	5.00	5.00½	5.00½	4.98	4.98	
16	4.98		4.99½	4.97	4.98	
17	5.00		5.02	5.00	5.02	
18	5.03	5.03½	5.05½	5.03	5.05½	
19	5.07		5.10	5.06	5.07	
22	5.09		5.10½	5.07	5.08	
23	5.07		5.11½	5.06	5.11	
24	5.11½		5.14 H	5.07	5.07	
25	5.06	5.05½	5.06½	5.05	5.05	
26	5.04		5.05½	5.03½	5.05½	
29	5.09½		5.10½	5.08	5.10½	
30	5.12	5.12½	5.12½	5.08	5.08	5.08½

H = high L = low A = asked B = bid N = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

January 1988

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	↓			
3	↓			
4	↓			
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23	5.15	5.19 **H**	5.15	5.19
24				5.16 **N**
25	5.13	5.14	5.12½**L**	5.14
26				5.14 **N**
29				5.18½**N**
30	5.18	5.18	5.16	5.16

Volume of sales Units of 1,000 bushels

Sep	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
1	**HOLIDAY**										
2	20,375**H**	90,325	7,890	4,515	705	4,850	130		660		129,450
3	8,270	56,555	2,895	2,425	105**L**	4,030	50		555		74,885
4	6,060	58,835	3,095	2,100	1,325	3,690	10	400	840**H**		76,355
5	5,715	64,535	3,995	2,050	1,275	1,265	225	5**L**	130		79,195
8	1,440**L**	44,790	2,440	2,300	1,115	1,790		65	510		54,450
9	2,305	65,105	6,500	2,230	305	2,830	420	70	255		80,020
10	5,365	80,620	5,920	4,595	580	3,235	195		235		100,745
11	2,190	43,835	2,215**L**	1,375**L**	420	1,145**L**			475		51,655
12	2,875	51,500	4,115	2,845	725	1,510			245		63,815
15	1,465	35,600**L**	3,040	2,435	750	1,930	25		70**L**		45,315**L**
16	2,650	46,365	4,550	3,480	450	2,720	200		140		60,555
17	3,775	45,125	4,555	2,330	1,535	5,050	210		225		62,805
18	4,725	83,815	5,365	4,045	2,140	4,890	505**H**		200		105,685
19	4,340	115,460**H**	11,155	6,420	3,695	6,415**H**	5**L**		375		147,865**H**
22		84,935	8,180	4,195	1,265	2,060	345		135		101,115
23		65,125	8,930	7,355	2,965	2,485	225		145	5**L**	87,235
24		99,925	12,520**H**	9,140**H**	3,505	3,575	205	25	450		129,345
25		75,930	9,430	6,650	3,890**H**	3,245	180	425**H**	415	10**H**	100,175
26		48,600	3,575	3,030	1,355	2,160	185	425	765		60,095
29		82,740	10,175	6,660	645	2,630	255		210		103,315
30		81,270	9,295	4,590	780	1,700	45	35	340	10	98,065
TOTAL	71,550	1,420,990	129,835	84,765	29,530	63,205	3,415	1,450	7,375	25	1,812,140

Open contracts Units of 1,000 bushels

Sep	86Sep	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
1	**HOLIDAY**										
2	17,895**H**	191,070	37,635**L**	19,680**L**	5,140**L**	12,515**L**	765**L**	25**L**	1,850**L**		286,575**L**
3	15,925	190,575	37,820	20,655	5,185	14,345	815	25	2,215		287,560
4	15,020	190,540	38,300	21,285	5,425	15,160	820	425	2,575		289,550
5	13,460	189,370	38,885	21,575	5,925	15,445	1,025	430	2,585		288,700
8	13,040	189,450	39,295	22,470	6,575	15,265	1,025	495	2,765		290,380
9	12,590	186,190	40,840	23,405	6,615	16,095	1,235	540	2,800		290,310
10	12,805	186,500	41,980	25,145	6,640	16,275	1,325	540	2,850		294,060
11	11,855	183,065**L**	42,225	25,340	6,740	16,435	1,325	540	2,890		290,415
12	11,285	184,170	42,530	26,030	6,775	16,585	1,325	540	2,920		292,160
15	9,935	185,400	43,680	27,110	7,055	16,990	1,350	540	2,970		295,030
16	8,200	187,785	43,810	27,600	7,015	17,330	1,550	540	3,050		296,880
17	6,670	186,520	43,115	27,320	7,655	17,955	1,750	540	3,040		294,565
18	3,395	189,045	43,890	27,805	8,340	18,770	2,250	540	3,055		297,090
19	545	192,670	46,025	29,525	9,510	20,165	2,250	540	3,180		304,410
22	305	196,140**H**	45,625	29,025	9,880	20,440	2,565	540	3,255		307,775
23	305	191,465	45,455	29,360	10,810	20,870	2,685	540	3,300	5**L**	304,795
24	305	192,545	48,020	29,970	12,135	21,995	2,875	555	3,490	5	311,895
25	95	188,675	47,930	29,575	12,815**H**	22,075**H**	3,000	940	3,600	15	308,720
26	45**L**	185,915	48,255**H**	30,270	12,630	21,845	3,060**H**	1,260	3,525	15	306,820
29		190,150	48,190	32,840	12,655	21,330	2,935	1,260	3,585	15	312,960**H**
30		186,835	47,510	33,350**H**	12,615	21,535	2,915	1,290**H**	3,645**H**	20**H**	309,715

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

November 1986

Oct	Open		High	Low	Close	
1	4.87½	4.88½	4.89	4.84¾	4.88	4.88¼
2	4.87	4.86	4.90	4.35	4.87¼	4.87
3	4.88	4.88½	4.89½	4.81½	4.82½	4.81½
5	4.77½	4.76	4.77½	4.69¾	4.69¾	4.70¼
7	4.70	4.71	4.72	4.69 L	4.69½	4.69¼
8	4.69	4.69½	4.73¾	4.69	4.72½	4.72¾
9	4.73½	4.73	4.76¼	4.71½	4.71¾	4.71½
10	4.73	4.72½	4.74	4.71½	4.72	4.72¼
13	4.69¾	4.69	4.74	4.69	4.72¼	4.72
14	4.70½	4.71¼	4.74½	4.70½	4.73¾	4.74½
15	4.73	4.72¾	4.73½	4.71½	4.72½	4.72¾
16	4.71	4.72	4.77¼	4.71	4.76½	4.76¾
17	4.78	4.77½	4.78	4.73¾	4.74¼	4.73¾
20	4.72	4.73½	4.81	4.72	4.80¼	4.80
21	4.81	4.81½	4.83	4.77½	4.83	4.82
22	4.85	4.84	4.89½	4.83½	4.88	4.87½
23	4.86½	4.85	4.87¼	4.84	4.85¼	4.85
24	4.84¾	4.84	4.89	4.84	4.86¾	4.86½
27	4.88½	4.89	4.95	4.87	4.95	4.94½
28	4.97½	4.96½	4.98¼	4.91¾	4.93½	4.94
29	4.90	4.89	4.90½	4.87¼	4.88½	4.88
30	4.87	4.88	4.98½	4.87	4.97½	4.97
31	4.96½	4.97	5.02 H	4.95½	4.99	4.97½

January 1987

Oct	Open		High	Low	Close	
1	4.95	4.95½	4.96½	4.92½	4.95¾	
2	4.94½	4.94	4.97½	4.93¼	4.95¼	4.94¾
3	4.96½	4.95	4.96½	4.89	4.89½	4.90¼
5	4.85½	4.84	4.85½	4.77¾	4.78	4.78½
7	4.77	4.78	4.80	4.77 L	4.78	4.77½
8	4.78½		4.81¾	4.78½	4.80¾	4.81
9	4.83	4.83½	4.84½	4.79½	4.79½	
10	4.81¾	4.81½	4.82¼	4.79½	4.80¼	4.80
13	4.78	4.77½	4.81¾	4.77¼	4.80	4.79¾
14	4.79	4.79½	4.82½	4.79	4.82	4.82½
15	4.81½	4.81	4.81½	4.79½	4.80¾	4.80½
16	4.79½	4.79	4.85¼	4.79	4.84½	4.84¾
17	4.86½	4.85½	4.86½	4.81¾	4.82½	4.82
20	4.81	4.81½	4.89½	4.81	4.88¾	4.88½
21	4.89¼	4.89½	4.91½	4.85¾	4.90¾	4.90¼
22	4.93	4.92	4.95½	4.91	4.93¾	4.93¼
23	4.92½	4.91½	4.93	4.88½	4.89½	4.86½
24	4.87	4.86	4.92½	4.86	4.91½	4.90½
27	4.92	4.93	4.99½	4.91¾	4.99½	4.99
28	5.03	5.01½	5.03½	4.96½	4.98	4.98½
29	4.94	4.94½	4.95½	4.92½	4.93¾	4.93
30	4.93½	4.94	5.03½	4.93	5.02¾	5.02
31	5.00	4.99	5.04½ H	4.98¾	5.00¼	4.99½

March 1987

Oct	Open		High	Low	Close	
1	5.03	5.03½	5.04½	5.00¾	5.04	5.03¾
2	5.02		5.06	5.01½	5.03	5.02¾
3	5.04½	5.04	5.04½	4.97¼	4.97½	
5	4.92		4.93½	4.86½	4.86¾	4.86½
7	4.85½	4.86	4.89	4.85½ L	4.86½	4.86¼
8	4.87	4.86½	4.90¾	4.86½	4.89	
9	4.90¼		4.92¾	4.88¼	4.88¼	
10	4.88½		4.90¾	4.88½	4.89	4.88¾
13	4.86		4.90	4.86	4.88½	4.89
14	4.87½	4.88	4.90	4.87½	4.89½	4.90
15	4.89		4.89¼	4.87¾	4.88¾	
16	4.87½	4.88	4.94	4.87½	4.93¼	4.93½
17	4.95	4.94½	4.95	4.90½	4.90¾	4.91
20	4.90		4.97¾	4.90	4.97	
21	4.97½		4.99½	4.94	4.98	4.98½
22	5.00	5.00½	5.01½	4.98½	4.99	4.99½
23	4.98	4.97	4.98¾	4.94	4.94	4.94½
24	4.94	4.93¾	4.98	4.93	4.96¼	4.96
27	4.97	4.97¾	5.04¾	4.97	5.04	5.04½
28	5.05	5.05½	5.08¾	5.02½	5.04	
29	5.00½	5.01	5.02	4.99	4.99½	5.00
30	4.99	4.98½	5.08½	4.98½	5.07½	5.08
31	5.05½		5.09¼ H	5.04	5.04	5.04¼

May 1987

Oct	Open		High	Low	Close	
1	5.09		5.10¾	5.07	5.10	
2	5.07¼	5.08	5.12	5.07¼	5.08¾	5.09¼
3	5.10	5.09½	5.10¼	5.04	5.04	5.04¼
6	5.00	4.99	5.00½	4.94½	4.94½	
7	4.95	4.94½	4.96	4.93¾	4.95	
8	4.95	4.95¼	4.98	4.95	4.97	4.97½
9	4.97¼		5.00	4.95½	4.95¾	4.95½
10	4.96½		4.97½	4.95½	4.96	4.96¼
13	4.93½	4.94	4.97	4.93¼ L	4.95½	
14	4.95		4.96¼	4.94½	4.96	4.96¼
15	4.94		4.95	4.94	4.95	
16	4.94½	4.94¼	5.00¼	4.94¼	4.99½	
17	5.00½	5.00	5.00½	4.97	4.97	
20	4.95¾	4.96	5.03½	4.95¾	5.03	5.02¾
21	5.04½		5.06	5.00¼	5.05¼	5.06
22	5.08		5.08	5.04¾	5.05½	5.06
23	5.03½		5.04¾	5.00¼	5.01	
24	5.00	4.99½	5.04	4.98½	5.02¾	5.02½
27	5.03½	5.03	5.10¼	5.03	5.08½	5.09½
28	5.10½	5.11	5.13¾	5.08	5.10	
29	5.06		5.07½	5.05	5.05½	5.05¾
30	5.05½	5.05	5.13	5.05	5.12½	5.13
31	5.09½	5.09¼	5.14 H	5.08¾	5.09	

July 1987

Oct	Open		High	Low	Close	
1	5.12		5.13½	5.10	5.12½	
2	5.10½		5.14¼	5.10½	5.11½	5.12
3	5.12	5.12½	5.13	5.07	5.07	5.07¼
6	5.02½	5.02	5.03	4.97½	4.97½	
7	4.98		4.99½	4.96½ L	4.98½	4.98¼
8	4.99		5.02	4.99	5.02	
9	5.01½	5.02	5.04¼	5.00	5.00	
10	5.01½		5.01½	5.00	5.00½	
13	4.98	4.98½	5.01¼	4.98	4.99	
14	4.98½		5.00	4.98	4.99½	4.99
15	4.99	4.99¼	4.99¼	4.98	4.99¼	
16	4.98¼	4.98	5.04	4.98	5.03½	
17	5.04	5.04½	5.04½	5.00¾	5.01½	
20	5.00½	5.00	5.07¾	5.00	5.07¼	
21	5.07½	5.08	5.09½	5.04	5.08¾	5.09
22	5.10	5.09½	5.10	5.08	5.09¼	5.09½
23	5.07½	5.07	5.07¾	5.03	5.04	
24	5.02		5.07	5.02	5.05	5.05¼
27	5.06½	5.06¼	5.12½	5.06¼	5.12	
28	5.13	5.14	5.16¼ H	5.10¼	5.12	5.12¼
29	5.08½	5.09	5.10	5.07¼	5.08¼	
30	5.08		5.15½	5.07¼	5.15	5.14½
31	5.11½	5.12	5.15½	5.11	5.11½	5.11

August 1987

Oct	Open		High	Low	Close	
1	5.11		5.11½	5.10	5.11½	
2	5.10		5.13	5.10	5.10¾	
3	5.12		5.12	5.06	5.06	
6	5.02		5.02	4.97 L	4.97	4.97¾
7	4.97¾		4.99¼	4.97½	4.97½	
8	5.01½		5.01½	5.00½	5.01	
9	5.03		5.04½	4.99	4.99	4.99½
10	5.01		5.01	4.99	4.99	
13	4.98¾		4.99	4.98	4.98	
14	4.99		4.99	4.98½	4.98½	
15	4.98¾		4.98¾	4.98¼	4.98¼	
16	4.99		5.03½	4.99	5.02½	5.03½
17	5.04¼		5.04¼	4.99½	4.99½	
20	5.02	5.01½	5.06	5.01½	5.05½	5.06
21	5.06¼		5.08½	5.03¾	5.08½	5.07½
22	5.09		5.09	5.07½	5.08	
23	5.07		5.07½	5.03	5.03	
24	5.02		5.06½	5.01½	5.04	
27	5.06½		5.11½	5.06½	5.10½	
28	5.13½		5.14½	5.10	5.11	
29	5.09½		5.09¾	5.07	5.07	
30	5.08		5.15 H	5.07½	5.13½	
31	5.11½		5.14½	5.10½	5.10½	

September 1987

Oct	Open		High	Low	Close	
1	5.05½		5.07½ H	5.05½	5.07½	
2	5.07		5.07	5.04½	5.04½	
3	5.02		5.02	4.98½	4.98½	
6	4.95¼		4.96	4.92½ L	4.92½	
7	4.93½		4.93½	4.93½	4.93½	
8	4.94½		4.96	4.94½	4.95½	
9	4.97½		4.98	4.95	4.95	
10	4.95		4.95½	4.94½	4.94½	
13	4.94½		4.95	4.94½	4.95	
14	4.95		4.95	4.94	4.94½	
15	4.93		4.93½	4.92½	4.93½	
16	4.94½		4.96½	4.94½	4.95½	
17					4.94 N	
20	4.95		5.00	4.95	4.98½	
21	4.99		4.99	4.96	4.99	
22	4.99½	4.99¾	5.00½	4.99	4.99	
23	4.99½		4.99½	4.94½	4.94½	
24	4.95½		4.99	4.95½	4.98	
27	4.99½		5.02	4.99½	5.02	
28	5.05		5.06½	5.03	5.03	
29	5.03¼		5.03¼	4.99	4.99½	
30	5.01½		5.06	5.01½	5.05	
31	5.06½		5.06½	5.02½	5.02½	

November 1987

Oct	Open		High	Low	Close	
1	5.07½	5.07	5.09½ H	5.07	5.09½	
2	5.07		5.08½	5.06½	5.06½	5.06¾
3	5.07½		5.08	5.00	5.00½	
6	4.96½	4.96	4.97	4.94	4.95	
7	4.95		4.96	4.94½	4.95	
8	4.95½	4.96	4.98	4.95½	4.97½	
9	4.98½		5.00	4.96½	4.97	
10	4.97		4.97	4.96	4.96½	
13	4.94		4.97	4.94	4.96	
14	4.96½		4.96½	4.95½	4.96	
15	4.95		4.95½	4.93½ L	4.95	
16	4.96		4.98	4.95½	4.97	
17	4.97		4.98	4.94½	4.95½	
20	4.94½	4.94	5.00	4.94	4.99½	4.99¾
21	4.99½	4.99	5.01	4.96½	5.01	
22	5.01		5.01¼	4.99	5.00½	
23	4.99		5.00	4.96	4.96	
24	4.95		5.01	4.95	4.99½	5.00
27	5.00¼		5.04½	5.00	5.04	
28	5.04		5.07½	5.04	5.04½	
29	5.04	5.03½	5.04	5.01	5.02	
30	5.02		5.07½	5.02	5.06	
31	5.05		5.07	5.03½	5.04	

January 1988

Oct	Open		High	Low	Close	
1	5.16		5.17½ H	5.16	5.17½	
2	5.14½		5.14½	5.14½	5.14½	
3					5.08½ N	
6					5.04 N	
7					5.04 N	
8					5.06½ N	
9					5.06 N	
10					5.05½ N	
13					5.05 B	5.05½ A
14	5.05		5.05	5.04 L	5.04	
15					5.03¾ N	
16	5.04		5.07	5.04	5.06	
17					5.04 N	
20					5.08½ N	
21					5.10 N	
22					5.09½ N	
23					5.05 N	
24					5.09 N	
27	5.09		5.13	5.09	5.13	
28					5.13½ N	
29					5.11 N	
30	5.11		5.15	5.11	5.15	
31	5.16½		5.16½	5.12	5.12	

H = high L = low A = asked B = bid N = nominal

SOYBEANS

Volume of sales Units of 1,000 bushels

Oct	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
1	61,280	7,890**L**	5,050	1,860	2,310	50	5**L**	255	10	78,710
2	70,380	9,355	3,230**L**	2,865	6,820	400	400	370	5**L**	93,825
3	91,345	13,630	7,085	3,930	5,625	395	255	500		122,765
6	132,055	23,245	10,475	4,465	5,885	630	250	550		177,555
7	84,015	11,860	7,915	3,520	4,905	1,425	5	250		113,895
8	62,800	10,225	11,335	2,060	1,895**L**	355	45	260		88,975
9	80,880	16,850	7,155	2,635	3,925	635	125	180		112,385
10	46,385**L**	9,995	6,515	3,760	2,435	20**L**	15	140**L**		69,265**L**
13	62,455	9,620	5,135	1,435**L**	3,500	55	10	310		82,520
14	60,190	9,960	7,370	5,055	10,800	1,060	310	195	10	94,950
15	56,775	12,180	5,340	3,970	5,610	2,760	155	245		87,035
16	93,810	23,115	6,695	4,605	8,245	2,600	10	420	15	139,515
17	101,490	20,235	6,965	3,205	3,965	1,555		390		137,805
20	127,825	29,910	13,235	3,690	2,640	355	590**H**	670		178,915
21	98,330	28,020	7,160	2,500	7,180	720	545	630		145,085
22	141,900**H**	45,780	20,180	6,645	11,765	1,380	40	1,010		228,700**H**
23	94,430	38,115	23,560	5,535	15,190**H**	3,045**H**	235	1,340		181,450
24	80,460	41,045	21,645	5,980	14,660	2,155	5	1,670**H**		167,620
27	94,695	48,325	14,220	7,270	5,420	435	25	770	10	171,170
28	116,010	69,165	16,380	8,545	11,360	2,760	145	1,060		225,425
29	73,545	60,710	14,200	5,860	12,160	655	115	350		167,595
30	68,405	79,385	17,270	5,560	10,725	2,725	55	380	35**H**	184,540
31	70,975	95,035**H**	25,895**H**	9,230**H**	12,275	2,100	70	750	10	216,340
TOTAL	1,970,435	713,650	264,010	104,180	169,295	28,270	3,410	12,695	95	3,266,040

Open contracts Units of 1,000 bushels

Oct	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
1	187,505	48,455**L**	34,265**L**	13,300**L**	21,605**L**	2,925**L**	1,290**L**	3,690**L**	15**L**	313,050**L**
2	193,790**H**	50,475	34,410	14,500	22,650	3,300	1,590	3,880	20	324,615
3	193,030	53,435	36,365	13,915	23,875	3,330	1,845	3,975	20	329,790
6	192,110	55,255	39,015	14,750	25,045	3,790	2,000	4,160	20	336,145
7	187,205	57,965	39,330	15,225	26,345	4,080	2,000	4,250	20	336,420
8	184,420	57,980	42,375	15,245	27,135	4,435	2,025	4,270	20	337,905
9	187,595	59,060	43,695	16,235	27,825	4,795	2,150	4,340	20	345,715
10	185,760	61,155	44,255	17,035	27,875	4,805	2,165	4,430	20	347,500
13	183,225	62,395	44,150	17,670	28,455	4,810	2,165	4,590	20	347,480
14	181,425	64,745	45,810	18,335	30,660	4,630	2,175	4,655	25	352,460
15	184,075	66,365	46,990	19,265	32,150	6,840	2,325	4,835	25	362,870
16	181,815	68,175	47,180	20,950	33,815	7,595	2,325	4,885	40	366,780
17	183,640	71,530	48,975	22,080	34,165	8,200	2,325	5,050	40	376,005
20	179,585	79,625	53,580	23,180	34,560	8,325	2,450	5,165	40	386,510
21	165,915	84,065	55,315	23,540	32,945	8,615	2,880	5,265	40	378,580
22	152,980	92,980	56,420	26,330	34,585	8,960	2,895	5,265	40	380,455
23	141,060	98,480	58,260	28,100	36,025	9,930	2,960	5,425	40	380,280
24	131,585	106,385	57,840	29,005	37,850	10,860	2,965	5,215	40	381,745
27	132,685	114,810	60,040	29,170	37,740	10,905	2,965	5,470	50	393,835
28	120,205	132,030	59,080	31,470	39,225	12,660	2,995	5,815	50	403,530
29	101,665	140,840	61,525	33,065	45,295	12,045	3,010	5,925	50	403,420
30	93,960	155,185	66,510	35,630	47,345	13,475	3,055	5,965	85	421,210
31	81,495**L**	162,055**H**	70,770**H**	37,825**H**	50,505**H**	14,280**H**	3,110**H**	6,330**H**	90**H**	426,460**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

November 1986

Nov	Open		High	Low	Close	
3	4.98	4.97	5.02	4.97	5.01¼	5.00¾
4	5.03½	5.04½	5.04¾	5.00	5.00½	5.00¾
5	4.99½	4.99	5.05	4.98	5.04	5.05
6	5.02½	5.01	5.03	4.98¼	5.00½	5.00¾
7	4.99½	4.99	5.00¼	4.96	4.97¼	4.97
10	4.96	4.95½	4.97½	4.94½	4.95½	4.96
11	4.95	4.94½	5.00	4.94½	4.98	4.98¼
12	5.00	4.98½	5.00	4.95¼	4.96½	4.97
13	4.98½		5.03¼	4.98	5.02½	5.03
14	5.02		5.08 H	5.00½	5.04¼	
17	5.02¾	5.03	5.04	4.99	4.99¾	5.00
18	5.00½	5.01	5.01	4.92 L	4.95	4.93
19						
20						
21						
24						
25						
26						
27	HOLIDAY					
28						

January 1987

Nov	Open		High	Low	Close	
3	4.98	4.98½	5.02½	4.98	5.01	5.00¼
4	5.02½	5.03¼	5.04¾	4.99¼	4.99¾	4.99¼
5	4.97	4.97¾	5.03	4.96¾	5.02½	5.03
6	5.01½	5.00½	5.02½	4.98¼	5.00¾	5.00½
7	4.99	4.99½	5.01½	4.98¾	5.00½	5.00
10	4.99½	4.99	5.02¼	4.99	5.00½	5.00
11	4.98	4.98½	5.01¼	4.97¼	4.99¾	5.00
12	4.99½	5.00¼	5.01¼	4.98¾	5.00	5.00¼
13	5.01	5.01½	5.05¾	5.00¾	5.04	5.04½
14	5.05	5.06½	5.07¼ H	5.02½	5.03¼	5.03
17	5.01	5.00½	5.01½	4.95½	4.95½	4.96
18	4.96	4.95¾	4.98¼	4.94½ L	4.97¾	4.97¼
19	4.98½	4.98	5.02¼	4.97½	5.01½	5.02¼
20	5.03	5.02¾	5.03	4.99½	5.00½	5.00
21	5.00	4.99½	5.00	4.97¾	4.98	4.97¾
24	4.97½	4.97	4.98	4.95½	4.96	4.95¾
25	4.97	4.97¾	4.98½	4.96½	4.97¾	4.97½
26	4.98	4.99	5.03	4.98	5.02¾	5.03
27	HOLIDAY					
28	5.04	5.04½	5.06	5.03¼	5.03¾	5.03¼

March 1987

Nov	Open		High	Low	Close	
3	5.02¼	5.02½	5.06	5.02¼	5.04½	5.04
4	5.06	5.06½	5.07¾	5.03½	5.04	5.03½
5	5.01½	5.01	5.06½	5.01	5.06¼	5.06
6	5.04	5.04¼	5.06¼	5.02¼	5.04¼	
7	5.03	5.03½	5.05¾	5.03	5.05½	5.05¾
10	5.05	5.04½	5.07¼	5.04½	5.05¾	5.05¼
11	5.02½	5.03	5.05	5.02	5.03½	5.04
12	5.02½	5.03	5.05¾	5.02½	5.04¾	5.04½
13	5.05½	5.05¾	5.09	5.05	5.07	5.08
14	5.11	5.09½	5.11 H	5.05	5.05¾	5.05
17	5.04	5.03	5.04	4.98½	4.98½	4.99
18	4.99½	4.99	5.01¾	4.97¾ L	5.01½	5.00¾
19	5.02	5.01½	5.04¼	5.01	5.04¼	5.04
20	5.05½	5.04½	5.05½	5.02½	5.03¼	5.02½
21	5.02	5.02½	5.03¼	5.01¼	5.01¾	5.01¼
24	5.01½	5.00½	5.01½	4.99¼	4.99½	4.99¼
25	5.00	5.00½	5.02¼	4.99¾	5.01½	5.01¼
26	5.02	5.02½	5.07	5.01½	5.06½	5.07
27	HOLIDAY					
28	5.08	5.07	5.09	5.06¾	5.07½	5.06¾

May 1987

Nov	Open		High	Low	Close	
3	5.07½		5.10	5.06½	5.08½	
4	5.10½	5.10	5.11¾	5.07½	5.07½	5.08
5	5.05	5.06	5.10¼	5.05	5.10¼	
6	5.08	5.08½	5.09½	5.06¼	5.07¾	5.08
7	5.07		5.09½	5.07	5.09½	5.09¼
10	5.09	5.09½	5.11	5.09	5.10¾	
11	5.07½	5.07	5.09	5.06¼	5.07¾	5.08
12	5.07½	5.07	5.09½	5.07	5.08¾	5.08½
13	5.10		5.11½	5.09¼	5.09¾	5.10
14	5.11½	5.12	5.12 H	5.07½	5.07½	5.08
17	5.06½	5.06	5.06½	5.02	5.02¾	5.02
18	5.02½	5.02	5.05	5.01 L	5.04½	
19	5.05		5.06½	5.03½	5.06	
20	5.07	5.07½	5.07½	5.05½	5.06¼	
21	5.05		5.06¾	5.05	5.05	
24	5.04¼		5.04½	5.02½	5.03	5.02½
25	5.03	5.03¼	5.05¾	5.03	5.04¾	
26	5.06		5.09½	5.04¾	5.09½	
27	HOLIDAY					
28	5.12		5.12	5.10	5.10¾	5.10

July 1987

Nov	Open		High	Low	Close	
3	5.09	5.08½	5.12½	5.08½	5.10½	
4	5.12½		5.14¾ H	5.10½	5.10½	5.10¾
5	5.09		5.13½	5.07½	5.13½	
6	5.12½		5.12½	5.09	5.10½	
7	5.10½		5.12¼	5.10	5.12¼	
10	5.11½	5.12	5.14	5.11½	5.13¼	
11	5.10		5.11¼	5.08½	5.09½	5.09¾
12	5.10¼		5.12½	5.10¼	5.11¼	5.11½
13	5.13		5.14¼	5.11¼	5.12½	5.12¾
14	5.13½		5.14½	5.10	5.10	5.10¼
17	5.08¼	5.08½	5.08¾	5.04¼	5.04¾	5.05
18	5.04¾	5.04	5.07½	5.03¾ L	5.07½	5.07
19	5.07½	5.08	5.08½	5.05½	5.08¼	5.08½
20	5.08½	5.09	5.09½	5.08	5.08¼	5.08
21	5.07¼		5.09¼	5.07¼	5.07½	5.07¾
24	5.07½		5.07½	5.05½	5.06	
25	5.07		5.08½	5.06	5.07½	
26	5.08		5.11¼	5.07½	5.10¾	
27	HOLIDAY					
28	5.11½	5.12	5.13¾	5.11½	5.13	5.12½

August 1987

Nov	Open		High	Low	Close	
3	5.08½		5.11½	5.08½	5.09½	
4	5.12¼		5.13½ H	5.09	5.09	
5	5.08¼		5.11½	5.07½	5.11½	
6	5.11		5.11	5.08	5.08¾	
7	5.10½		5.10½	5.09½	5.10½	
10	5.11½		5.12½	5.11	5.11	
11	5.08		5.08	5.08	5.08	
12	5.10		5.10½	5.09¼	5.09¼	
13					5.10 N	
14	5.10½		5.11½	5.08	5.08	
17	5.06		5.06¼	5.03	5.03	
18	5.02¾		5.05	5.02¾ L	5.04½	
19	5.06		5.06	5.04	5.05½	
20	5.07		5.07½	5.05½	5.05½	
21	5.06		5.07	5.05	5.05	
24	5.05		5.05	5.03½	5.03½	
25	5.06¼		5.06¼	5.05	5.05	
26	5.08		5.09½	5.08	5.09	5.08½
27	HOLIDAY					
28	5.12		5.12	5.11	5.11	5.11½

September 1987

Nov	Open		High	Low	Close	
3	5.02		5.04½	5.01½	5.01½	
4	5.04½		5.05 H	5.00½	5.00½	
5	4.99½		5.02	4.99	5.01½	
6	5.02½		5.02½	5.00	5.00	
7	5.02½		5.03½	5.01	5.01½	
10	5.05		5.05	5.02½	5.02½	
11					5.00½ N	
12					5.01½ N	
13					5.02 N	
14					5.00¼ N	
17	5.00		5.00	4.94½ L	4.94½	
18	4.96		4.97	4.95	4.96	
19	4.97½		4.97½	4.95	4.95	
20	4.97½		4.98	4.96	4.96	
21	4.97		4.97	4.96½	4.96½	
24	4.97		4.97	4.95½	4.95½	
25	4.98		4.99	4.96½	4.96½	
26	4.99½		5.01½	4.99	4.99	
27	HOLIDAY					
28	5.02		5.02	5.01	5.01	

November 1987

Nov	Open		High	Low	Close	
3	5.03		5.04½	5.00½	5.03	
4	5.05		5.06 H	5.02	5.02	
5	5.00		5.03	4.99½	5.03	5.02½
6	5.02½		5.03¼	5.01	5.01½	5.01
7	5.01		5.03½	5.01	5.03	
10	5.03½		5.05¼	5.03½	5.03½	5.04
11	5.02	5.02½	5.03	5.00½	5.02	
12	5.02½		5.04¼	5.02½	5.03¾	
13	5.04½		5.06	5.03¼	5.04	
14	5.05		5.05	5.02¼	5.02¼	5.02¼
17	5.02		5.02½	4.96	4.96	4.96½
18	4.96½		4.98¾	4.95 L	4.98	4.97½
19	4.98		4.98½	4.95	4.96	
20	4.97½		4.97½	4.95½	4.96	
21	4.96		4.98	4.96	4.97	4.97½
24	4.97		4.98	4.96½	4.97	
25	4.98½		4.99¼	4.98	4.98½	4.98
26	4.99		5.01	4.98	5.00½	
27	HOLIDAY					
28	5.00		5.03	5.00	5.01½	

January 1988

Nov	Open		High	Low	Close	
3					5.11 N	
4	5.11		5.11	5.11	5.11	
5	5.08½		5.09	5.08	5.09	
6	5.09½		5.11	5.08½	5.10	
7	5.11½		5.11½ H	5.10½	5.10½	
10					5.12 N	
11					5.10 N	
12					5.11¾ N	
13					5.12 N	
14					5.10½ N	
17					5.04½ N	
18					5.05¾ N	
19	5.05		5.05	5.05	5.05	
20	5.05		5.05	5.04	5.04	
21	5.03¾		5.04	5.03¾ L	5.04	
24	5.04		5.04½	5.04	5.04½	
25	5.05		5.07	5.05	5.06½	
26					5.08½ N	
27	HOLIDAY					
28					5.09½ N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Volume of sales Units of 1,000 bushels

Nov	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
3	47,480	72,760	21,710	9,350	10,895	5,430H	1,260	1,660		170,545
4	50,160H	86,170	24,210	8,255	17,390	2,930	80	1,435	5L	190,635H
5	32,295	95,845	21,085	5,130	18,300H	470	505	2,035	30H	175,695
6	40,965	82,435	16,285	4,540	8,950	60	40	730	15	154,020
7	41,295	76,980	17,610	5,995	6,055	265	75	565	5	148,845
10	33,565	64,190	10,705	5,765	3,705	25	15	335		118,305
11	24,320	84,230	29,665	11,095	14,580	215		580		164,685
12	16,885	66,095	17,865	4,515	8,455	1,220		325		115,360
13	17,355	94,935	20,285	7,025	14,530			395		154,525
14	21,560	93,635	29,720	9,720	14,370	745		410		170,160
17	11,445	106,010H	31,710H	9,190	13,575	2,375	45	3,850		178,200
18	9,955L	86,190	30,885	8,895	12,470	555	710	3,700		153,360
19		83,815	27,430	11,185H	14,860	2,385	2,105H	4,410H	5	146,195
20		58,745	13,485	6,855	5,965	780	605	1,855	10	88,300
21		60,515	18,470	6,290	7,425	765	5L	670	5	94,145
24		43,900	9,405	5,600	4,165	260	90	885	5	64,310
25		35,220L	7,365L	3,070L	1,825L	5L	10	795	10	48,300L
26		48,450	13,575	3,630	4,620	230	50	1,430		71,985
27	**HOLIDAY**									
28		42,695	12,690	3,290	5,295	955	110	285L		65,320
TOTAL	347,280	1,382,815	374,155	129,395	187,430	19,670	5,705	26,350	90	2,472,890

Open contracts Units of 1,000 bushels

Nov	86Nov	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
3	77,570H	161,265	74,585	40,795L	54,755	15,380	4,290L	7,055L	90L	435,785H
4	65,760	167,040	73,770L	42,450	53,320L	15,130	4,370	7,235	95	429,170
5	59,160	165,630	76,395	42,615	56,650	15,120	4,475	7,990	95	428,130
6	46,695	160,980	78,860	44,140	56,750	15,160	4,460	8,305	105	415,455
7	37,775	157,880	80,450	44,450	57,310	15,190	4,490	8,330	100	405,975
10	31,630	162,585	81,655	44,955	57,345	15,185	4,500	8,480	100	406,435
11	28,860	166,810	85,395	45,795	57,985	15,190	4,500	8,305	100	412,940
12	23,645	162,125	86,270	47,420	58,065	16,385	4,500	8,350	100	406,860
13	20,550	167,635H	83,760	48,280	59,325	16,385	4,500	8,300	100	408,835
14	13,140	159,790	88,040	48,185	62,080	16,460	4,500	8,165	100	400,460L
17	8,360	159,995	89,310	47,140	65,770	17,180	4,535	10,395	100	402,785
18	2,390	159,375	89,585	47,495	70,255	17,340	5,190	11,920	100	403,650
19	1,230	162,035	89,335	47,990	70,215	18,005	5,810	13,510	105	408,235
20	1,200	160,705	88,870	47,560	71,045	18,300H	6,360	14,255	115	408,410
21	840	161,285	90,615	47,910	70,990	15,755	6,365	14,370	120	408,250
24	780	156,900	91,355	48,795	71,640	15,125	6,370	14,300	125H	405,390
25	220L	157,885	92,410	49,415	71,775	14,745	6,370	14,510	125	407,455
26		154,455L	92,595	50,125H	72,500	14,375	6,400	14,815	125	405,390
27	**HOLIDAY**									
28		156,635	94,090H	49,705	73,400H	13,390L	6,405H	14,930H	125	408,680

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Futures prices Open, high, low, and close $ per bushel

January 1987

Dec	Open		High	Low	Close	
1	5.04½	5.04	5.04¾**H**	5.02¾	5.03¾	5.03½
2	5.03½	5.03	5.03½	5.00¾	5.01¾	5.02
3	5.02	5.02½	5.02½	5.00½	5.01¾	5.01½
4	5.01	5.00½	5.01	4.96¾	4.97¼	4.97
5	4.97½	4.97	4.98¾	4.96½	4.97½	4.97¼
8	4.97	4.96¾	4.98	4.95¾	4.95¾	4.96¼
9	4.95¾	4.95¼	4.95¾	4.91½	4.91½	4.92
10	4.91¼	4.92	4.94	4.91¼	4.93¾	4.93½
11	4.92	4.91½	4.92¾	4.88½	4.88½	4.89
12	4.87¼	4.88	4.89½	4.85¾	4.86½	4.86
15	4.66¼	4.86	4.88½	4.85½	4.87½	4.87
16	4.87	4.86¾	4.88¼	4.86¼	4.88¼	4.87¾
17	4.87½	4.87¾	4.87¾	4.84	4.85¼	4.85½
18	4.86½	4.86	4.86½	4.83¾**L**	4.85½	4.85
19	4.85¾	4.85½	4.87¼	4.85½	4.87	4.86½
22	4.86½	4.87	4.90¾	4.86½	4.90	4.90¼
23	4.91	4.90½	4.91	4.87½	4.88	4.88½
24	4.89		4.91	4.89	4.91	4.90½
25	**HOLIDAY**					
26	4.91	4.90¾	4.93½	4.90¾	4.92¾	4.93
29	4.93½	4.93	4.93½	4.87¼	4.87¼	4.87½
30	4.87		4.89¼	4.85¾	4.89¼	4.88¾
31	4.89½	4.90	4.91¼	4.89¼	4.90½	4.90¾

March 1987

Dec	Open		High	Low	Close	
1	5.07½	5.08	5.08½**H**	5.06½	5.07½	5.07
2	5.06¾	5.06½	5.06¾	5.04¼	5.05¼	5.05
3	5.05	5.05¼	5.06	5.04¼	5.05¼	5.05
4	5.04½	5.04	5.04½	5.00½	5.01	5.00½
5	5.01	5.00½	5.02¼	5.00	5.00¼	5.00¾
8	4.99¾	5.00	5.01¼	4.99½	4.99½	4.99¾
9	4.98½	4.99	4.99	4.95¾	4.96	4.96¼
10	4.95½	4.96	4.98½	4.95½	4.98¼	4.98
11	4.96½	4.96¼	4.97	4.93¼	4.93¼	4.93½
12	4.92½	4.93	4.93¼	4.89	4.89¼	4.89¾
15	4.89½	4.89¼	4.91½	4.88¾	4.90	4.89½
16	4.89	4.89½	4.91½	4.89	4.91	4.90¾
17	4.90½	4.90¼	4.90¾	4.86½	4.88½	4.88
18	4.87½	4.88	4.88¾	4.86¼**L**	4.88	4.87½
19	4.88	4.87½	4.89¼	4.87½	4.88½	4.88¼
22	4.88	4.88½	4.92½	4.88	4.92	4.92¼
23	4.93	4.92½	4.93	4.90	4.90	4.92
24	4.92	4.91½	4.93	4.91½	4.93	4.92¾
25	**HOLIDAY**					
26	4.93	4.93¼	4.95	4.93	4.94¾	4.95
29	4.96	4.95	4.96	4.90	4.90¼	4.90½
30	4.90½	4.90	4.92¾	4.89	4.92¾	4.92¼
31	4.92½	4.93	4.95	4.92½	4.94½	4.94¾

May 1987

Dec	Open		High	Low	Close	
1	5.11		5.11¼**H**	5.10	5.10¾	5.10½
2	5.10¼		5.10¼	5.07¾	5.08	
3	5.08		5.09¼	5.07½	5.08½	5.08¾
4	5.08¼	5.08½	5.08½	5.04½	5.04¾	5.04½
5	5.04½	5.04¼	5.05½	5.03½	5.04	5.03½
8	5.03¼		5.04½	5.03	5.03¼	5.03½
9	5.02½	5.02	5.02½	5.00	5.00¼	5.00
10	5.00		5.02½	5.00	5.02	
11	5.00½		5.01	4.97¼	4.97½	4.97¼
12	4.97	4.96¼	4.97	4.92¾	4.93	
15	4.92½		4.95	4.92¼	4.92¾	4.93
16	4.91½	4.92	4.94¾	4.91½	4.94¼	4.94½
17	4.93¾		4.93¾	4.89¾	4.91	4.91¼
18	4.90		4.91¼	4.89 **L**	4.90¾	4.91
19	4.90¼	4.90	4.91¾	4.90	4.91¼	4.90¾
22	4.91		4.95	4.91	4.94¾	4.95
23	4.97		4.97	4.92½	4.92½	4.92¾
24	4.93½	4.94½	4.95½	4.93½	4.95½	
25	**HOLIDAY**					
26	4.96	4.96½	4.97¾	4.96	4.97½	4.97¾
29	4.98½	4.98	4.98½	4.93	4.93½	4.94
30	4.93½	4.93¾	4.96½	4.92½	4.96¼	
31	4.96½	4.97	4.98¾	4.96½	4.98	4.98¼

July 1987

Dec	Open		High	Low	Close	
1	5.12½	5.12	5.13½**H**	5.12	5.12½	
2	5.12		5.12	5.09¾	5.10¼	5.10½
3	5.10¼	5.10½	5.11½	5.09½	5.10¾	
4	5.09¾		5.09¾	5.06¾	5.07	5.06¾
5	5.06½		5.07½	5.05½	5.05½	
8	5.05		5.06½	5.05	5.05	5.05¼
9	5.05	5.04¾	5.05	5.02¼	5.02¾	
10	5.02½	5.03	5.05	5.02¼	5.04¾	5.05
11	5.03½	5.03¾	5.04	5.00	5.00	
12	4.99½		4.99½	4.95	4.95½	4.95¾
15	4.95½		4.97	4.94	4.95	4.94¾
16	4.95¼	4.95	4.97	4.94¾	4.96¼	4.96½
17	4.95½	4.96	4.96	4.92	4.93¼	4.93½
18	4.93½		4.93½	4.91 **L**	4.92¾	4.93
19	4.92¾	4.93	4.93½	4.92	4.93	4.92¾
22	4.92	4.92¼	4.97	4.92	4.96¼	
23	4.97	4.97¼	4.97¼	4.94½	4.95	
24	4.95½		4.98	4.95½	4.97½	4.97¾
25	**HOLIDAY**					
26	4.98½	4.98	4.99¾	4.98	4.99¾	
29	5.00½		5.00½	4.96	4.96½	
30	4.96½		4.99	4.95½	4.99	
31	4.99½	5.00	5.02	4.99	5.01	

August 1987

Dec	Open		High	Low	Close	
1	5.12		5.12¼**H**	5.11	5.11	
2	5.09¾		5.10	5.08½	5.08¾	
3	5.08¾		5.10¼	5.08¾	5.09	
4	5.08½		5.08½	5.06¼	5.06¼	5.06½
5	5.05½		5.06½	5.04	5.04½	5.04
8	5.04		5.05	5.04	5.04	
9	5.03½		5.03½	5.01½	5.01½	
10	5.02½		5.04½	5.01½	5.04¼	5.04½
11	5.02¾		5.03	4.99¾	4.99¾	
12	4.98¾		4.98¾	4.94¾	4.95	4.95½
15	4.95		4.96	4.93¾	4.94½	
16	4.94¾		4.96¼	4.94¾	4.95½	4.96¼
17	4.95¼		4.95¼	4.91¼	4.92½	
18	4.91¾		4.92¼	4.90½**L**	4.92	
19	4.93		4.93	4.91¾	4.92	
22	4.93		4.95¾	4.93	4.95¾	
23	4.96½		4.96½	4.94	4.94½	
24	4.95	4.95¼	4.97¼	4.95	4.97	
25	**HOLIDAY**					
26	4.98¼		4.98¾	4.98¼	4.98¾	4.98½
29	4.98		4.98	4.95½	4.95½	4.96½
30	4.96¼		4.99	4.95½	4.98	4.99
31	5.00		5.02	4.99½	5.01½	5.01¼

September 1987

Dec	Open		High	Low	Close	
1	5.02¾		5.02¾**H**	5.01¼	5.01¾	5.01¼
2	4.99½		4.99½	4.99½	4.99½	
3	5.02½		5.02½	5.01	5.01	
4	5.01½		5.01½	4.99	4.99	
5	4.98½		4.98½	4.97½	4.97½	
8	4.96½		4.98	4.96	4.96	
9	4.96		4.97	4.95	4.95	
10	4.96½		4.97¼	4.95½	4.97	
11	4.97		4.97	4.94½	4.94½	
12	4.94		4.94	4.90½	4.90½	
15	4.91½		4.91½	4.89¼	4.89¼	
16	4.90		4.90½	4.89	4.90½	
17	4.90½		4.90½	4.85½	4.85½	
18	4.85½		4.86	4.84 **L**	4.85	
19	4.85		4.85½	4.84½	4.85	
22	4.86		4.88	4.86	4.87¾	
23	4.89½	4.90	4.90	4.88¼	4.88¼	
24					4.90¼**N**	
25	**HOLIDAY**					
26	4.92		4.92	4.92	4.92	
29	4.91		4.91	4.90½	4.91	
30	4.90		4.93	4.90	4.93	
31	4.93½		4.94½	4.93½	4.94½	

November 1987

Dec	Open		High	Low	Close	
1	5.02½		5.02½	5.01	5.01¼	5.01¾
2	5.01		5.01	4.99½	5.00¼	
3	5.00½		5.02¾**H**	5.00¼	5.02	5.02½
4	5.02¾		5.02¾	4.99¼	5.00	4.99¼
5	4.98¾	4.98½	4.99¼	4.97	4.97¼	4.97
8	4.97		4.98¼	4.97	4.97¼	
9	4.96½		4.97½	4.96	4.96½	4.96¼
10	4.97		4.98¾	4.96	4.98¼	
11	4.97		4.98	4.95¾	4.95¾	4.96
12	4.95½	4.95¼	4.95½	4.92	4.92	
15	4.92	4.91½	4.93¾	4.90¼	4.90½	
16	4.90¼	4.90¾	4.92½	4.90¼	4.92	
17	4.91½		4.91½	4.85½	4.86½	4.87
18	4.86½		4.86½	4.84 **L**	4.86	
19	4.86	4.86¼	4.86¼	4.84½	4.85	
22	4.85½	4.85¼	4.88½	4.85¼	4.88	4.87½
23	4.88		4.90	4.87¾	4.88¼	
24	4.88½		4.90¼	4.88½	4.90¼	
25	**HOLIDAY**					
26	4.90½		4.91¾	4.90½	4.91½	
29	4.91		4.91¼	4.90	4.90½	
30	4.90		4.94	4.89½	4.93½	
31	4.92½	4.93	4.94¾	4.92½	4.94½	

January 1988

Dec	Open		High	Low	Close	
1	5.09½		5.09½**H**	5.09	5.09½	
2	5.09		5.09	5.07	5.08	
3					5.10½**N**	
4	5.08¾		5.08¾	5.07½	5.07½	
5					5.05 **N**	
8	5.05		5.05	5.04¾	5.05	
9	5.03½		5.04	5.03½	5.03¾	
10	5.03¼		5.06½	5.03	5.06½	
11	5.04		5.04	5.04	5.04	
12	5.02		5.02	5.00	5.00	
15	4.99		4.99	4.97	4.97	
16	4.97¾	4.98	5.00	4.97½	5.00	
17	4.99½		4.99½	4.94	4.94¼	
18	4.93		4.93¼	4.92 **L**	4.93¼	
19					4.92½**N**	
22					4.95½**N**	
23					4.95¾**N**	
24					4.97¼**N**	
25	**HOLIDAY**					
26					4.98½**N**	
29					4.97½**N**	
30	4.99½		5.01½	4.99½	5.01	5.01½
31	5.00½		5.02	5.00½	5.02	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEANS

Volume of sales Units of 1,000 bushels

Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
1	31,975	8,240	2,175	3,010L	480	160	1,215	35	47,290
2	41,350	7,345L	2,235	3,525	1,925	10	1,265	35	57,690
3	37,430	12,740	4,005	4,530	585	40	1,290		60,620
4	60,980	17,620	6,490	7,865	2,095	710	2,585	5L	98,350
5	35,690	13,095	5,210	9,865	445	110	875		65,290
8	48,270	15,695	4,525	7,910	500	215	770	20	77,905
9	82,260H	25,440	7,720	10,540	80	55	2,295	115	128,505
10	45,455	17,275	4,050	5,885	765	70	1,275	85	74,860
11	67,885	21,010	6,945	11,345	845	1,090H	3,225	20	112,365
12	56,645	35,010	12,010H	12,670	1,935	425	3,820	35	122,550
15	38,575	21,170	6,330	14,925	1,075	125	1,690	50	83,940
16	47,190	30,450	7,960	16,320H	1,205	90	3,825H	45	107,085
17	38,615	35,735	10,930	12,420	2,555H	475	3,650	125H	104,505
18	29,215	29,395	5,810	10,565	360	95	1,840	5	77,285
19	31,610	24,925	3,510	8,380	150	100	1,285		69,960
22	22,695	27,075	5,570	5,055	190	30	835		61,450
23	31,525	31,180	5,450	9,390	590	270	1,445		79,850
24	14,580	13,110	2,580	4,200	160		395		35,025
25	HOLIDAY								
26	11,385L	12,530	1,195L	3,345	60L	5L	135L		28,655L
29	34,460	33,270	4,380	8,270	945	260	1,080		82,665
30	58,015	56,595H	5,340	12,735	1,695	760	1,440	30	136,610H
31	33,540	38,680	8,510	13,975	1,970	325	1,345	40	98,385
TOTAL	899,345	527,585	122,930	196,725	20,610	5,420	37,580	645	1,810,840

Open contracts Units of 1,000 bushels

Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Nov	88Jan	TOTAL
1	157,990H	94,935L	50,320L	74,180L	13,635L	6,555	15,435L	125L	413,175
2	157,900	95,700	50,660	74,625	14,525	6,560	15,960	125	416,055
3	156,540	95,460	51,540	75,785	14,445	6,545L	16,215	125	416,655H
4	149,740	95,545	51,345	76,065	15,045	6,765	16,735	130	411,370
5	149,325	97,925	51,530	76,890	15,225	6,715	16,865	130	414,605
8	147,325	97,060	51,980	76,710	15,020	6,555	16,875	140	411,665
9	136,560	97,790	51,240	77,040	15,000	6,580	17,115	255	401,580
10	132,765	99,680	51,235	76,855	15,265	6,625	17,035	340	399,800
11	129,495	98,700	53,355	76,405	15,190	7,020	17,115	355	397,635
12	128,475	102,420	56,310	78,775	15,515	7,205	16,455	365	405,520
15	118,940	106,410	56,965	79,880	16,255	7,175	16,760	400	402,785
16	113,820	108,095	56,065	79,330	16,560	7,185	16,925	435	398,415
17	112,915	113,750	57,415	81,515	16,180	6,925	16,880	545	406,125
18	106,140	113,440	58,355	81,615	16,295	6,985	17,235	550	400,615
19	105,605	116,080	59,325	81,675	16,375	7,065	17,395	550	404,070
22	104,135	118,685	57,870	81,605	16,565	7,065	17,310	550	403,785
23	102,645	125,170	58,190	83,210	16,725	7,075	17,780	550	411,345
24	98,320	125,895	58,510	82,540	16,820	7,075	17,385	550	407,095
25	HOLIDAY								
26	97,515	127,975	58,795	83,230	16,840	7,070	17,410	550	409,385
29	80,520	130,755	59,190	83,400H	17,525	7,275	17,840	550	397,055
30	70,415	139,005	59,205	79,475	18,600H	7,680	17,955	555	392,890
31	63,065L	143,120H	60,095H	81,460	18,065	7,705H	18,110H	590H	392,210L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Options on Soybean futures **Chicago Board of Trade**
Basic trading unit	One CBOT Soybean futures contract of 5,000 bushels
Description	At any time prior to expiration, the buyer of one soybean futures call (put) option may exercise his call (put) option to assume a long (short) position in one soybean futures contract of a specified month at a strike price set when the call (put) option was bought. Upon exercise, the seller of one soybean futures call (put) option assumes an opposite position of one short (long) soybean futures contract.
Strike price	Strike prices will be listed in integral multiples of 25 cents (e.g., $7.25, $7.50, etc.)
Premium payment	The premium must be paid in full by each clearing member to the Clearing Corporation and by each option customer to his commission merchant when the option is bought, or within a reasonable time period thereafter.
Price quotation	Increments of ⅛ of a cent per bushel or $6.25 per contract
Daily price limits	Thirty cents per bushel above or below the previous day's settlement premium
Exercise	The option buyer may exercise his option on any trading day prior to expiration to assume a position at the strike price in the soybean futures market. The Clearing Corporation assigns overnight an opposite futures position at the strike price to the option seller.
Last trading day	Soybean futures options cease trading in the month prior to the futures contract delivery month. Options stop trading at 12:00 p.m. on the last Friday that precedes, by at least ten business days, the first notice day for the corresponding soybean futures contract. Beginning with the September 1987 contract, options will stop trading at 12:00 p.m. on the last Friday that precedes, by at least five business days, the first notice day for the corresponding futures contract.
Expiration	Unexercised soybean futures options shall expire at 10:00 a.m. on the first Saturday following the last day of trading. After the close of trading on the last day of trading, each open long option for which the exercise price is at least 30 cents per bushel greater in the case of the put, or less in the case of the call, than the underlying futures price shall be automatically exercised, unless notice to cancel automatic exercise is given to the Clearing Corporation.
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbols	CZ calls PZ puts

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Mar Strike 4.75

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					0.73 N	
3					0.66 N	
6					0.69 N	
7					0.77½N	
8					0.79½N	
9					0.78 N	
10					0.69 N	
13					0.55½N	
14					0.60¼N	
15					0.71½N	
16					0.67½N	
17					0.65 N	
20					0.72 N	
21					0.61 N	
22					0.65¼N	
23					0.62¼N	
24					0.64½N	
27					0.63½N	
28					0.65 N	
29					0.63¾N	
30					0.65 N	
31					0.58 N	

86Mar Strike 5.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.44¼		0.51½	0.43¾	0.49 A	
3	0.44½		0.44½	0.40	0.41 B	
6					0.44 N	
7	0.51½		0.54¾	0.51½	0.52½	
8					0.55 N	
9	0.55		0.55 H	0.44½	0.53¾	
10					0.44½N	
13	0.37		0.37	0.32	0.32	
14	0.31		0.36	0.29 L	0.36	
15	0.37		0.47½	0.37	0.47	
16					0.43½N	
17	0.39½		0.44½	0.39½	0.40½	
20					0.47 N	
21					0.36½N	
22	0.37½		0.40¼	0.36	0.40¼	
23					0.37¼N	
24	0.35¼		0.41	0.34½	0.39½	
27					0.38½N	
28					0.40 N	
29					0.39 N	
30	0.42		0.42	0.39½	0.40	
31					0.33 N	

86Mar Strike 5.25

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.24		0.30¼	0.22	0.28 A	
3	0.25¼		0.26½	0.20¼	0.21	
6	0.23		0.24	0.20½	0.23½B	
7	0.29½		0.33 H	0.29	0.30½	
8	0.28½		0.30½	0.26½	0.30½	
9	0.29		0.31	0.22	0.31	
10	0.27		0.27½	0.23	0.23½	
13	0.16½		0.16¾	0.13	0.13	0.13½
14	0.12		0.16½	0.11¼	0.16	0.16½
15	0.18	0.18½	0.25¼	0.18	0.24¼	
16	0.25		0.25	0.20½	0.21½	
17	0.18½	0.18	0.22½	0.17¾	0.19	0.19¼
20	0.16		0.24¼	0.15½	0.23½	
21	0.23½		0.23½	0.15½	0.15½	
22	0.17¼		0.19	0.14½	0.18¼	
23	0.19½		0.19¾	0.15½	0.15½	
24	0.16¼		0.18½	0.13½	0.17½	
27	0.18		0.18	0.15½	0.16½	
28	0.17½		0.18½	0.14¾	0.17	
29	0.18		0.18	0.14¼	0.16	0.15¾
30	0.15⅞		0.18¾	0.15¾	0.16¾	
31	0.12½		0.12¾	0.10¼L	0.10½	

86Mar Strike 5.50

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.10¾		0.14¾	0.09¾	0.14	0.14¼
3	0.12¼		0.12½	0.08½	0.10	0.11
6	0.11	0.11½	0.11½	0.08	0.10¾	0.10½
7	0.12	0.13	0.17 H	0.12	0.15	
8	0.13½	0.14	0.15	0.12½	0.15	0.14½
9	0.14		0.15	0.09¾	0.14½	
10	0.13	0.11	0.13	0.09½	0.09¾	0.10
13	0.08	0.07	0.08	0.04⅝	0.04⅝	
14	0.04¼	0.03¾	0.06¼	0.03¾	0.06	0.06¼
15	0.07	0.07¼	0.10¼	0.07	0.09¼	0.09⅜
16	0.09¾	0.09½	0.09¾	0.07	0.07¼	0.07½
17	0.06¾	0.06½	0.08¼	0.05¼	0.05¾	0.06
20	0.04¾	0.04½	0.08½	0.04¼	0.08	
21	0.07¾		0.07¾	0.04	0.04¼	0.04
22	0.04¾	0.04⅝	0.05⅜	0.03½	0.04¾	
23	0.04¾	0.04½	0.05	0.03½	0.03½	0.03¾
24	0.04		0.04½	0.02⅞	0.04	
27	0.04		0.04½	0.03¼	0.03¾	
28	0.03¾		0.04	0.02¾	0.03½	
29	0.03¾		0.03¾	0.02½	0.03	0.02¾
30	0.02¾		0.03¾	0.02¼	0.03⅛	
31	0.02		0.02¼	0.01 L	0.01	

86Mar Strike 5.75

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.05		0.07	0.04	0.06¾	0.06¼
3	0.05¾		0.05¾	0.03¾	0.04¾A	
6	0.04¾	0.05	0.05	0.03⅝	0.04⅛	
7	0.05	0.06¼	0.07¼H	0.05	0.06¾	0.06½
8	0.06¼	0.06	0.06½	0.04¾	0.06⅛	
9	0.05¾		0.06	0.03⅞	0.05¾	0.05⅞
10	0.05		0.05	0.03⅝	0.04	
13	0.02¾	0.03	0.03	0.01⅜	0.01⅜	
14	0.01⅛		0.02¼	0.01	0.02	0.02¼
15	0.02⅝	0.02½	0.03¾	0.02½	0.03¼	0.03⅜
16	0.03½		0.03¾	0.02¼	0.02½	0.02¼
17	0.02¼	0.02	0.02½	0.01⅜	0.01⅝	
20	0.01	0.01⅛	0.02⅛	0.01	0.01⅝	0.01⅞
21	0.01⅝	0.01½	0.01⅝	0.00⅞	0.00⅞	
22	0.01		0.01⅛	0.00⅝	0.00¾	
23	0.00⅝		0.00¾	0.00½	0.00½	
24	0.00¾		0.00¾	0.00⅜	0.00⅜	
27	0.00½		0.00⅝	0.00⅜	0.00¼	
28	0.00½		0.00½	0.00⅜	0.00⅜	
29	0.00⅜		0.00½	0.00⅜	0.00⅜	
30	0.00¼		0.00½	0.00¼	0.00⅜	
31	0.00⅛		0.00¼	0.00⅛L	0.00⅛	

86Mar Strike 6.00

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.02⅛		0.02¾	0.01⅜	0.02⅝	0.02½
3	0.02¼		0.02½	0.01½	0.01⅝	
6	0.01⅝		0.01⅞	0.01⅛	0.01½	
7	0.02¼		0.03¼H	0.02¼	0.03	0.02¾
8	0.02½		0.02¾	0.01¾	0.02½	
9	0.02¼		0.02⅜	0.01½	0.02	
10	0.01¾		0.01⅞	0.01¼	0.01¼	
13	0.01	0.00¾	0.01	0.00⅜	0.00⅜	
14	0.00½		0.00⅝	0.00½	0.00½	
15	0.00⅞		0.01⅛	0.00¾	0.01	
16	0.01⅜		0.01⅜	0.00¾	0.00¾	
17	0.00¾		0.00¾	0.00⅜	0.00½	0.00⅜
20	0.00¼		0.00⅝	0.00¼	0.00⅜	
21	0.00⅜		0.00⅜	0.00⅛L	0.00⅛	
22	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
23	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
24	0.00⅛		0.00¼	0.00⅛	0.00⅛	
27	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
28	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
29					0.00⅛N	
30					0.00⅛N	
31					0.00⅛N	

86Mar Strike 6.25

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.00¾		0.01⅛	0.00⅝	0.01⅛A	
3	0.00⅞		0.01	0.00⅝	0.00⅝	
6	0.00¾		0.00¾	0.00½	0.00¾	0.00⅝
7	0.01¼		0.01¼H	0.01	0.01¼	0.01⅛
8	0.01⅛		0.01¼	0.00¾	0.00¾	
9	0.00⅝		0.01	0.00⅝	0.00¾	
10	0.00⅝		0.00⅝	0.00⅜	0.00⅜	
13	0.00⅛		0.00⅛	0.00⅛L	0.00⅛	
14					0.00⅛N	
15					0.00¼N	
16	0.00¼		0.00¼	0.00¼	0.00¼	
17					0.00⅛N	
20					0.00⅛N	
21	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
22					0.00⅛N	
23	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
24					0.00⅛N	
27					0.00⅛N	
28	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
29					0.00⅛N	
30					0.00⅛N	
31					0.00⅛N	

86Mar Strike 6.50

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	0.00¼		0.00½H	0.00¼	0.00½	
3	0.00¼		0.00¼	0.00¼	0.00¼	
6	0.00⅜		0.00⅜	0.00¼	0.00¼	
7	0.00½		0.00½	0.00½	0.00½	
8	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
9	0.00⅜		0.00⅜	0.00¼	0.00⅜	
10	0.00¼		0.00¼	0.00¼	0.00¼	
13					0.00⅛N	
14	0.00⅛		0.00⅛	0.00⅛L	0.00⅛	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛N	
20					0.00⅛N	
21					0.00⅛N	
22					0.00⅛N	
23					0.00⅛N	
24					0.00⅛N	
27					0.00⅛N	
28					0.00⅛N	
29					0.00⅛N	
30					0.00⅛N	
31					0.00⅛N	

86Mar Strike 6.75

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					0.00⅛N	
3					0.00⅛N	
6					0.00⅛N	
7					0.00⅛N	
8					0.00⅛N	
9					0.00⅛N	
10					0.00⅛N	
13					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛N	
20					0.00⅛N	
21					0.00⅛N	
22					0.00⅛N	
23					0.00⅛N	
24					0.00⅛N	
27					0.00⅛N	
28					0.00⅛N	
29					0.00⅛N	
30					0.00⅛N	
31					0.00⅛N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Mar Strike 7.00				**86Mar Strike 7.25**			
Jan	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**			
2				0.00⅛**N**				0.00⅛**N**
3				0.00⅛**N**				0.00⅛**N**
6				0.00⅛**N**				0.00⅛**N**
7				0.00⅛**N**				0.00⅛**N**
8				0.00⅛**N**				0.00⅛**N**
9				0.00⅛**N**				0.00⅛**N**
10				0.00⅛**N**				0.00⅛**N**
13				0.00⅛**N**				0.00⅛**N**
14				0.00⅛**N**				0.00⅛**N**
15				0.00⅛**N**				0.00⅛**N**
16				0.00⅛**N**				0.00⅛**N**
17				0.00⅛**N**				0.00⅛**N**
20				0.00⅛**N**				0.00⅛**N**
21				0.00⅛**N**				0.00⅛**N**
22				0.00⅛**N**				0.00⅛**N**
23				0.00⅛**N**				0.00⅛**N**
24				0.00⅛**N**				0.00⅛**N**
27				0.00⅛**N**				0.00⅛**N**
28				0.00⅛**N**				0.00⅛**N**
29				0.00⅛**N**				0.00⅛**N**
30				0.00⅛**N**				0.00⅛**N**
31				0.00⅛**N**				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Mar

Jan	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1	**HOLIDAY**											
2		11	74	166	336	183	165	11				946
3		30**H**	106	696	564	226	176**H**	1**L**				1,799
6			152	779	240	193	158	1				1,523
7		11	201	775	743	376	31	2				2,139
8			216	509	827	406	81	37				2,076
9		12	95	523	850	433**H**	18	55**H**				1,986
10			79	556	1,057**H**	235	11	9				1,947
13		7	100	774	499	181	9					1,570
14		14	292**H**	621	699	68		1				1,695
15		18	281	1,202**H**	559	102						2,162**H**
16			119	347	215	101	1**L**					783
17		3	68	356	213	94						734
20		1**L**	97	414	253	108						873
21			46	442	401	192	5					1,086
22		1	46	527	171	33						778
23			47	487	361	36	2					933
24		2	205	373	82**L**	56						718
27			34	268	139	24						465
28			25**L**	144**L**	159	80	1					409**L**
29			63	335	114	10						522
30		2	64	560	261	6**L**						893
31			83	358	135							576
TOTAL		112	2,493	11,212	8,878	3,143	658	117				26,613

Call open contracts Reported in contracts—Future 86Mar

Jan	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
1	**HOLIDAY**											
2	4**H**	1,020**H**	3,127**H**	3,553	3,059	2,242	1,140**L**	235**L**	11**H**	76**H**	4**H**	14,471**L**
3	4	1,015	3,079	3,740	3,048	2,316	1,239**H**	235	11	76	4	14,767
6	4	1,010	3,068	3,691	2,998**L**	2,355	1,177	235	11	76	4	14,629
7	4	1,002	2,977	3,676	3,221	2,200**L**	1,202	237	11	76	4	14,612
8	4	993	2,837	3,482**L**	3,541	2,344	1,218	252	11	76	4	14,762
9	4	1,004	2,784	3,509	3,771	2,463	1,235	273	11	76	4	15,134
10	4	993	2,769	3,575	4,360	2,536	1,237	282	11	76	4	15,847
13	4	988	2,742	3,778	4,390	2,496	1,237	282	11	76	4	16,008
14	3	994	2,839	3,944	4,390	2,529	1,237	283**H**	11	76	4	16,310
15	3	997	2,777	4,110**H**	4,467	2,512	1,237	283	11	76	4	16,477
16	3	991	2,771	4,085	4,513**H**	2,568	1,234	283	11	76	4	16,539**H**
17	3	991	2,790	4,041	4,431	2,621	1,234	283	11	76	4	16,485
20	3	990	2,749	3,895	4,443	2,670**H**	1,234	283	11	76	4	16,358
21	3	990	2,715**L**	3,837	4,394	2,601	1,229	283	11	76	4	16,143
22	3	980	2,747	3,790	4,387	2,599	1,229	283	11	76	4	16,109
23	3	980	2,758	3,860	4,382	2,610	1,230	283	11	76	4	16,197
24	3	979	2,829	3,838	4,391	2,630	1,230	283	11	76	4	16,274
27	3	979	2,806	3,789	4,394	2,630	1,230	283	11	76	4	16,205
28	3	979	2,775	3,751	4,357	2,545	1,229	283	11	76	4	16,013
29	3	977	2,765	3,656	4,346	2,535	1,229	283	11	76	4	15,885
30	2**L**	975	2,754	3,511	4,316	2,489	1,229	283	11	76	4	15,650
31	2	974**L**	2,753	3,514	4,299	2,489	1,229	283	11	76	4	15,634

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Jan	86May Strike 5.00				86May Strike 5.25				86May Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.61 N	0.35	0.40	0.35	0.40	0.23	0.26½	0.20¾	0.26½A
3				0.53⅛N	0.39½	0.39½	0.33½	0.34¼B	0.25½	0.25½	0.19	0.20
6				0.55 N	0.34½	0.35	0.33	0.34	0.21	0.22½	0.19½	0.21
7	0.65	0.65½H	0.65	0.65½B	0.41	0.45 H	0.41	0.43	0.24	0.29 H	0.24	0.28 A
8				0.66 N	0.42½	0.43	0.39	0.43	0.27 0.27½	0.28¼	0.25¼	0.28
9	0.54	0.65	0.54	0.65 B	0.43	0.43½	0.40	0.43 B	0.27½	0.28¼	0.23	0.28
10				0.58 N	0.38	0.39	0.38	0.39	0.28 0.27½	0.28	0.23	0.25
13				0.46 N	0.29	0.31½	0.28	0.28	0.22½ 0.19½	0.22½	0.17	0.17
14				0.49 N	0.27	0.29½	0.27	0.29½B	0.15¾	0.18¼	0.15	0.18¼
15	0.55	0.59¼	0.55	0.59¼B	0.38	0.39	0.36½	0.39	0.19½	0.24½	0.19½	0.24 B
16	0.57½	0.57½	0.55	0.55 A	0.38½	0.38½	0.35½	0.35½A	0.25½ 0.25	0.25½	0.20½	0.20½A
17				0.53 N	0.31½	0.34	0.31½	0.32	0.19 0.20	0.22½	0.19	0.20
20				0.58 N	0.30½	0.36½	0.30	0.36½B	0.18	0.22	0.18	0.22
21				0.48¼N	0.33	0.33	0.29	0.29 A	0.22	0.22	0.15½	0.16 0.15½
22				0.52¼N	0.33	0.33	0.27	0.30 B	0.17	0.18½	0.14	0.16½
23	0.52	0.52	0.49½	0.49½A				0.28½A	0.16½	0.17½	0.14½	0.14½ 0.15
24	0.48	0.51	0.48 L	0.51				0.30½N	0.16½	0.17	0.14½	0.15
27				0.50 N	0.30	0.31	0.29¾	0.29¾A	0.15¾ 0.16	0.17	0.14½	0.15
28				0.51¼N				0.30¼N	0.16¼ 0.16½	0.16½	0.15	0.16 0.16¼
29	0.49	0.49½	0.49	0.49½B	0.30	0.30¼	0.29	0.29	0.16½	0.16½	0.15	0.15½
30				0.50½N	0.29	0.29½	0.29	0.29½B	0.16	0.18	0.15½	0.16
31				0.45 N	0.29½	0.29½	0.25 L	0.25 A	0.15½	0.15½	0.12 L	0.12

Jan	86May Strike 5.75				86May Strike 6.00				86May Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.14	0.18	0.13½	0.17½ 0.18	0.09½	0.11½	0.09	0.11½	0.06	0.06¾	0.05½	0.06½A
3	0.17	0.17	0.12	0.12½	0.11	0.11	0.08¾	0.08¾A				0.05½N
6	0.12¾	0.13¾	0.11¾	0.13	0.08¼	0.09¼	0.08¼	0.08½				0.05½N
7	0.15	0.18½H	0.15	0.18	0.09 0.09½	0.13 H	0.09	0.12	0.07	0.08½H	0.07	0.08
8	0.17¼	0.18½	0.16¼	0.17 B	0.11¼	0.12¼	0.11	0.11	0.07½	0.08	0.07½	0.08
9	0.16¾	0.18½	0.14	0.18½	0.11	0.12¾	0.09¾	0.12¾	0.07½	0.08	0.06¾	0.08
10	0.17½ 0.17	0.17½	0.15	0.15	0.10	0.10¼	0.10	0.10	0.07¼	0.07¼	0.06	0.06½
13	0.14 0.13	0.14	0.09½	0.09½	0.08	0.08	0.07	0.07	0.04½	0.04½	0.03¾	0.04
14	0.09	0.10½	0.08¾	0.10¼A	0.06	0.07	0.06	0.07	0.03⅞	0.04	0.03½	0.04
15	0.12½ 0.13	0.14½	0.12½	0.14	0.07¼	0.09½	0.07½	0.09¼A	0.04½	0.05¼	0.04½	0.05¼
16	0.15 0.15½	0.15½	0.12¼	0.12¼A	0.09¼	0.09¾	0.07½	0.08 A	0.05¼	0.05¼	0.04½	0.04½
17	0.11½	0.14	0.10½	0.11½B	0.07¼	0.09	0.07¼	0.07¼B	0.04¼	0.04¾	0.04¼	0.04½A
20	0.11	0.14	0.10½	0.13½	0.06¾	0.08½	0.06½	0.08½A	0.04	0.04½	0.04	0.04½B
21	13	0.13	0.09¼	0.09¼	0.08½	0.08½	0.05¾	0.05¾	0.04½	0.04½	0.03¼	0.03¼A
22	0.09½	0.10¼	0.08¼	0.09½	0.06	0.06	0.05	0.05½	0.03¼	0.03½	0.03	0.03 A
23	0.09½	0.10	0.08¼	0.08¼	0.05½	0.05½	0.04¾	0.04¾	0.03	0.03	0.02½	0.02½
24	0.08½	0.09¼	0.07½	0.08	0.05	0.05½	0.04¾	0.05 A	0.02½	0.02½	0.02½	0.02½
27	0.08¼	0.09	0.08	0.08¼	0.04½	0.05¼	0.04¼	0.04½B	0.02½	0.02½	0.02½	0.02½
28	0.08¼	0.08¾	0.08	0.08¾	0.04½	0.05	0.04½	0.04¼A	0.02½	0.02½	0.02⅜	0.02⅜
29	0.08¾	0.09	0.08	0.08⅛A	0.04¼	0.04¼	0.04¼	0.04½B	0.02½	0.02½	0.02¼	0.02¼
30	0.08½	0.09⅞	0.08¼	0.08¼ 0.09	0.04½	0.05	0.04½	0.04½	0.02¾	0.02¾	0.02⅜	0.02⅜A
31	0.07¼	0.07½	0.06¼L	0.06¼	0.04	0.04	0.03¼L	0.03¼	0.02⅛	0.02⅜	0.01¾L	0.01¾

Jan	86May Strike 6.50				86May Strike 6.75				86May Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.04 N				0.02½N				0.01¼N
3	0.04	0.04	0.03¼	0.03¼				0.02⅛N				0.01⅛N
6	0.03½	0.03½	0.03¼	0.03¼B				0.02 N	0.01½	0.01½	0.01½	0.01½
7				0.04¼N				0.02¼N				0.01⅞N
8	0.04¼	0.04¼H	0.04¼	0.04¼				0.02½N				0.01¾N
9	0.04	0.04¼	0.04	0.04 A	0.02⅛	0.02¼H	0.02	0.02¼	0.01¾	0.01¾H	0.01½	0.01½
10	0.04¼	0.04¼	0.03½	0.03½A	0.02	0.02	0.02	0.02	0.01	0.01	0.01	0.01
13	0.03	0.03	0.02	0.02	0.02	0.02	0.01½	0.01½A	0.01	0.01	0.00¾	0.00¾A
14	0.01⅞	0.02¼	0.01⅞	0.02				0.01⅛N				0.00¾N
15	0.02	0.02½	0.02	0.02½B				0.01½N				0.00⅞N
16	0.03	0.03	0.02⅛	0.02⅛A				0.01¼N				0.00¾N
17	0.02	0.02⅛	0.02	0.02¼				0.01¼N				0.00⅝N
20				0.02¼N				0.01¼N	0.00½	0.00½	0.00½	0.00½
21	0.02	0.02	0.01¾	0.01¼A	0.01	0.01	0.00⅛L	0.00⅛A				0.00⅜N
22	0.01¾	0.01¾	0.01½	0.01½A				0.00⅛A				0.00¼N
23	0.01	0.01	0.01	0.01				0.00½N	0.00¼	0.00¼	0.00¼L	0.00¼
24	0.01	0.01¼	0.01	0.01¼A				0.00½N				0.00¼N
27	0.01¼	0.01¼	0.01⅛	0.01⅛A				0.00⅛N	0.00⅜	0.00⅜	0.00⅜	0.00⅜
28				0.01⅛N				0.00⅛N				0.00⅜N
29	0.01	0.01	0.01	0.01				0.00½N				0.00¼N
30	0.01⅛	0.01⅛	0.01⅛	0.01⅛				0.00⅝N				0.00¼N
31	0.01	0.01	0.00¾L	0.00¾A				0.00½N				0.00¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86May

Jan	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY									
2		5	15**L**	96	27	13				156**L**
3		7	72	78	15	2	32			206
6		14	46	68	49		10		9**H**	196
7	1**L**	25	95	281**H**	147	27				576
8		59**H**	111	85	61	20				336
9	1	5	124	86	85	5	3	12	1**L**	322
10		3	117	50	39	31	2	36	2	280
13		12	125	74	92	117	112**H**	52**H**	8	592
14		44	100	118	11	64	34	2**L**		373
15	1	5	80	76	156**H**	142	12			472
16	1	3	65	53	28	13	31			194
17		5	90	236	137	24	4			496
20		6	103	115	84	7			4	319
21		1**L**	103	86	50	20	7	16		283
22		37	203	92	37	53	2			424
23	1		110	44**L**	46	64	8		4	277
24	2**H**		38	52	46	66	53			257
27		2	75	60	6**L**	36	1**L**		2	182
28			152	85	15	17				269
29	1	4	165	121	122	4	20			437
30		1	205**H**	96	72	1**L**	10			385
31		14	129	252	144	169**H**	6			714**H**
TOTAL	8	252	2,323	2,304	1,469	895	347	118	30	7,746

Call open contracts Reported in contracts—Future 86May

Jan	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY									
2	157**H**	776**H**	1,505**L**	1,045**L**	1,478	241**L**	168**L**	31**L**	110**L**	5,511**L**
3	157	775	1,517	1,088	1,480	243	180	31	110	5,581
6	157	776	1,510	1,127	1,476**L**	243	190	31	119	5,629
7	156	772	1,536	1,350	1,504	260	190	31	119	5,918
8	155	750	1,574	1,409	1,515	280	190	31	119	6,023
9	154	727	1,563	1,457	1,534	282	193	43	120	6,073
10	154	708**L**	1,610	1,475	1,557	295	195	79	122	6,195
13	154	716	1,620	1,487	1,576	372	270	114	130	6,439
14	154	756	1,655	1,516	1,580	436	291	116	130	6,634
15	154	742	1,648	1,545	1,607	544	303	116	130	6,789
16	154	740	1,633	1,582	1,594	557	323	116	130	6,829
17	154	743	1,640	1,679	1,694	577	327	116	130	7,060
20	154	743	1,725	1,690	1,698	572	327	116	134	7,159
21	154	741	1,731	1,711	1,700	567	332	132**H**	134	7,202
22	154	745	1,798	1,739	1,713	585	334	132	134	7,334
23	153	745	1,839	1,744	1,719	566	342	132	138	7,378
24	151	745	1,849	1,758	1,702	545	362	132	138	7,382
27	151	745	1,866	1,795	1,703	579	363	132	140**H**	7,474
28	151	745	1,936	1,827	1,693	585	363	132	140	7,572
29	150**L**	741	1,995	1,811	1,683	588	383**H**	132	140	7,623
30	150	740	2,061**H**	1,844**H**	1,721	589	373	132	140	7,750
31	150	741	2,047	1,822	1,761**H**	605**H**	379	132	140	7,777**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Jan	86Jul Strike 5.00				86Jul Strike 5.25				86Jul Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.62½	0.69	0.62½	0.69 B	0.45	0.50	0.45	0.50 B	0.32	0.35	0.30	0.35
3				0.62 N	0.44	0.44	0.42	0.42½B	0.33½	0.33½	0.29	0.30 A
6				0.63½N	0.42½	0.46	0.40½	0.44	0.31	0.31	0.28½	0.30¼B
7				0.72½N	0.50	0.52	0.49½	0.52 B	0.35	0.38	0.35	0.38 B
8				0.74 N	0.52	0.53 H	0.50	0.53 B	0.37	0.38	0.35½	0.38
9	0.72½	0.75 H	0.72½	0.75 B	0.51	0.53	0.48½	0.53 B	0.38	0.39 H	0.35	0.38½
10				0.67 N	0.48	0.48	0.48	0.48	0.36	0.36	0.34	0.34½
13				0.56 N	0.41	0.41½	0.38½	0.38½A	0.26	0.27	0.26	0.26
14	0.51	0.58	0.51 L	0.58 B	0.37	0.39	0.37	0.39 B	0.25	0.27	0.23¼	0.27
15				0.67⅛N	0.46	0.47	0.46	0.47 B	0.28½	0.32½	0.28½	0.32½
16				0.63¼N	0.43	0.43	0.43	0.43	0.32	0.32	0.28	0.28
17				0.60½N	0.44	0.44	0.40¾	0.40¾A	0.27½	0.30	0.26	0.28 A
20				0.66 N	0.46	0.46	0.45½	0.45½A	0.26	0.30¼	0.24½	0.30¼
21				0.57¼N	0.41	0.41	0.38½	0.38½A	0.28¾ 0.29¼	0.30	0.25½	0.25½A
22				0.60¾N	0.38½	0.40	0.38	0.40 B	0.26	0.26½	0.23½	0.25
23				0.57½N				0.38¼N	0.26	0.26	0.23½	0.24 A
24	0.56½	0.58¾	0.56½	0.58¾B	0.38½	0.38½	0.38½	0.38½	0.25	0.25¾	0.23¼	0.24½
27				0.58½N	0.40½	0.40½	0.39¼	0.39¼A	0.26	0.26	0.24	0.24¼B
28	0.58	0.59	0.58	0.59 B	0.39¾	0.39¾	0.39	0.39 B	0.25	0.26	0.23½	0.24¼B
29				0.58⅛N	0.39¼	0.39¼	0.39¼	0.39¼	0.25	0.25	0.24	0.24½
30	0.59½	0.59½	0.59½	0.59½	0.41	0.41½	0.40	0.40	0.25	0.26¼	0.24½	0.25
31				0.54 N	0.34¼	0.35¼	0.34¼L	0.34¼A	0.21	0.22	0.21 L	0.21

Jan	86Jul Strike 5.75				86Jul Strike 6.00				86Jul Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.21	0.24¾	0.20	0.24¾B	0.15½	0.17¾	0.14¾	0.17¾B	0.10⅝	0.12	0.10	0.12 B
3	0.24	0.24	0.19	0.20 B	0.15½	0.16	0.13½	0.13¾A	0.10½	0.10½	0.09½	0.09½
6	0.20 0.20½	0.20¾	0.19	0.20¾B	0.13½	0.14½	0.12¾	0.14	0.10	0.10	0.09½	0.09¾B
7	0.24	0.27	0.24	0.26 A	0.17	0.19¼H	0.17	0.18½	0.13	0.13¼H	0.12¼	0.12¾A
8	0.25	0.27¼H	0.24	0.27 B	0.18	0.18¼	0.16½	0.18¼B	0.12¾	0.12¾	0.11½	0.12¾B
9	0.27	0.27¼	0.22½	0.26¾	0.18	0.18½	0.15½	0.17¾	0.12½	0.13	0.11	0.12½B
10	0.26½	0.26½	0.23	0.23½	0.16	0.16½	0.15	0.15¾	0.12	0.12	0.11	0.11 A
13	0.18	0.18½	0.16½	0.16½	0.14¼	0.14¼	0.11	0.11	0.10	0.10	0.08	0.08 A
14	0.15½	0.17½	0.15½	0.17½	0.11	0.11	0.09½	0.11	0.07	0.07¾	0.07	0.07½
15	0.18½	0.21¼	0.18½	0.21¼	0.11½ 0.12½	0.14	0.11½	0.14	0.08½	0.09	0.08½	0.08¾B
16	0.22½	0.23	0.18	0.18	0.15	0.15	0.11	0.11¼	0.10	0.10	0.07½	0.07½
17	0.17	0.19¼	0.16½	0.17	0.10½	0.11¾	0.10	0.10½A	0.07	0.08¼	0.06½	0.07¼A
20	0.16	0.19¼	0.16	0.19¼B	0.10	0.12½	0.10	0.12	0.07	0.08	0.06½	0.08
21	0.19	0.19¼	0.15	0.15	0.11½	0.12	0.09½	0.09½A	0.08	0.08¼	0.06	0.06 A
22	0.16	0.16½	0.13½	0.15	0.10¾	0.10¾	0.08¼	0.10	0.06¼	0.06¼	0.05½	0.05½
23	0.14¾	0.15¼	0.14	0.14¼	0.09½	0.09½	0.08	0.08¼	0.05¾	0.05¾	0.05¼	0.05¼
24	0.14	0.15½	0.14	0.14	0.08½	0.09¼	0.07½L	0.08	0.05	0.06	0.05 L	0.05½
27	0.15¼	0.15½	0.15	0.15 A	0.08½	0.09½	0.08½	0.08¾	0.05½	0.05½	0.05½	0.05½
28	0.16	0.16	0.14	0.15¼B	0.08¾	0.08¾	0.08½	0.08½	0.05½	0.06	0.05½	0.05¾
29	0.15¾	0.16	0.15	0.15¼A	0.09½	0.09½	0.08½	0.09	0.06	0.06	0.05¾	0.05¾
30	0.15	0.17	0.15	0.16 A	0.09	0.10½	0.09	0.09¼	0.06⅛	0.06½	0.06	0.06
31	0.15 0.14	0.15	0.13 L	0.13½A	0.08¼	0.08½	0.07½	0.07½	0.05¼	0.05½	0.05	0.05

Jan	86Jul Strike 6.50				86Jul Strike 6.75				86Jul Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.08½	0.09⅛	0.08	0.09⅛B	0.05½	0.06¼	0.05½	0.06¼B	0.03½	0.04¼	0.03½	0.04¼B
3	0.08½	0.08½	0.07¼	0.07¼A	0.05¾	0.05¾	0.05¼	0.05¼A	0.04¼	0.04¼	0.03⅞	0.03⅞
6	0.07¼	0.07⅝	0.07	0.07¼B				0.05¼N	0.04	0.04	0.03⅝	0.04
7	0.08½	0.10 H	0.08½	0.09½A	0.06	0.07 H	0.06	0.07	0.04¾	0.04¾	0.04¾	0.04¾
8				0.09½N				0.07 B	0.04¾	0.05 H	0.04¼	0.04½B
9	0.09¾	0.09¾	0.08½	0.09				0.06½N	0.04¾	0.05	0.04	0.04
10	0.08½	0.08¾	0.07¾	0.08				0.05¾N				0.03¾N
13				0.05¾A	0.04½	0.04½	0.04¼	0.04¼A	0.03	0.03	0.02¾	0.02¾
14	0.05⅛	0.05¾	0.05⅛	0.05¾	0.03½	0.04	0.03½	0.04 B				0.02¾N
15	0.07½	0.07½	0.07	0.07				0.04¾N	0.03¼	0.03¼	0.03¼	0.03¼
16	0.07	0.07	0.05¾	0.05¾A	0.05½	0.05½	0.03½	0.04⅛	0.03	0.03	0.03	0.03
17	0.05½	0.06	0.05½	0.05½	0.04	0.04	0.04	0.04	0.02¾	0.03	0.02¼	0.03
20	0.05	0.05¾	0.04½	0.05⅝	0.04	0.04	0.03⅞	0.03⅞	0.02½	0.02⅞	0.02½	0.02⅞B
21	0.04¾	0.04¾	0.04½	0.04½	0.03⅞	0.03⅞	0.02¾	0.02¾A	0.03	0.03	0.02	0.02
22	0.04	0.04	0.04	0.04				0.02⅝B	0.02	0.02¼	0.01⅞	0.01⅞A
23	0.04	0.04	0.03½L	0.03½A	0.02½	0.02½	0.02¼L	0.02⅜A	0.02	0.02	0.01½L	0.01½
24				0.03¾N	0.02⅜	0.02⅜	0.02⅜	0.02⅜	0.01¾	0.01¾	0.01¾	0.01¾
27	0.03¾	0.03¾	0.03¾	0.03¾				0.02⅜N	0.02	0.02	0.01¾	0.01¾
28	0.04	0.04	0.03½	0.03½B	0.02⅜	0.02⅜	0.02¼	0.02¼B				0.01¾N
29	0.04	0.04	0.03¾	0.03⅞A				0.02¼N	0.01¾	0.01⅞	0.01¾	0.01¾A
30	0.03¾	0.04¼	0.03¾	0.04				0.02½N	0.01¾	0.01¾	0.01¾	0.01¾
31	0.03½	0.03½	0.03½	0.03½				0.02⅜N	0.01¾	0.01¾	0.01½	0.01½

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Jul

Jan	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY									
2	4H	10	80	6L	50	12	10	1L	3	176
3		7	17	9	17	6	57		16	129
6		6	8L	27	86	11	104	50H	13	305
7		13	62	49	87	279	56	3	1L	550
8		33	125	60	25	49	20	5	8	325
9	1L	8	183	13	97	17	63		4	386
10		6	103	136H	33	29	172	1	1	481
13		3	30	68	38	13		1	160H	313
14	4	4	101	30	554H	377H	2	2		1,074H
15		3	12	64	137	23	1L		1	241
16		37H	218	86	97	94	22	9	2	565
17		1L	14	15	193	137	34		37	431
20		2	49	31	189	127	306H	9	84	797
21		1	38	23	76	16	14	7	9	184
22		4	224	58	66	10	7		102	471
23			406H	6	192	36	63	10	40	753
24	1	1	27	11	63	19	50	18	1	191
27		1	16	22	18	1L	18		11	87L
28	1	1	68	33	10L	42	74	1	1	231
29		1	20	18	79	33	10		71	232
30	1	3	76	11	105	23	122		39	380
31		7	140	38	52	21	6		50	314
TOTAL	12	152	2,017	814	2,264	1,375	1,211	117	654	8,616

Call open contracts Reported in contracts—Future 86Jul

Jan	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY									
2	59H	293	2,953	1,104	1,720	1,123	1,378	57L	31L	8,718
3	59	289	2,951	1,107	1,720	1,126	1,385	57	46	8,740
6	59	298H	2,946	1,109	1,743	1,124	1,482	107	54	8,922
7	59	296	2,910	1,115	1,797	1,104L	1,520	110	55	8,966
8	58	289	2,938	1,082	1,797	1,113	1,520	115	61	8,973
9	57L	258L	2,742	1,081	1,843H	1,121	1,525H	115	65	8,807
10	57	262	2,684	1,053L	1,838	1,139	1,499	114	65	8,711L
13	57	264	2,665L	1,072	1,836	1,144	1,499	114	223	8,874
14	57	267	2,674	1,073	1,628	1,241	1,500	114	223	8,777
15	57	265	2,673	1,093	1,715	1,243	1,498	114	224	8,882
16	57	265	2,871	1,087	1,660	1,304	1,511	114	224	9,093
17	57	264	2,872	1,088	1,634	1,286	1,506	114	260	9,081
20	57	264	2,878	1,106	1,603	1,393	1,305	116	344	9,066
21	57	265	2,877	1,114	1,634	1,393	1,303	123	347	9,113
22	57	266	2,967	1,119	1,609	1,403	1,296	123	389	9,229
23	57	266	3,206	1,121	1,507	1,398	1,303	133	425	9,416
24	57	265	3,229	1,119	1,503L	1,411	1,343	151	425	9,503
27	57	264	3,227	1,136H	1,536	1,411	1,343	151	435	9,560
28	57	265	3,259	1,131	1,541	1,429	1,298	152H	435	9,567
29	57	264	3,261H	1,128	1,563	1,458	1,307	152	463	9,653
30	58	265	3,194	1,121	1,610	1,480H	1,281	152	491	9,652
31	58	269	3,259	1,128	1,655	1,466	1,272L	152	539H	9,798H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Jan	86Aug Strike 5.00				86Aug Strike 5.25				86Aug Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.70½N	0.48	0.54½H	0.48	0.54½				0.40 N
3				0.63½N				0.47 N				0.34½N
6				0.64½N				0.48½N	0.35	0.36	0.35	0.36 B
7	0.74	0.76 H	0.74	0.75½A				0.56 N				0.42 N
8				0.76 N				0.56¾N				0.42½N
9	0.75½	0.75½	0.74	0.74 A				0.55½N				0.41¼N
10				0.70 N	0.53	0.53	0.53	0.53	0.37	0.37 H	0.37	0.37
13				0.58 N				0.42½N				0.30½N
14				0.58½N				0.43 N				0.31½N
15				0.66½N				0.50 N				0.36½N
16				0.63 N	0.50	0.50	0.48	0.48 A	0.36	0.36	0.35	0.35 A
17	0.63	0.66	0.63	0.63 A	0.48½	0.48½	0.46	0.46 A	0.35	0.35	0.33½	0.33½A
20				0.66 N				0.48½N				0.35 N
21				0.57 N				0.41 N	0.33½	0.33½	0.32 L	0.32 A
22	0.59½	0.60	0.59½	0.60				0.43½N				0.32 N
23	0.62	0.62	0.59½	0.59½A	0.45	0.45	0.43	0.43 A				0.30 N
24	0.60½	0.61¼	0.60½	0.61¼	0.41½	0.42½	0.41½L	0.42½B				0.31 N
27				0.61 N				0.43 N				0.31 N
28				0.61½N	0.44¾	0.44¾	0.44¾	0.44¾				0.31 N
29				0.60 N				0.43 N				0.30½N
30	0.62	0.63	0.62	0.63				0.45 N	0.32	0.32	0.32	0.32
31	0.58	0.58	0.58 L	0.58				0.42 N				0.30 N

Jan	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.27	0.29½H	0.27	0.29½B				0.22 N				0.16½N
3				0.26 N				0.19½N				0.14½N
6				0.26½N				0.20 N				0.14¾N
7				0.32 N				0.23 N				0.18 N
8				0.31½N				0.23¼N				0.17½N
9				0.30½N				0.22½N	0.14	0.15 H	0.14 L	0.15 B
10				0.28 N				0.20¼N				0.14¾N
13				0.22 N				0.16½N				0.12½N
14				0.22½N				0.16¾N				0.12½N
15				0.26½N				0.19¾N				0.14¾N
16				0.25 N				0.18½N				0.14 N
17				0.23½N	0.18	0.18 h	0.17½L	0.17½A				0.12½N
20	0.23	0.24½	0.23 L	0.24½B				0.18¼N				0.13½N
21				0.22 N				0.15 N				0.11½N
22	0.23	0.23	0.23	0.23				0.16 N				0.12 N
23				0.21½N				0.15 N				0.11 N
24				0.22 N				0.15¼N				0.11 N
27				0.22 N				0.15¼N				0.11 N
28				0.22 N				0.15¼N				0.10½N
29				0.21½N				0.15¼N				0.10½N
30				0.22½N				0.15½N				0.11 N
31				0.21 N				0.14½N				0.10½N

Jan	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.12½N				0.10 N				
3				0.11 N				0.09 N				
6				0.11 N				0.09 N				
7				0.13½N				0.10½N				
8	0.13	0.13 H	0.13	0.13				0.10½N				
9	0.12¾	0.12¾	0.12½	0.12¾				0.10¼N				
10				0.12 N				0.09½N				
13	0.10	0.10	0.10 L	0.10				0.08¼N	0.07¼	0.07¼H	0.07¼	0.07¼
14				0.09¾N				0.08 N				0.06¾N
15				0.11 N				0.08½N	0.06½	0.06½	0.06½	0.06½
16				0.10½N				0.08¼N				0.06½N
17				0.10¼N				0.08 N				0.06½N
20				0.10¾N				0.08¼N				0.06¾N
21				0.08¾N				0.06¾N				0.05½N
22				0.09 N				0.06¾N				0.05½N
23				0.08½N				0.07½N	0.06½	0.06½	0.06 L	0.06 A
24				0.08½N				0.07½N				0.06 N
27				0.08¾N				0.07½N				0.06 N
28				0.08¾N				0.07½N				0.06 N
29				0.08¾N				0.07¼N				0.05¾N
30				0.08¾N				0.07 N				0.05½N
31				0.08¼N				0.06¼N				0.04¾N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Jan	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY									
2		3H		2H						5
3										
6			1L							1L
7	4									4
8										
9	1L					1H	50H			52H
10		3	2H							5
13							1L		3H	4
14										
15									1L	1
16		1L	1							2
17	4	1	2		10H					17
20										
21			2	1L						3
22	3			1						4
23	3	1							1	5
24	2	1								3
27										
28		1								1
29										
30	5H		1							6
31										
TOTAL	22	11	9	4	10	1	51		5	113

Call open contracts Reported in contracts—Future 86Aug

Jan	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	HOLIDAY									
2	2L	10L	70L	61L	43L	11L	2L	6H		205L
3	2	10	70	61	43	11	2	6		205
6	2	10	71	61	43	11	2	6		206
7	6	10	71	61	43	11	2	6		210
8	6	10	71	61	43	11	2	6		210
9	7	10	71	61	43	12H	51H	6		261
10	7	13	70	61	43	11	51	6		262
13	7	13	70	61	43	11	51	6	3L	265
14	7	13	70	61	43	11	51	6	3	265
15	7	13	70	61	43	11	51	6	4	266
16	7	14	71	61	43	11	51	6	4	268
17	11	15	73	61	53H	11	51	6	4	285
20	11	15	73	61	53	11	51	6	4	285
21	11	15	75	62H	53	11	51	6	4	288
22	14	15	75	62	53	11	51	6	4	291
23	17	16	75	62	53	11	51	6	5H	296
24	19	17	75	62	53	11	51	6	5	299
27	19	17	75	62	53	11	51	6	5	299
28	19	18H	75	62	53	11	51	6	5	300
29	19	18	75	62	53	11	51	6	5	300
30	24H	18	76H	62	53	11	51	6	5	306H
31	24	18	76	62	53	11	51	6	5	306

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Jan	86Sep Strike 4.75				86Sep Strike 5.00				86Sep Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.74½N				0.57 N				0.43 N
3				0.69 N				0.52 N				0.38 N
6				0.68 N				0.51½N				0.37½N
7				0.74 N				0.56½N				0.42¼N
8				0.75½N				0.57½N				0.43½N
9				0.75½N				0.57½N	0.44	0.44 H	0.43¼	0.43¼A
10				0.73 N				0.55 N				0.41 N
13				0.61½N				0.45½N				0.33 N
14				0.61 N				0.45 N				0.32¾N
15				0.68 N				0.51 N				0.38½N
16				0.67 N				0.50½N				0.37½N
17				0.65 N				0.48½N				0.36 N
20				0.70½N				0.53 N				0.39 N
21				0.62½N				0.46 N	0.40	0.40	0.35 L	0.35 A
22				0.65½N				0.49 N	0.35	0.36	0.35	0.36 B
23				0.64 N				0.47½N				0.34½N
24				0.66 N				0.48½N				0.36 N
27				0.67 N				0.49½N				0.36½N
28				0.65 N				0.47½N				0.34 N
29				0.65 N				0.47½N				0.34 N
30				0.65½N				0.47½N				0.34 N
31				0.62½N				0.45½N				0.32½N

Jan	86Sep Strike 5.50				86Sep Strike 5.75				86Sep Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.33½	0.33½H	0.33	0.33				0.24 N	0.19	0.19	0.19	0.19
3				0.29 N				0.21½N	0.19	0.19	0.17	0.17 A
6				0.29 N	0.22½	0.22½H	0.22½	0.22½				0.16½N
7				0.33½N				0.24 N				0.19 N
8	0.33	0.33	0.33	0.33				0.24½N	0.20	0.20 H	0.20	0.20
9				0.33 N				0.24½N				0.19½N
10				0.31 N				0.23 N				0.18 N
13				0.24½N				0.19 N				0.13½N
14				0.24¼N				0.18½N				0.13½N
15				0.29 N				0.21½N				0.16¼N
16	0.29	0.29	0.28	0.28 A				0.21 N				0.16 N
17				0.27 N				0.20 N				0.15¼N
20				0.29 N				0.21½N				0.16¼N
21				0.25 N				0.18½N				0.13¾N
22				0.26 N				0.19½N				0.14¾N
23				0.25 N				0.18½N				0.14 N
24	0.26	0.26	0.26	0.26				0.19½N				0.14½N
27				0.27 N				0.19½N				0.14½N
28	0.22½	0.22½	0.22½L	0.22½	0.17	0.17	0.17 L	0.17				0.13 N
29				0.23 N				0.17 N				0.13 N
30				0.23 N				0.17 N	0.13	0.13	0.13 L	0.13
31				0.22½N				0.16 N				0.11½N

Call volume of sales Reported in contracts—Future 86Sep

Jan	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2				2		1L	3
3						1	1L
6					1L		1
7							
8				2		1	3
9			2H				2
10							
13							
14							
15							
16				10			10
17							
20							
21			1L				1
22			1				1
23							
24				1L			1
27							
28				50H	50H		100H
29							
30						50H	50
31							
TOTAL			4	65	51	53	173

Call open contracts Reported in contracts—Future 86Sep

Jan	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2	5H	5H	17H	26L	5L	2L	60L
3	5	5	17	26	5	2	60
6	5	5	17	26	6	2	61
7	5	5	17	26	6	2	61
8	5	5	17	28	6	3	64
9	5	5	15L	28	6	3	62
10	5	5	15	28	6	3	62
13	5	5	15	28	6	3	62
14	5	5	15	28	6	3	62
15	5	5	15	28	5	3	62
16	5	5	15	28	6	3	62
17	5	5	15	28	6	3	62
20	5	5	15	28	6	3	62
21	5	5	15	28	6	3	62
22	5	5	16	28	6	3	63
23	5	5	16	28	6	3	63
24	5	5	16	28	6	3	63
27	5	5	16	28	6	3	63
28	5	5	16	78H	52H	3	159
29	5	5	16	78	52	3	159
30	5	5	16	78	52	51H	207H
31	5	5	16	78	52	51	207

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.74 N
3				0.67 N
6	0.66	0.68	0.65	0.65½B
7				0.69½N
8	0.71	0.71½H	0.71	0.71½
9	0.71	0.71	0.69½	0.69½B
10				0.67½N
13				0.57 N
14				0.55 N
15				0.62½N
16				0.60 N
17				0.58½N
20				0.63½N
21				0.56 N
22				0.58 N
23	0.61	0.61	0.60 L	0.60 A
24				0.61½N
27				0.62½N
28				0.61½N
29	0.61	0.62	0.61	0.61½A
30				0.61½N
31				0.58½N

86Nov Strike 5.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.57½N
3	0.57	0.57 H	0.52	0.52 A
6	0.52	0.52	0.50	0.50
7				0.53 N
8	0.54	0.54	0.54	0.54
9				0.53 N
10				0.51 N
13	0.46	0.46	0.43	0.43 A
14	0.40	0.40	0.40 L	0.40
15	0.46	0.46	0.46	0.46
16				0.44½N
17				0.43 N
20				0.47¼N
21	0.44	0.44	0.41½	0.41½A
22	0.40	0.42	0.40	0.42 B
23	0.44½	0.44½	0.41½	0.42 A
24				0.44½N
27				0.45½N
28	0.43	0.45	0.43	0.45
29	0.44½	0.44½	0.44	0.44
30				0.44½N
31	0.42¾	0.42¾	0.42½	0.42½A

86Nov Strike 5.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.44 N
3				0.38½N
6				0.38 N
7	0.40½	0.42½H	0.40½	0.41
8	0.41	0.41	0.40	0.41
9	0.38	0.39½	0.38	0.39½B
10	0.37	0.37	0.37	0.37
13	0.36	0.36	0.30½	0.30½
14	0.29½	0.29½	0.27 L	0.28
15	0.37	0.37	0.34½	0.34½
16	0.34½	0.34½	0.33	0.33 A
17	0.32	0.32	0.32	0.32
20				0.35 N
21	0.32	0.32	0.30½	0.30½A
22	0.30½	0.30½	0.30½	0.30½
23	0.31	0.31	0.31	0.31
24	0.32	0.33	0.32	0.33
27	0.33	0.33½	0.33	0.33½
28				0.32½N
29	0.33	0.33	0.32	0.32
30				0.31½N
31	0.31½	0.31½	0.30¼	0.30¼

86Nov Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.31½	0.33½	0.31¼	0.33½
3	0.33	0.33	0.29½	0.29½A
6	0.29¾	0.29¾	0.28	0.28½B
7	0.29½ 0.30½	0.34 H	0.29½	0.32½
8	0.32½	0.32½	0.30	0.31 B
9	0.31	0.32	0.29½	0.30½
10	0.30	0.31	0.29½	0.29½A
13	0.26	0.26	0.24	0.24
14	0.21½ 0.22½	0.22½	0.21 L	0.22½B
15	0.23½	0.28	0.23	0.26
16	0.24½	0.25	0.24½	0.24½
17	0.24	0.25½	0.24	0.25 A
20	0.24½	0.26	0.23½	0.26 B
21	0.25½	0.25½	0.22	0.22
22	0.22	0.23	0.22	0.23
23	0.23½	0.23½	0.22½	0.22½A
24	0.22	0.23	0.22	0.23
27	0.25	0.25	0.25	0.25
28	0.24½	0.25	0.22½	0.24 B
29	0.24	0.24	0.23½	0.23½
30	0.23½	0.24	0.23½	0.24
31	0.22½	0.22½	0.22	0.22

86Nov Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.23	0.25½	0.23	0.25½B
3	0.25	0.25	0.22½	0.22½
6	0.23	0.23	0.21½	0.22 B
7	0.23½	0.26½H	0.23½	0.24⅛
8	0.24	0.24	0.24	0.24
9	0.24	0.24	0.20	0.24
10	0.21½	0.23	0.21½	0.22
13	0.20	0.20	0.18½	0.19
14	0.15 0.16½	0.17	0.15 L	0.16½
15	0.17	0.19	0.17	0.19
16	0.19	0.19	0.19	0.19
17	0.18¼	0.18¼	0.18¼	0.18¼
20				0.19¾N
21	0.18¼	0.18¼	0.17	0.17
22				0.17½N
23				0.16¾N
24	0.17	0.17¼	0.17	0.17¼B
27	0.18½	0.18½	0.18½	0.18½
28	0.18½	0.18½	0.17½	0.17¾
29	0.18	0.18	0.17	0.17
30	0.17	0.17	0.16	0.16¾
31	0.16	0.16	0.15½	0.15½

86Nov Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.19	0.19½	0.19	0.19½B
3	0.20	0.20 H	0.18½	0.18½
6				0.17¾N
7	0.19¾	0.19¾	0.19¾	0.19¾
8	0.19	0.19	0.18	0.18¼
9	0.17	0.19½	0.17	0.19½
10	0.18	0.18	0.17½	0.18
13	0.16¾	0.16¾	0.14	0.14
14	0.12½	0.13¾	0.12½	0.13
15	0.15	0.15	0.14¾	0.14¾
16	0.15½	0.15½	0.14	0.14¼
17	0.15	0.15	0.13¾	0.13¾
20	0.13 0.13¾	0.15	0.13	0.15 B
21	0.15	0.15	0.13	0.13 A
22	0.13	0.13½	0.12¾	0.12⅞
23	0.13	0.13	0.12	0.12
24	0.12	0.13	0.12	0.12¾B
27	0.13½	0.13½	0.13½	0.13½
28	0.13	0.13	0.12½	0.12¾B
29	0.12½	0.13½	0.12½	0.12½
30	0.13¼	0.13¼	0.12½	0.12½A
31	0.12	0.12	0.11 L	0.11

86Nov Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.14	0.16	0.14	0.16 B
3	0.16	0.17 H	0.15	0.15 A
6	0.13½	0.13½	0.13½	0.13½
7	0.16	0.16	0.15¼	0.15¼A
8				0.15¼N
9	0.14	0.14½	0.14	0.14½B
10	0.15	0.15	0.14½	0.14½N
13	0.13½	0.13½	0.11¼	0.11¼
14	0.10½ 0.10¾	0.11½	0.10½	0.11½
15	0.13	0.13	0.12¾	0.12¾A
16	0.12¾	0.12¾	0.12	0.12¼
17	0.12	0.12	0.11½	0.11½
20	0.11½	0.12	0.11½	0.12
21	0.12	0.12	0.10½	0.10½
22	0.11	0.11	0.10½	0.10½A
23	0.10½	0.10½	0.10	0.10½A
24	0.10½	0.10½	0.10½	0.10½
27	0.11½	0.11½	0.11½	0.11½
28	0.11½	0.11½	0.10¼	0.10¾B
29	0.11	0.11	0.09½	0.10 B
30	0.10	0.10	0.09⅞	0.09⅞
31	0.09	0.09	0.08¾L	0.08¾A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

Jan	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	HOLIDAY							
2				229H	7	42	5	283
3		3		15	3	2	26	49
6	5	2		6	2		7	22
7			11	59	2	4	15	91
8	5		16	32	11	5		69
9	15H		10	22	10	52	5	114
10			10	71	11	15	26	133
13			31	22	12	22	33	120
14		3	76H	83	16	84H	96	358
15		1L	11	78	27	3	12	132
16			1L	10	3	20	37	71
17				7		6	6	19L
20			1	14	2	10	18	45
21		1	20	131	6	73	151	382H
22		2	11	4		20	4L	41
23	1L	4H	4	3		41	67	120
24			9	4	1L	75	86	175
27			33	1L	4	6	18	62
28		3		10	78H	1L	30	122
29	2	2	9	32	19	50	236H	350
30				9	73	76	38	196
31		4	6	46	21	11	6	94
TOTAL	28	25	259	888	308	618	922	3,048

Call open contracts Reported in contracts—Future 86Nov

Jan	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	HOLIDAY							
2	30L	164L	361L	523L	190	385L	368L	2,021L
3	30	167	361	531	190	386	391	2,056
6	33	168	361	536	192	386	395	2,071
7	33	169	372	585	193	389	409	2,150
8	38	168	373	568	188L	393	404	2,132
9	53	168	373	575	189	419	408	2,185
10	53	168	373	617	198	426	434	2,269
13	53	168	391	630	199	444	466	2,351
14	53	171	441	700	211	455	559	2,590
15	53	172	448	697	235	456	565	2,626
16	53	172	449	688	238	466	600	2,666
17	53	172	449	690	238	465	602	2,669
20	53	172	450	689	240	474	618	2,696
21	53	173H	456	773H	242	490	728	2,915
22	53	171	467	743	242	497	729	2,902
23	54	169	471	683	242	531	764	2,914
24	54	169	473	684	242	586	714	2,922
27	54	169	496	685	246	586	732	2,968
28	54	168	496	685	313	587	735	3,038
29	56H	170	498	696	319	582	873	3,194
30	56	170	497	702	374	619	898H	3,316
31	56	170	499H	727	379H	628H	897	3,356H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.52 **N**
3				0.47½**N**
6				0.47 **N**
7				0.50 **N**
8				0.51 **N**
9				0.50 **N**
10				0.48 **N**
13				0.38 **N**
14				0.37 **N**
15				0.42½**N**
16				0.41 **N**
17				0.40 **N**
20				0.42½**N**
21				0.37½**N**
22				0.39¼**N**
23				0.39 **N**
24				0.40½**N**
27				0.42 **N**
28				0.41½**N**
29				0.40 **N**
30				0.40 **N**
31				0.38½**N**

Call volume of sales Reported in contracts—Future 87Jan

Jan	5.25	TOTAL
1	HOLIDAY	
2		
3		
6		
7		
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24		
27		
28		
29		
30		
31		
TOTAL		

Call open contracts Reported in contracts—Future 87Jan

Jan	5.25	TOTAL
1	HOLIDAY	
2	13**H**	13**H**
3	13	13
6	13	13
7	13	13
8	13	13
9	13	13
10	13	13
13	13	13
14	13	13
15	13	13
16		
17		
20		
21		
22		
23		
24		
27		
28		
29		
30		
31		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Mar Strike 4.75

Feb	Open	High	Low	Close	
3				0.52¾**N**	
4				0.53¼**N**	
5				0.60¼**N**	
6	0.56	0.56 **H**	0.56 **L**	0.56	
7				0.58½**B**	0.59½**A**
10					
11					
12					
13					
14					
17	**HOLIDAY**				
18					
19					
20					
21					
24					
25					
26					
27					
28					

86Mar Strike 5.00

Feb	Open	High	Low	Close	
3	0.28½	0.29	0.27¾**L**	0.27¾	
4				0.28¼**N**	
5	0.32	0.35¼**H**	0.32	0.35¼	
6	0.33¾	0.34	0.30¾	0.31¼	
7	0.29¼	0.34½	0.29¼	0.34 **B**	0.35 **A**
10					
11					
12					
13					
14					
17	**HOLIDAY**				
18					
19					
20					
21					
24					
25					
26					
27					
28					

86Mar Strike 5.25

Feb	Open		High	Low	Close	
3	0.09	0.08½	0.09	0.06	0.06⅛	
4	0.05½		0.06¾	0.04½**L**	0.06	
5	0.07	0.07½	0.11 **H**	0.07	0.10¾	0.10½
6	0.11	0.10	0.11	0.05¾	0.06½	
7	0.06	0.05½	0.10	0.05	0.09	
10						
11						
12						
13						
14						
17	**HOLIDAY**					
18						
19						
20						
21						
24						
25						
26						
27						
28						

86Mar Strike 5.50

Feb	Open		High	Low	Close
3	0.00⅞	0.00¾	0.00⅞**H**	0.00½	0.00½
4	0.00½		0.00½	0.00¼	0.00¼
5	0.00⅜		0.00½	0.00⅜	0.00½
6	0.00⅜		0.00⅜	0.00⅛**L**	0.00⅛
7	0.00⅛		0.00⅛	0.00⅛	0.00⅛
10					
11					
12					
13					
14					
17	**HOLIDAY**				
18					
19					
20					
21					
24					
25					
26					
27					
28					

86Mar Strike 5.75

Feb	Open	High	Low	Close
3	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**A**
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 6.00

Feb	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**A**
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 6.25

Feb	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**A**
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 6.50

Feb	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**A**
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28				

86Mar Strike 6.75

Feb	Open	High	Low	Close
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**A**
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Mar Strike 7.00				86Mar Strike 7.25			
Feb	Open	High	Low	Close	Open	High	Low	Close
3				0.00⅛N				0.00⅛N
4				0.00⅛N				0.00⅛N
5				0.00⅛N				0.00⅛N
6				0.00⅛N				0.00⅛N
7				0.00⅛A				0.00⅛A
10								
11								
12								
13								
14								
17	HOLIDAY				HOLIDAY			
18								
19								
20								
21								
24								
25								
26								
27								
28								

Call volume of sales Reported in contracts—Future 86Mar

Feb	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
3		4L	239	413	16	1L	1L					674
4			322	200	45		55H					622
5		10	223L	296	3L		50					582L
6	1H	12	339	509H	112H	6H		10H				989H
7		16H	450H	92L	13		40					611
10												
11												
12												
13												
14												
17	HOLIDAY											
18												
19												
20												
21												
24												
25												
26												
27												
28												
TOTAL	1	42	1,573	1,510	189	7	146	10				3,478

Call open contracts Reported in contracts—Future 86Mar

Feb	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	7.25	TOTAL
3	2L	978H	2,780H	3,530	4,292H	2,488H	1,228	283H	11H	76H	4H	15,672H
4	2	977	2,632	3,503L	4,287	2,488	1,260H	283	11	76	4	15,523
5	2	953	2,570	3,506	4,285	2,482	1,223L	283	11	76	4	15,395
6	3H	884L	2,353L	3,643H	4,171L	2,479L	1,223	273L	11	76	4	15,120L
7												
10												
11												
12												
13												
14												
17	HOLIDAY											
18												
19												
20												
21												
24												
25												
26												
27												
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86May Strike 5.00

Feb	Open	High	Low	Close	
3				0.39½N	
4				0.39¼N	
5				0.45 N	
6				0.41½N	
7				0.39 N	
10				0.41½N	
11	0.43	0.44 H	0.42	0.42 A	
12				0.33 N	
13	0.32	0.35	0.32	0.35	
14				0.34¾N	
17	HOLIDAY				
18				0.33¼N	
19				0.29 N	
20	0.29	0.29	0.25 L	0.25	
21	0.27½	0.29½	0.27½	0.29½	
24	0.31	0.31	0.28	0.28 A	
25				0.26½N	
26				0.26 N	
27				0.29½N	
28				0.30½B	0.31 A

86May Strike 5.25

Feb	Open		High	Low	Close	
3	0.22½		0.22½	0.19½	0.20	0.19½
4	0.19½		0.20	0.19	0.20	
5	0.21½		0.25 H	0.21½	0.24½B	
6	0.23½		0.24	0.20	0.21 B	
7	0.21	0.20½	0.22¾	0.20	0.20	
10	0.19½		0.21¾	0.19	0.21¾	
11	0.19½		0.22¾	0.19¼	0.20	
12	0.19½		0.19½	0.14	0.14	
13	0.14	0.13½	0.15½	0.13¼	0.15½	
14	0.16		0.16¼	0.15½	0.16	
17	HOLIDAY					
18	0.15	0.14	0.16	0.14	0.15	
19	0.16		0.16¼	0.12	0.12	
20	0.12		0.12	0.09	0.09¾	
21	0.09¾		0.12½	0.09¾	0.12½	
24	0.12½		0.12½	0.10	0.10½	
25	0.11		0.11½	0.09¾	0.09¾	
26	0.10		0.10½	0.08¾L	0.09¾	0.10
27	0.11		0.12	0.10	0.11	
28	0.11½		0.11½	0.09	0.11¼B	

86May Strike 5.50

Feb	Open		High	Low	Close	
3	0.10½	0.11	0.11	0.09⅝	0.09¾A	
4	0.09	0.08½	0.10	0.08½	0.09½	
5	0.11		0.12	0.11	0.12	
6	0.12¾	0.12	0.12¾H	0.09	0.10	
7	0.09¼		0.10¾	0.08½	0.08½	
10	0.09		0.09	0.08¼	0.09	0.08⅝
11	0.08¾	0.08½	0.09¾	0.07¾	0.08	
12	0.07¾	0.08	0.08	0.05	0.05	
13	0.05¼	0.05¾	0.05¾	0.04¾	0.05¾	
14	0.05¾	0.06	0.06	0.05¼	0.05⅝	
17	HOLIDAY					
18	0.05¼	0.05	0.05⅝	0.04½	0.04¾	0.05
19	0.05¼		0.05½	0.04	0.04	
20	0.04¼	0.04½	0.04½	0.03 L	0.03¼	0.03⅜
21	0.03⅝	0.03½	0.04	0.03¼	0.04	
24	0.04½	0.04¼	0.04½	0.03½	0.03⅝	
25	0.03⅞	0.04	0.04	0.03¼	0.03¼	
26	0.03¼	0.03⅛	0.03⅝	0.03	0.03¼	
27	0.03½		0.04⅜	0.03⅜	0.03¾	
28	0.04		0.04	0.03	0.03⅞	

86May Strike 5.75

Feb	Open		High	Low	Close	
3	0.06¼	0.06	0.06¼H	0.05	0.05	
4	0.04¾		0.05½	0.04½	0.04¾	
5	0.05½		0.06	0.05¼	0.05¾	
6	0.06		0.06	0.03¾	0.04¾	
7	0.04½		0.04¾	0.03¾	0.03⅞	
10	0.04	0.03⅞	0.04	0.03¼	0.03⅞	
11	0.03½		0.04	0.03¼	0.03¼	
12	0.03¼		0.03¼	0.01¾	0.01¾	
13	0.02		0.02	0.01⅝	0.02	
14	0.01⅞	0.02	0.02	0.01⅝	0.01¾	0.01⅝
17	HOLIDAY					
18	0.01⅝	0.01½	0.01⅝	0.01⅜	0.01½	
19	0.01¾		0.01¾	0.00⅞	0.00⅞	
20	0.01	0.01⅛	0.01⅛	0.00¾	0.01	
21	0.01⅛		0.01¼	0.01	0.01⅛	
24	0.01¼		0.01¼	0.01	0.01	
25	0.01⅛		0.01⅛	0.00¾	0.00¾	
26	0.00¾		0.01	0.00⅝L	0.00¾	
27	0.01⅛		0.01⅜	0.00⅞	0.00⅞	
28	0.00⅞		0.01	0.00⅞	0.01	

86May Strike 6.00

Feb	Open		High	Low	Close	
3	0.03		0.03 H	0.02¼	0.02¼	
4	0.02¼		0.02½	0.02	0.02⅜	
5	0.02¾		0.03	0.02⅝	0.02⅞	
6	0.02⅝		0.02⅝	0.01⅞	0.02¼	
7	0.02⅛		0.02¼	0.01¾	0.01¾	
10	0.01⅞		0.01⅞	0.01⅜	0.01⅝	
11	0.01½		0.01½	0.01¼	0.01¼	
12	0.01⅜		0.01⅜	0.00⅝	0.00⅝	
13	0.00¾		0.00¾	0.00½	0.00⅝	0.00¾
14	0.00⅝		0.00¾	0.00⅝	0.00⅝	
17	HOLIDAY					
18	0.00⅝	0.00½	0.00⅝	0.00⅜	0.00⅝	
19	0.00⅜		0.00⅜	0.00¼	0.00¼	
20	0.00⅜		0.00⅜	0.00⅛L	0.00¼	
21					0.00¼N	
24	0.00¼		0.00⅜	0.00¼	0.00¼	
25	0.00⅜		0.00⅜	0.00¼	0.00¼	
26	0.00¼		0.00¼	0.00¼	0.00¼	
27	0.00¼		0.00¼	0.00¼	0.00¼	
28	0.00⅛		0.00¼	0.00⅛	0.00¼	

86May Strike 6.25

Feb	Open	High	Low	Close
3				0.01¼N
4	0.01	0.01¼	0.01	0.01
5	0.01½	0.01½H	0.01⅛	0.01¼
6	0.01⅛	0.01¼	0.00¾	0.00¾
7	0.00⅞	0.00⅞	0.00¾	0.00¾
10	0.00¾	0.00¾	0.00⅝	0.00¾
11	0.00⅝	0.00⅝	0.00⅝	0.00⅝
12	0.00½	0.00½	0.00¼	0.00¼
13				0.00¼N
14				0.00¼N
17	HOLIDAY			
18	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
19	0.00⅛	0.00⅛	0.00⅛	0.00⅛
20				0.00⅛N
21				0.00⅛N
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27				0.00⅛N
28	0.00⅛	0.00⅛	0.00⅛	0.00⅛

86May Strike 6.50

Feb	Open	High	Low	Close
3				0.00⅝N
4				0.00½N
5				0.00½N
6	0.00½	0.00½H	0.00¼	0.00¼
7	0.00¼	0.00¼	0.00¼	0.00¼
10	0.00⅜	0.00⅜	0.00¼	0.00¼A
11				0.00¼N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	HOLIDAY			
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28				0.00⅛N

86May Strike 6.75

Feb	Open	High	Low	Close
3				0.00¼N
4				0.00¼N
5				0.00¼N
6	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	HOLIDAY			
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28				0.00⅛N

86May Strike 7.00

Feb	Open	High	Low	Close
3	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	HOLIDAY			
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86May

Feb	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3		13L	232	160	117				2H	524
4		118	169	145	113	64				609
5		22	105L	311	85	115H				638
6		20	290	438	81	74	215H	1H		1,119
7		125	275	248	314H	111	12	1		1,086
10		59	130	147	106	4	2			448L
11	1L	241	462	274	152	1L	1L			1,132
12		34	365	295	140	11				845
13	2	36	331	230	58					657
14		24	167	206	83					480
17	HOLIDAY									
18		82	220	330	77	31				740
19		39	332	293	153	19				836
20	52H	349	1,047H	916H	21					2,385H
21	7	115	341	261			30			754
24	3	64	214	229	56	2				568
25		37	215	94L	91	25				462
26		88	218	159	38	57				560
27		240	332	101	8	10				691
28		262	281	163	2L	5				713
TOTAL	65	1,968	5,726	5,000	1,695	529	260	2	2	15,247

Call open contracts Reported in contracts—Future 86May

Feb	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	150L	743L	2,105L	1,936L	1,824	605L	379H	132L	140H	8,014L
4	150	859	2,163	1,996	1,839	617	379	132	140	8,275
5	150	870	2,167	2,073	1,856	672	379	132	140	8,439
6	150	866	2,160	2,181	1,822L	722	337	133H	140	8,511
7	150	880	2,292	2,259	1,841	750H	337	133	140	8,782
10	150	887	2,350	2,270	1,853	708	338	133	140	8,829
11	150	841	2,428	2,323	1,857	708	338	133	140	8,918
12	150	853	2,411	2,205	1,852	697	338	133	140	8,779
13	150	843	2,485	2,251	1,855	697	338	133	140	8,892
14	150	854	2,557	2,326	1,878	697	338	133	140	9,073
17	HOLIDAY									
18	150	838	2,644	2,506	1,858	670	338	133	140	9,277
19	150	843	2,726	2,519	1,828	668	338	133	140	9,345
20	201H	1,033	3,052	2,744	1,830	668	338	133	140	10,139
21	199	1,058	3,071	2,720	1,828	668	312L	133	140	10,129
24	199	1,075	3,116	2,782	1,841	666	312	133	140	10,264
25	199	1,100	3,157	2,742	1,882	666	312	133	140	10,331
26	199	1,136	3,230	2,786	1,914	674	312	133	140	10,524
27	199	1,251	3,239	2,819H	1,919H	664	312	133	140	10,676
28	199	1,374H	3,248H	2,789	1,917	664	312	133	140	10,776H

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 5.00

Feb	Open	High	Low	Close
3				0.48¾N
4				0.47¾N
5				0.53¼N
6				0.50 N
7				0.48 N
10				0.49 N
11				0.48½N
12				0.40¼N
13				0.43½N
14				0.42¼N
17	HOLIDAY			
18				0.41 N
19				0.38¾N
20	0.36	0.36	0.35½	0.35½A
21				0.37½N
24	0.38	0.38 H	0.36	0.36 A
25	0.36⅛	0.36⅛	0.33¾L	0.33¾A
26				0.32½N
27				0.35¼N
28				0.34¾N

86Jul Strike 5.25

Feb	Open		High	Low	Close
3	0.32		0.32	0.30¼	0.30¼A
4	0.29		0.30	0.29	0.29
5	0.32		0.33 H	0.32	0.33 B
6	0.31½		0.31½	0.31	0.31 A
7	0.30		0.32	0.29½	0.29½
10					0.29¾N
11	0.28		0.31	0.28	0.29¼
12	0.23		0.23	0.23	0.23
13	0.24		0.24	0.23	0.24 B
14	0.24¾		0.24¾	0.23½	0.23½B
17	HOLIDAY				
18	0.24		0.24¼	0.23	0.23 A
19	0.24½		0.24½	0.21	0.21 A
20	0.20½		0.20½	0.17¾	0.17¾B
21	0.17½	0.17¾	0.20½	0.17½	0.20¼A
24	0.21		0.21	0.18½	0.18½A
25	0.19		0.19½	0.17¼	0.17¼A
26	0.16½	0.17	0.17	0.16 L	0.16
27	0.16		0.18¼	0.16	0.17½B
28	0.18¼		0.18¼	0.16½	0.17¾

86Jul Strike 5.50

Feb	Open		High	Low	Close	
3	0.20		0.20 H	0.18½	0.18½	
4	0.16¾		0.17¾	0.16½	0.17	
5	0.18		0.19¾	0.18	0.19¾	
6	0.19½	0.19	0.19½	0.16¾	0.17¼A	
7	0.16		0.17¾	0.16	0.16¼A	
10	0.16½		0.17¼	0.16	0.16¾	0.17
11	0.16⅝	0.16	0.18	0.16	0.16	
12	0.15½		0.16	0.12	0.12	
13	0.12¼		0.13¾	0.12	0.13¾B	
14	0.13¾		0.13¾	0.12	0.12	
17	HOLIDAY					
18	0.12		0.12¾	0.11½	0.11½	
19	0.12¾		0.13½	0.10	0.10½	0.10
20	0.10½		0.10½	0.08½	0.09	
21	0.08¾		0.11¼	0.08¾	0.10¾	
24	0.11½		0.11½	0.09½	0.09½	
25	0.09¾	0.10	0.10	0.09	0.09	
26	0.09		0.09	0.08 L	0.08	
27	0.09	0.08¾	0.10	0.08¼	0.09	
28	0.09		0.09	0.08	0.08½	0.08¼

86Jul Strike 5.75

Feb	Open		High	Low	Close	
3	0.13		0.13 H	0.11	0.11	
4	0.10½		0.10¾	0.10	0.10¼	
5	0.10¾	0.11	0.12¼	0.10¾	0.12¼	
6	0.12¼		0.12¼	0.10	0.10	
7	0.09¾		0.10⅜	0.09¼	0.09¼	
10	0.10		0.10	0.09¼	0.09½	0.09¾
11	0.09		0.10⅛	0.09	0.09½	
12	0.09½		0.09½	0.06½	0.06½	
13	0.06½		0.07½	0.06⅜	0.07½	
14	0.06½		0.06½	0.06½	0.06½	
17	HOLIDAY					
18	0.06½		0.07	0.06¼	0.06¼	
19	0.07		0.07	0.05⅝	0.05⅝A	
20	0.05¾		0.05¾	0.04½L	0.04⅞A	
21	0.05¼		0.06	0.05⅛	0.06	
24	0.06		0.06	0.05½	0.05½	
25	0.05¾		0.05¾	0.05	0.05	
26	0.04¾		0.05	0.04½	0.04¾	
27	0.05¼		0.05¾	0.04¾	0.05¼	
28	0.05		0.05	0.04½	0.04¾B	

86Jul Strike 6.00

Feb	Open		High	Low	Close
3	0.07½		0.07½	0.06½	0.06½
4	0.06¼		0.07	0.06	0.06
5	0.06½		0.07¾H	0.06½	0.07½
6	0.07¾		0.07¾	0.05¾	0.05¾
7	0.05½		0.06¼	0.05⅛	0.05¼
10	0.05¼		0.05¾	0.05¼	0.05½
11	0.05¼		0.06	0.05¼	0.05½
12	0.05½		0.05¾	0.03½	0.03½
13	0.03½		0.04½	0.03½	0.04¼
14	0.04¼		0.04½	0.03½	0.03½
17	HOLIDAY				
18	0.03⅝	0.03¾	0.04	0.03⅜	0.03½
19	0.04	0.04¼	0.04¼	0.02⅞	0.02⅞
20	0.03¼		0.03¼	0.02⅝	0.02⅝
21	0.02½		0.03½	0.02½L	0.03½
24	0.04		0.04	0.03	0.03
25	0.03¼		0.03½	0.02⅞	0.02⅞
26	0.02¾		0.02⅞	0.02½	0.02½
27	0.03		0.03½	0.02½	0.03
28	0.03½		0.03½	0.02¾	0.02¾

86Jul Strike 6.25

Feb	Open	High	Low	Close
3	0.05	0.05 H	0.04	0.04
4	0.04¼	0.04¼	0.03¾	0.03¾
5	0.04¾	0.05	0.04½	0.04⅝B
6	0.04¼	0.04¼	0.03½	0.03½
7	0.03½	0.04	0.03⅛	0.03⅛A
10	0.03¼	0.03½	0.03¼	0.03⅜
11	0.03¼	0.03⅝	0.03⅛	0.03⅛A
12	0.03	0.03	0.02⅛	0.02⅛
13	0.02¼	0.02¾	0.02¼	0.02⅜B
14	0.02½	0.02¾	0.02	0.02
17	HOLIDAY			
18	0.02	0.02⅜	0.02	0.02 A
19	0.02½	0.02½	0.01½	0.01½
20	0.01⅝	0.01¾	0.01½	0.01⅝
21	0.01⅞	0.02¼	0.01⅞	0.02⅛
24	0.02½	0.02½	0.01⅞	0.01⅞A
25	0.02	0.02	0.01½	0.01⅝B
26	0.01⅝	0.01⅝	0.01⅜L	0.01⅜A
27	0.01½	0.01¾	0.01½	0.01¾B
28	0.01¾	0.01¾	0.01½	0.01½B

86Jul Strike 6.50

Feb	Open	High	Low	Close	
3	0.03	0.03	0.03	0.03	
4	0.03	0.03	0.02¾	0.02¾	
5	0.03¼	0.03½H	0.03	0.03¼	
6	0.03	0.03	0.02½	0.02½	
7	0.02¼	0.02½	0.02⅛	0.02⅛	
10	0.02½	0.02½	0.02⅛	0.02⅛	
11	0.02	0.02	0.02	0.02	
12	0.01¾	0.01¾	0.01⅜	0.01⅜	
13	0.01½	0.01¾	0.01⅜	0.01½	
14	0.01⅜	0.01⅜	0.01⅜	0.01⅜	
17	HOLIDAY				
18	0.01⅜	0.01⅜	0.01	0.01	
19	0.01	0.01	0.00¾L	0.00⅞	0.00¾
20				0.00¾N	
21	0.01	0.01¼	0.01	0.01⅛B	
24	0.01⅛	0.01¼	0.01	0.01 A	
25	0.00⅞	0.00⅞	0.00¾	0.00¾	
26				0.00⅝A	
27	0.00⅞	0.00⅞	0.00¾	0.00¾	
28				0.00¾N	

86Jul Strike 6.75

Feb	Open	High	Low	Close
3	0.02¼	0.02¼H	0.02	0.02 A
4	0.02¼	0.02¼	0.02	0.02 A
5				0.02⅜N
6	0.01¾	0.01¾	0.01¾	0.01¾
7	0.01¾	0.01¾	0.01½	0.01½A
10				0.01½N
11				0.01¼N
12				0.00⅞N
13				0.01 N
14				0.00¾N
17	HOLIDAY			
18	0.00¾	0.00¾	0.00⅝L	0.00⅝
19				0.00⅝N
20				0.00⅜N
21				0.00⅝N
24				0.00⅝N
25				0.00½N
26				0.00½N
27				0.00½N
28				0.00½N

86Jul Strike 7.00

Feb	Open	High	Low	Close
3				0.01¼N
4	0.01¼	0.01¼	0.01⅛	0.01¼
5	0.01⅜	0.01⅜H	0.01⅜	0.01⅜
6	0.01¼	0.01¼	0.01	0.01 A
7	0.01	0.01	0.00⅞	0.00⅞
10	0.00⅞	0.00⅞	0.00⅞	0.00⅞
11	0.00¾	0.00¾	0.00¾	0.00¾
12				0.00⅜N
13				0.00½N
14				0.00⅜N
17	HOLIDAY			
18	0.00⅜	0.00⅜	0.00⅜L	0.00⅜
19				0.00⅜N
20				0.00¼N
21				0.00⅜N
24				0.00⅜N
25				0.00⅜N
26				0.00⅜N
27				0.00⅜N
28				0.00⅜N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Jul

Feb	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3		11	66	135	84	22	4	2L		324
4		4	205	45	41	38	18	8	4	363
5		1L	111	35	70	199H	207		35	658
6		1	284	89	51	117	9		71	622
7		8	66	45	46	32	209H	21	94H	521
10			104	60	30L	19	22		44	279
11		2	69	158H	86	23	65		1L	404
12		5	70	72	84	169	103			503
13		2	78	120	59	46	65			370
14		2	160	3L	102	24	108			399
17	HOLIDAY									
18		6	81	32	62	141	25	47H	17	411
19		4	502H	114	74	168	12	20		894H
20	1L	13	425	132	84	80	15			750
21		8	192	13	57	64	185			519
24	3H	15	115	11	49	95	170			458
25	3	315	133	24	62	67	63			667
26		370H	41	85	47	12L				555
27		28	34L	11	38	12	3			126L
28		38	221	70	159H	12	1L			501
TOTAL	7	833	2,957	1,254	1,285	1,340	1,284	98	266	9,324

Call open contracts Reported in contracts—Future 86Jul

Feb	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	58H	272L	3,218L	1,197	1,647L	1,479L	1,276L	152	539L	9,838L
4	58	272	3,336	1,199	1,671	1,505	1,286	152	543	10,022
5	58	273	3,399	1,188L	1,716	1,639	1,438	150L	573	10,434
6	58	274	3,486	1,246	1,733	1,652	1,444	150	619	10,662
7	57	279	3,497	1,271	1,754	1,664	1,650	163	643	10,978
10	57	279	3,474	1,293	1,775	1,671	1,665	163	655	11,032
11	57	281	3,476	1,303	1,765	1,664	1,719	163	656H	11,084
12	57	281	3,489	1,335	1,850	1,643	1,740	163	656	11,214
13	57	283	3,489	1,396	1,871	1,665	1,799	163	656	11,379
14	57	285	3,556H	1,397	1,925	1,681	1,865	163	656	11,585
17	HOLIDAY									
18	57	290	3,399	1,413	1,937	1,650	1,856	193	656	11,451
19	57	286	3,384	1,494	1,965	1,659	1,863	213H	656	11,577
20	57	298	3,537	1,568	2,047	1,726	1,848	213	656	11,950
21	57	304	3,509	1,570	2,053	1,736	1,973	213	656	12,071
24	57	319	3,510	1,568	2,068	1,737	2,118H	213	656	12,246
25	55	626	3,480	1,563	2,084	1,739	2,102	213	656	12,518
26	52L	742	3,480	1,574H	2,085	1,746	2,103	213	656	12,651
27	52	761	3,487	1,572	2,085	1,746	2,104	213	656	12,676
28	52	787H	3,523	1,574	2,091H	1,748H	2,104	213	656	12,748H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Aug Strike 5.00				86Aug Strike 5.25				86Aug Strike 5.50			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.53½	0.53½H	0.53	0.53 A				0.38 N				0.26½N
4				0.51 N				0.35 N				0.22½N
5				0.54 N	0.37	0.37 H	0.37	0.37	0.25	0.25 H	0.24	0.24½B
6				0.50 N				0.34 N				0.22 N
7				0.49 N				0.33 N	0.22	0.22	0.21½	0.21½A
10				0.50 N				0.34 N				0.22 N
11	0.50	0.50	0.50	0.50				0.33 N	0.22	0.22	0.21½	0.21½A
12				0.41 N				0.26½N	0.22	0.22	0.17½	0.17½A
13	0.43	0.43	0.43	0.43				0.27 N				0.17½N
14				0.41 N	0.27	0.27	0.26	0.26				0.16 N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0.41 N	0.26	0.26	0.26	0.26	0.16	0.16½	0.16	0.16 A
19				0.39 N				0.24 N				0.14¾N
20				0.35½N				0.21¼N				0.12¼N
21				0.37¼N	0.23¾	0.23¾	0.23¾	0.23¾	0.14½	0.14½	0.14½	0.14½
24	0.38¼	0.38¼	0.37 L	0.37 A				0.22½N	0.13½	0.13½	0.13½	0.13½
25				0.35½N				0.22 N				0.12½N
26				0.34¼N	0.22	0.22	0.21½L	0.21½				0.11½N
27				0.35 N				0.21½N	0.14	0.14	0.12 L	0.12 A
28				0.35 N	0.22	0.22	0.21½	0.21½A				0.11¾N

	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.17½N				0.13 N				0.09½N
4				0.16 N				0.11 N				0.08 N
5	0.17	0.17 H	0.17	0.17				0.11½N				0.08¼N
6				0.15 N	0.10	0.10 H	0.10	0.10				0.07¼N
7				0.14½N	0.09	0.09	0.09	0.09				0.06½N
10				0.14½N				0.09½N				0.06½N
11	0.13	0.13½	0.13	0.13½B	0.09¼	0.09¼	0.09	0.09				0.06¼N
12	0.13	0.13	0.12	0.12 A				0.06½N				0.04¼N
13				0.11½N	0.06	0.06	0.06	0.06				0.04 N
14				0.09½N	0.06½	0.06½	0.06	0.06 A				0.03½N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0.09¼N				0.05¼N				0.03½N
19	0.09	0.09	0.09	0.09	0.06	0.06	0.05½	0.05½A	0.04	0.04 H	0.03½L	0.03½
20				0.07 N				0.04¼N				0.02¾N
21	0.07	0.08¼	0.07 L	0.08¼	0.05	0.05¼	0.05	0.05¼				0.03¼N
24	0.08	0.08	0.08	0.08	0.05½	0.05½	0.04¼L	0.04¼				0.03 N
25				0.07½N	0.05	0.05	0.04¼	0.04¼A				0.03 N
26	0.07½	0.07½	0.07½	0.07½				0.04½N				0.02¼N
27				0.07½N	0.04½	0.04½	0.04¼	0.04¼				0.02½N
28				0.07⅜N	0.04¾	0.04¾	0.04¼	0.04¼				0.02½N

	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.07 N				0.05¼N				0.04¼N
4				0.06 N				0.04½N				0.03½N
5				0.06 N				0.04½N				0.03½N
6				0.05¼N				0.03¾N				0.02¾N
7				0.04½N				0.03¼N				0.02½N
10				0.04½N				0.03¼N				0.02½N
11				0.04¼N				0.03 N				0.02¼N
12				0.02¾N	0.02	0.02 H	0.02 L	0.02	0.02	0.02 H	0.01⅝L	0.01⅝A
13				0.02⅝N				0.02 N				0.01½N
14	0.02⅞	0.02⅞H	0.02¾	0.02¾				0.01⅞N				0.01⅜N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18				0.02½N				0.01¾N				0.01¼N
19				0.02¼N				0.01⅝N				0.01⅛N
20				0.01¾N				0.01¼N				0.00⅞N
21				0.02 N				0.01⅜N				0.01 N
24				0.02 N				0.01⅜N				0.01 N
25				0.02 N				0.01⅜N				0.01 N
26				0.01⅝N				0.01⅛N				0.00¾N
27				0.01⅝N				0.01⅛N				0.00¾N
28	0.01⅝	0.01⅝	0.01⅝L	0.01⅝				0.01⅛N				0.00¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Feb	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	2									2
4										
5		2	120H	2						124H
6					1L					1L
7			10		50					60
10										
11	1L		1L	5	26					33
12			11					1H	1H	13
13	1			1L	10					12
14		3H			6		4H			13
17	HOLIDAY									
18		1L	2							3
19				6	66	25H				97
20										
21		2	4	2	5					13
24	3H	2	1	7H	9					22
25				1	15					16
26		3		2						5
27			1		70H					71
28		1			23		1L			25
TOTAL	7	14	150	26	281	25	5	1	1	510

Call open contracts Reported in contracts—Future 86Aug

Feb	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	26L	18L	76L	62L	53L	11L	51L	6L	5L	308L
4	26	18	76	62	53	11	51	6	5	308
5	26	20	160	62	53	11	51	6	5	394
6	26	20	160	62	54	11	51	6	5	395
7	26	20	170	62	94	11	51	6	5	445
10	26	20	170	62	94	11	51	6	5	445
11	27	20	171	67	98	11	51	6	5	456
12	27	20	182	67	98	11	51	7H	6H	469
13	28	20	182	68	98	11	51	7	6	471
14	28	23	182	68	104	11	53	7	6	482
17	HOLIDAY									
18	28	24	183	68	104	11	53	7	6	484
19	28	24	183	68	156	36H	53	7	6	561
20	28	24	183	68	156	36	53	7	6	561
21	28	26	187	69H	160	36	53	7	6	572
24	31H	28	187	62	168	36	53	7	6	578
25	31	28	187	62	183	36	53	7	6	593
26	31	31	187	62	183	36	53	7	6	596
27	31	31	188H	62	247	36	53	7	6	661
28	31	32H	188	62	267H	36	54H	7	6	683H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Feb	Open	High	Low	Close
3				0.58 N
4				0.56½N
5				0.58½N
6				0.57 N
7				0.55½N
10				0.57 N
11				0.56 N
12				0.50 N
13				0.49 N
14				0.45½N
17	HOLIDAY			
18				0.46 N
19				0.45½N
20				0.43½N
21				0.45¼N
24	0.46½	0.46½	0.46½	0.46½
25	0.47	0.47 H	0.45 L	0.45 A
26				0.44 N
27				0.44 N
28				0.44 N

86Sep Strike 5.00

Feb	Open	High	Low	Close
3				0.41½N
4				0.40½N
5				0.42½N
6				0.41 N
7				0.39 N
10	0.40½	0.40½H	0.40½	0.40½
11				0.39½N
12				0.34 N
13				0.33½N
14				0.31 N
17	HOLIDAY			
18				0.31 N
19				0.30½N
20				0.28½N
21				0.30 N
24	0.31	0.31	0.31	0.31
25	0.30	0.30	0.29½L	0.29½A
26				0.28½N
27				0.28½N
28				0.29½N

86Sep Strike 5.25

Feb	Open	High	Low	Close
3				0.29½N
4	0.28½	0.28½H	0.28½	0.28½
5				0.30 N
6				0.28½N
7				0.27 N
10	0.27½	0.27½	0.26½	0.27 B
11	0.27	0.28	0.27	0.28 B
12	0.28	0.28	0.24	0.24 A
13				0.23 N
14	0.23	0.23	0.21	0.21 A
17	HOLIDAY			
18				0.21 N
19				0.20¼N
20				0.18¼N
21				0.19 N
24	0.21	0.21	0.20½	0.20½
25	0.20	0.20	0.19 L	0.19 A
26				0.18¼N
27				0.18¼N
28				0.18¼N

86Sep Strike 5.50

Feb	Open	High	Low	Close
3				0.20½N
4				0.19½N
5				0.21 N
6	0.21	0.21 H	0.19½	0.19½A
7				0.18½N
10				0.19 N
11				0.18½N
12				0.15½N
13	0.15	0.15¼	0.15	0.15¼
14				0.13½N
17	HOLIDAY			
18	0.13¾	0.13¾	0.13¾	0.13¾
19				0.13 N
20				0.11¼N
21				0.12 N
24	0.12½	0.12½	0.12½	0.12½
25	0.12½	0.12½	0.12	0.12 A
26	0.11½	0.11½	0.11½L	0.11½
27				0.11½N
28				0.11½N

86Sep Strike 5.75

Feb	Open	High	Low	Close
3				0.14½N
4				0.13½N
5				0.14¾N
6				0.13½N
7				0.13 N
10				0.13 N
11				0.12¾N
12	0.10	0.10 H	0.10	0.10
13				0.09½N
14				0.08½N
17	HOLIDAY			
18				0.08½N
19				0.08½N
20				0.07¼N
21				0.07¾N
24				0.08¼N
25	0.09	0.09	0.07¾L	0.07¾A
26				0.07¼N
27				0.07¼N
28				0.07¼N

86Sep Strike 6.00

Feb	Open	High	Low	Close
3				0.10½N
4				0.09½N
5				0.10½N
6				0.09¼N
7				0.09 N
10	0.09	0.09 H	0.08¾	0.08¾A
11				0.08¾N
12	0.06½	0.06½	0.06½	0.06½
13	0.05½	0.05½	0.05½	0.05½
14				0.05¼N
17	HOLIDAY			
18				0.05¼N
19				0.05½N
20				0.04½N
21				0.04¾N
24	0.05	0.05½	0.05 L	0.05½
25	0.05½	0.05½	0.05	0.05 A
26				0.04¾N
27				0.04¾N
28				0.04¾N

86Sep Strike 6.25

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12	0.05½	0.05½H	0.05¼	0.05¼A
13				0.04¼N
14				0.03½N
17	HOLIDAY			
18				0.03½N
19				0.03½N
20				0.03 N
21				0.03¼N
24				0.03½N
25				0.03¼N
26	0.03¼	0.03¼	0.03¼	0.03¼
27	0.03½	0.03½	0.03¼L	0.03¼
28				0.03¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Feb	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3								
4			1L					1L
5								
6				1L				1
7								
10		1L	1			35		37
11			1					1
12			1		30H	50	1L	82
13				2		25		27
14			1					1
17	HOLIDAY							
18				1				1
19								
20								
21								
24	2H	2H	2	1		102H		109H
25	2	1	3H	5H	1L	1L		13
26	1L	2		1			1	5
27							14H	14
28								
TOTAL	5	6	10	11	31	213	16	292

Call open contracts Reported in contracts—Future 86Sep

Feb	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	5H	5	16L	78L	52L	51L		207L
4	5	5	16	78	52	51		207
5	5	5	16	78	52	51		207
6	5	5	16	79	52	51		208
7	5	5	16	79	52	51		208
10	5	6H	16	79	52	76		234
11	5	6	16	79	52	76		234
12	5	6	16	79	81H	126	1L	314
13	5	6	16	81	81	151	1	341
14	5	6	17H	81	81	151	1	342
17	HOLIDAY							
18	5	6	17	82	81	151	1	343
19	5	6	17	82	81	151	1	343
20	5	6	17	82	81	151	1	343
21	5	6	17	82	81	151	1	343
24	5	6	17	83	81	253	1	446
25	4	3L	17	87H	81	254H	1	447
26	4	3	17	84	81	253	2	444
27	1L	3	17	84	81	253	11H	450H
28	1	3	17	84	81	253	11	450

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.75

Feb	Open	High	Low	Close
3				0.54½ N
4				0.52 N
5				0.55 N
6				0.53 N
7				0.52 N
10	0.51½	0.52 H	0.51½	0.52 B
11				0.51½ N
12				0.45½ N
13	0.47½	0.47½	0.46	0.46 A
14				0.42½ N
17	HOLIDAY			
18				0.42 N
19				0.42¼ N
20				0.40 N
21				0.41½ N
24				0.42¼ N
25	0.42	0.42	0.40 L	0.40 A
26	0.41	0.41	0.40	0.40 A
27	0.42	0.42	0.40	0.40 A
28				0.40½ N

86Nov Strike 5.00

Feb	Open	High	Low	Close
3	0.41	0.41 H	0.39	0.39 A
4				0.37 N
5				0.39 N
6	0.39½	0.39½	0.38¼	0.38¼ A
7	0.36½	0.36½	0.36½	0.36½
10				0.37 N
11	0.36	0.37	0.36	0.37
12	0.36½	0.36½	0.32	0.32 A
13	0.31	0.31	0.30	0.30½ B
14	0.30	0.30	0.28	0.28 B
17	HOLIDAY			
18	0.28½	0.29½	0.27	0.28
19	0.28	0.28	0.28	0.28
20				0.26½ N
21	0.27¾	0.27¾	0.27½	0.27¾
24				0.28 N
25	0.29½	0.29½	0.26½	0.26½
26	0.26½	0.26½	0.26¼	0.26¼ A
27	0.26½	0.27	0.25½ L	0.25½ A
28	0.27	0.27	0.26	0.26¼ A

86Nov Strike 5.25

Feb	Open	High	Low	Close
3	0.29	0.29 H	0.27	0.27 A
4	0.27	0.27	0.25½	0.25½
5	0.27½ 0.27	0.28	0.27	0.28
6	0.28	0.28½	0.27¼	0.27¼ A
7				0.26½ N
10				0.26 N
11	0.25¼	0.25¼	0.25	0.25
12	0.26	0.26	0.22	0.22
13	0.21½	0.21½	0.19½	0.20½ B
14	0.20	0.20	0.19	0.19 A
17	HOLIDAY			
18	0.18¾	0.19	0.18	0.19 B
19	0.20	0.20	0.19	0.19
20	0.18½	0.18½	0.17¼	0.17¼ B
21	0.18	0.18¼	0.18	0.18¼
24	0.19¼	0.19¼	0.18	0.18½ A
25	0.19¼	0.19¼	0.17¼	0.17¼
26	0.17	0.17¾	0.16½	0.16¾ A
27	0.17¾	0.17¾	0.16½	0.16¾
28	0.16½	0.18	0.16 L	0.17 A

86Nov Strike 5.50

Feb	Open	High	Low	Close
3	0.21	0.21 H	0.19	0.19½ A
4	0.19	0.19	0.17½	0.18½
5	0.19	0.19½	0.19	0.19½
6	0.20	0.20	0.19	0.19
7	0.18	0.19¼	0.18	0.19 A
10	0.19	0.19¼	0.18	0.19
11	0.19	0.19	0.17½	0.18½
12	0.17½	0.18	0.14	0.15
13	0.15½	0.15½	0.13¼	0.14½ 0.15
14	0.14½	0.14½	0.12½	0.12¾
17	HOLIDAY			
18	0.12¾	0.13	0.11	0.13
19	0.13	0.13	0.12½	0.12½ A
20	0.13	0.13	0.11	0.11
21	0.11	0.12½	0.11	0.12½
24	0.12	0.12½	0.12	0.12⅜
25	0.12½	0.12½	0.11½	0.11½
26	0.11½	0.11½	0.10½ L	0.11
27	0.12	0.12	0.10½	0.10¾ B
28	0.11¼	0.11¼	0.10½	0.11 B

86Nov Strike 5.75

Feb	Open	High	Low	Close
3	0.15¼	0.15¼ H	0.13½	0.13½
4	0.13½	0.13½	0.12½	0.12½ A
5	0.14	0.14	0.13½	0.14
6				0.13½ N
7	0.14	0.14	0.14	0.14
10	0.14	0.14	0.13½	0.13⅞
11	0.13	0.13	0.13	0.13
12	0.12	0.12	0.11	0.11
13	0.10	0.10½	0.09½	0.10 B
14	0.09½	0.09¾	0.08½	0.08½
17	HOLIDAY			
18	0.08	0.09	0.07¾	0.08¾ A
19	0.09	0.09½	0.08½	0.08½ A
20	0.09	0.09	0.07¾	0.07¾ A
21	0.07¼	0.08½	0.07¼	0.08½
24	0.09	0.09	0.08	0.08¼
25	0.08¾	0.08¾	0.07¼	0.07¼ B
26	0.07¼	0.08	0.07 L	0.07 A
27	0.07½	0.07½	0.07¼	0.07¼
28	0.07½	0.07½	0.07	0.07¼

86Nov Strike 6.00

Feb	Open	High	Low	Close
3	0.10½	0.10½ H	0.10	0.10
4	0.09¾	0.10	0.09¾	0.09¾
5				0.11 N
6	0.10	0.10	0.10	0.10
7	0.09¼	0.09¾	0.09¼	0.09½
10	0.09½	0.09½	0.09¼	0.09½
11	0.09¼	0.09½	0.09	0.09¼
12	0.09	0.09½	0.07¾	0.07¾
13	0.08	0.08	0.07	0.07
14	0.07¼	0.07¼	0.05¾	0.05¾
17	HOLIDAY			
18	0.05¾	0.06	0.05½	0.05½
19	0.06	0.06¼	0.05¾	0.05¾
20	0.06	0.06	0.05¼	0.05¼
21	0.05¾	0.06¼	0.05¼	0.06¼
24	0.06	0.06	0.05½	0.06
25	0.06	0.06	0.05	0.05¼
26	0.05	0.05½	0.05	0.05
27	0.05¼	0.05½	0.04¾ L	0.05
28	0.05	0.05⅛	0.04¾	0.05⅛

86Nov Strike 6.25

Feb	Open	High	Low	Close
3	0.08	0.08½ H	0.07¾	0.07¾ A
4	0.07½	0.07½	0.07½	0.07½
5	0.08	0.08½	0.08	0.08¼
6	0.08	0.08	0.07¾	0.07¾ A
7	0.07½	0.07½	0.07	0.07
10	0.07¾	0.07¾	0.07¼	0.07¼
11	0.06½	0.07	0.06½	0.07
12	0.06½	0.06½	0.05	0.05
13	0.05	0.05	0.04½	0.04½
14	0.04½	0.04½	0.03¾	0.03¾
17	HOLIDAY			
18	0.04	0.04	0.03½	0.03¾ A
19	0.04	0.04½	0.04	0.04
20	0.03½	0.03½	0.03⅛	0.03½
21	0.04	0.04	0.03½	0.04 B
24	0.04½	0.04½	0.03¾	0.04
25	0.04	0.04	0.03¼	0.03¼
26	0.03¼	0.03¼	0.03⅛	0.03⅛
27	0.04	0.04	0.03 L	0.03⅛
28	0.03⅛	0.03⅜	0.03	0.03¼

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

Feb	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3		7	1L	13	16	33	87	157
4			3	34	2L	29	2L	70
5			4	42	10	6	33	95
6		2	2	3L		2L	2	11L
7		2		15	4	38	55	114
10	1L			42	58	96	3	200
11		20	6	6	5	95	22	154
12		42	16	12	5	34	8	117
13	1	52H	8	58	32	6	9	166
14		25	114	80H	23	14	220H	476H
17	**HOLIDAY**							
18		14	7	33	32	59	81	226
19		1L	71	9	8	105	52	246
20			10	54	86	202	3	355
21		12	2	28	100H	171	58	371
24			26	5	78	214H	63	386
25	2	25	127H	14	27	34	16	245
26	5H	8	18	38	52	55	2	178
27	1	24	37	33	60	107	43	305
28		5	41	23	33	33	51	186
TOTAL	10	239	493	542	631	1,333	810	4,058

Call open contracts Reported in contracts—Future 36Nov

Feb	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	56L	171L	499L	731L	391L	646L	972L	3,466L
4	56	171	500	759	393	668	972	3,519
5	56	171	501	795	396	668	972	3,559
6	56	173	503	796	395	668	974	3,565
7	56	171	503	787	398	692	990	3,597
10	57	171	503	754	415	787	993	3,680
11	57	191	503	755	418	837	1,015	3,776
12	57	233	515	756	421	856	1,021	3,859
13	58	269	516	757	425	860	1,024	3,909
14	58	289	599	753	440	864	1,189	4,192
17	**HOLIDAY**							
18	58	296	600	755	436	910	1,266	4,321
19	58	296	648	758	438	981	1,287	4,466
20	58	296	650	765	486	1,042	1,288	4,585
21	58	298	645	780	580	1,162	1,332	4,855
24	58	298	645	783	638	1,372	1,382	5,176
25	60	323	710	787	648	1,380	1,398	5,306
26	65H	321	711	794	655	1,422	1,399	5,367
27	61	342	709	822	665	1,508	1,410H	5,517
28	61	347H	734H	830H	698H	1,530H	1,409	5,609H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Jan Strike 5.25				87Jan Strike 5.75				87Jan Strike 6.50			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.36 N	0.21	0.21 H	0.21 L	0.21				
4				0.34 N				0.20 N				
5				0.35½N				0.20½N				
6				0.34 N				0.19¼N				
7				0.33 N				0.18¾N				
10				0.33¾N				0.19¼N				
11				0.33 N				0.18¾N				
12				0.29 N				0.15½N	0.08¼	0.08¼H	0.07½L	0.07½A
13				0.29 N				0.15½N				0.07½N
14				0.26 N				0.14 N				0.06 N
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				0.26 N				0.14 N				0.06 N
19				0.26 N				0.14 N				0.06 N
20				0.24 N				0.12½N				0.05¼N
21				0.25 N				0.13 N				0.05½N
24				0.25¾N				0.13¼N				0.05¾N
25				0.24¼N				0.12 N				0.05 N
26				0.23½N				0.11½N				0.04¾N
27				0.23½N				0.11½N				0.04¾N
28				0.24 N				0.11¾N				0.04¾N

Call volume of sales Reported in contracts—Future 87Jan

Feb	5.25	5.75	6.50	TOTAL
3		4H		4L
4				
5				
6				
7				
10				
11				
12			10H	10H
13				
14				
17	HOLIDAY			
18				
19				
20				
21				
24				
25				
26				
27				
28				
TOTAL		4	10	14

Call open contracts Reported in contracts—Future 87Jan

Feb	5.25	5.75	6.50	TOTAL
3		4H		4L
4		4		4
5		4		4
6		4		4
7		4		4
10		4		4
11		4		4
12		4	10H	14H
13		4	10	14
14		4	10	14
17	HOLIDAY			
18		4	10	14
19		4	10	14
20		4	10	14
21		4	10	14
24		4	10	14
25		4	10	14
26		4	10	14
27		4	10	14
28		4	10	14

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 5.50

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21	0.24	0.24 **H**	0.22 **L**	0.23 **B**
24				0.23½**N**
25				0.22½**N**
26				0.22 **N**
27				0.22 **N**
28	0.22¾	0.22¾	0.22¾	0.22¾

Call volume of sales Reported in contracts—Future 87Mar

Feb	5.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	**HOLIDAY**	
18		
19		
20		
21	2	2
24	2	2
25		
26		
27	4H	4H
28	1L	1L
TOTAL	9	9

Call open contracts Reported in contracts—Future 87Mar

Feb	5.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	**HOLIDAY**	
18		
19		
20		
21	2L	2L
24	2	2
25	2	2
26	2	2
27	6	6
28	7H	7H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86May Strike 5.00

Mar	Open	High	Low	Close
3				0.28¼N
4				0.34½N
5	0.33	0.33	0.32	0.33
6				0.38 N
7				0.33½N
10				0.35½N
11				0.35¼N
12				0.40 N
13				0.37¼N
14	0.39	0.39	0.37½	0.37½
17	0.39¼	0.39¼	0.39	0.39 A
18				0.40¼N
19	0.35½	0.37	0.35½	0.36¾
20	0.34¾	0.34¾	0.33	0.33
21				0.34¼N
24				0.32¼N
25	0.29¼	0.34	0.29¼L	0.34 B
26	0.34½	0.35¾	0.34½	0.35¾B
27				0.35¼N
28	HOLIDAY			
31	0.44	0.44 H	0.41½	0.41½A

86May Strike 5.25

Mar	Open		High	Low	Close	
3	0.11¼		0.11¼	0.09½	0.09¾	
4	0.10¼		0.14	0.10	0.13 B	
5	0.12	0.12½	0.13¼	0.11¼	0.13	
6	0.13½		0.17	0.13½	0.16½	
7	0.16		0.16½	0.13	0.13½	
10	0.12	0.11	0.15	0.11	0.15	
11	0.14⅜		0.14½	0.13¾	0.14	
12	0.14½		0.17¼	0.14½	0.17¼	
13	0.16¾	0.17	0.17½	0.15¾	0.15¾	
14	0.16½		0.17	0.16	0.16¼	
17	0.16		0.17¼	0.16	0.16¼	
18	0.16½		0.17¾	0.16	0.17¾	
19	0.16¼		0.17½	0.13	0.14½	0.14¾
20	0.14½		0.14¾	0.10½	0.11	
21	0.11		0.12¾	0.11	0.11½	
24	0.11		0.11	0.09	0.10 A	
25	0.08½		0.10½	0.07½L	0.10½	
26	0.10¾	0.11	0.12	0.10¾	0.12	
27	0.12		0.12	0.11	0.11	
28	HOLIDAY					
31	0.10		0.21 H	0.10	0.17	

86May Strike 5.50

Mar	Open		High	Low	Close	
3	0.03¾		0.03¾	0.03	0.03	
4	0.03¼		0.04½	0.03¼	0.04⅛	
5	0.03¾		0.04⅛	0.03⅜	0.03¾	
6	0.04		0.05⅝	0.04	0.05½	0.05⅝
7	0.05¼		0.05½	0.04	0.04¼	
10	0.03¾	0.03½	0.04¾	0.03½	0.04¾	0.04⅝
11	0.04½		0.04⅝	0.04	0.04	
12	0.04¼		0.05	0.03⅞	0.05	
13	0.04½	0.04¾	0.05	0.04⅛	0.04¼	
14	0.04¼		0.04⅜	0.03¾	0.04⅛	0.04
17	0.04¼		0.04⅞	0.04	0.04 A	
18	0.04		0.05	0.04	0.05	
19	0.04		0.04½	0.03	0.03¼	
20	0.03¼		0.03¼	0.01¾	0.01¾	
21	0.01⅞		0.02	0.01⅞	0.01⅞	
24	0.01⅝		0.01¾	0.01¼	0.01¼	
25	0.01⅜		0.01½	0.01 L	0.01½B	
26	0.01½	0.01⅝	0.02	0.01½	0.02	
27	0.02⅛		0.02⅛	0.01⅜	0.01⅜	
28	HOLIDAY					
31	0.01¼		0.06 H	0.01⅛	0.03½	

86May Strike 5.75

Mar	Open	High	Low	Close	
3	0.01	0.01	0.00⅞	0.00⅞	
4	0.01	0.01¼	0.00⅞	0.01¼	0.01
5	0.01	0.01	0.00¾	0.00⅞	
6	0.01	0.01⅜H	0.01	0.01⅜	
7	0.01¼	0.01⅜	0.00⅞	0.00⅞	
10	0.00¾	0.01⅛	0.00¾	0.01	0.01⅛
11	0.01⅛	0.01⅛	0.00⅞	0.00⅞	
12	0.00⅞	0.00⅞	0.00¾	0.00⅞	
13	0.00⅞	0.01	0.00¾	0.00¾	
14	0.00⅞	0.00⅞	0.00¾	0.00¾	
17	0.00⅞	0.01	0.00¾	0.00¾	
18	0.00⅞	0.01⅛	0.00⅞	0.01	
19	0.00¾	0.00⅞	0.00½	0.00½	
20	0.00½	0.00½	0.00¼	0.00¼	
21	0.00⅜	0.00⅜	0.00¼	0.00¼	
24	0.00¼	0.00¼	0.00⅛L	0.00¼	
25	0.00⅛	0.00¼	0.00⅛	0.00⅛	
26	0.00¼	0.00⅜	0.00⅛	0.00⅛	
27	0.00¼	0.00¼	0.00⅛	0.00⅛	
28	HOLIDAY				
31	0.00¼	0.00¾	0.00¼	0.00⅜B	

86May Strike 6.00

Mar	Open	High	Low	Close
3	0.00¼	0.00¼	0.00⅛L	0.00⅛
4	0.00¼	0.00¼	0.00⅛	0.00⅛
5	0.00¼	0.00¼	0.00⅛	0.00⅛
6	0.00¼	0.00¼	0.00¼	0.00¼
7	0.00¼	0.00⅜H	0.00¼	0.00¼
10	0.00¼	0.00⅜	0.00¼	0.00¼
11	0.00⅜	0.00⅜	0.00¼	0.00¼
12	0.00¼	0.00¼	0.00¼	0.00¼
13				0.00¼N
14	0.00¼	0.00¼	0.00¼	0.00¼
17	0.00¼	0.00¼	0.00⅛	0.00¼
18	0.00⅜	0.00⅜	0.00¼	0.00¼
19	0.00¼	0.00¼	0.00⅛	0.00⅛
20				0.00⅛N
21	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24				0.00⅛N
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27	0.00⅛	0.00⅛	0.00⅛	0.00⅛
28	HOLIDAY			
31	0.00⅛	0.00⅛	0.00⅛	0.00⅛

86May Strike 6.25

Mar	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
18	0.00⅛	0.00⅛	0.00⅛	0.00⅛
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27				0.00⅛N
28	HOLIDAY			
31	0.00⅛	0.00⅛	0.00⅛	0.00⅛

86May Strike 6.50

Mar	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	HOLIDAY			
31				0.00⅛N

86May Strike 6.75

Mar	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	HOLIDAY			
31				0.00⅛N

86May Strike 7.00

Mar	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	HOLIDAY			
31				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86May

Mar	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3		349	86L	82	23					540
4		415H	581	840H	232					2,068H
5	50	174	484	52	88	1L				849
6										
7		121	325	125	130					701
10		64	260	194	25					543
11		67	128	133	60					388
12		77	295	41	80					493
13		22	164	83						269
14	1L	19	348	60	318	1				747
17	1	24	181	119	327H	435H				1,087
18		22	136	39	57	5				259
19	5	150	260	145	178					738
20	7	57	403	216						683
21		85	332	33	15L					465
24		18L	161	287		10				476
25	1	87	257	207	202	188			10H	952
26	2	102	876	311		130				1,421
27		31	183	13L						227L
28	HOLIDAY									
31	300H	181	1,040H	122	302	10				1,955
TOTAL	367	2,065	6,500	3,102	2,037	780			10	14,861

Call open contracts Reported in contracts—Future 86May

Mar	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	199	1,501	3,266L	2,766L	1,917L	664	312H	133H	140H	10,898L
4	199	1,618	3,407	3,080	2,127	664	312	133	140	11,680
5	179	1,622	3,615	3,083	2,202	663L	312	133	140	11,949
6										
7	179	1,574	3,734	3,099	2,264	663	312	133	140	12,098
10	179	1,574	3,761	3,167H	2,259	663	312	133	140	12,188
11	179	1,535	3,762	3,117	2,300	663	312	133	140	12,141
12	179	1,557	3,734	3,121	2,364	663	312	133	140	12,203
13	179	1,558	3,731	3,096	2,357	663	312	133	140	12,169
14	180	1,552	3,697	3,116	2,473	663	312	133	140	12,266
17	179	1,554	3,685	3,146	2,475	1,095	312	133	140	12,719
18	179	1,559	3,713	3,133	2,520H	1,095	312	133	140	12,784
19	175	1,655H	3,753	3,087	2,462	1,095	312	133	140	12,812
20	175	1,563	3,645	3,042	2,462	1,095	312	133	140	12,567
21	175	1,556	3,796	3,041	2,463	1,095	312	133	140	12,711
24	175	1,556	3,793	3,068	2,463	1,085	312	133	140	12,725
25	175	1,580	3,804	2,971	2,463	1,082	312	133	140	12,660
26	174	1,521	4,237	2,879	2,463	1,212H	312	133	140	13,071
27	173L	1,524	4,157	2,876	2,463	1,212	312	133	140	12,990
28	HOLIDAY									
31	473H	1,445L	4,388H	2,828	2,362	1,212	312	133	140	13,293H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 5.00

Mar	Open		High	Low	Close	
3					0.33¼N	
4					0.39 N	
5					0.39 N	
6					0.44¼N	
7	0.44½		0.44½	0.40¼	0.40¼A	
10					0.42¼N	
11	0.42		0.42	0.41¼	0.41¼A	
12					0.45 N	
13					0.41½N	
14					0.41¼N	
17					0.41¾N	
18					0.44 N	
19	0.43½		0.43½	0.41½	0.42½B	
20					0.38 N	
21					0.37 N	
24					0.33 N	
25					0.34¼N	
26					0.37¼N	
27					0.35½N	
28	HOLIDAY					
31	0.35		0.47 H	0.35 L	0.44¼	0.43¾

86Jul Strike 5.25

Mar	Open		High	Low	Close	
3	0.17		0.17	0.16¾	0.16¾	
4	0.18		0.22½	0.18	0.22 A	
5	0.22¾		0.22¾	0.21	0.21½B	
6	0.23½		0.25¾	0.23¼	0.25¾B	
7	0.25½		0.26½H	0.23	0.23	
10	0.21¾		0.25	0.21¾	0.24½A	
11	0.25		0.25	0.23½	0.23½	
12					0.25 N	
13	0.24		0.24	0.22½	0.22½A	
14	0.23		0.23½	0.22½	0.22½	
17					0.22¾N	
18	0.23½		0.24½	0.23½	0.24½B	
19	0.23½		0.23½	0.21	0.22⅜B	
20	0.22½		0.22½	0.17¾	0.17⅞A	
21	0.16½		0.18½	0.16½	0.17½A	
24	0.16⅝		0.16¾	0.15	0.15½	
25	0.14½		0.16	0.13½L	0.16	
26	0.17		0.18½	0.17	0.18½	
27	0.19¼	0.19½	0.19½	0.17½	0.17½A	
28	HOLIDAY					
31	0.17½		0.26	0.17	0.23½A	

86Jul Strike 5.50

Mar	Open		High	Low	Close	
3	0.08½		0.08½	0.07¾	0.08	
4	0.08½	0.09	0.13¼	0.08½	0.13¼	
5	0.12¾	0.13	0.13½	0.11½	0.13	
6	0.13¾	0.14	0.16½H	0.13¼	0.16	0.16½
7	0.16½		0.16½	0.13¾	0.13¾	
10	0.12½	0.13	0.14¾	0.12½	0.14½	
11	0.15		0.15	0.12½	0.12¾A	
12	0.12¾		0.14	0.11¾	0.13½B	
13	0.13		0.13	0.10½	0.10½	
14	0.11¾		0.11¾	0.11	0.11	0.11½
17	0.11½		0.12½	0.10½	0.10½	
18	0.10¾		0.12¾	0.10¾	0.12⅝	
19	0.10¾	0.11¼	0.12½	0.09½	0.11¼	
20	0.10¾		0.11¼	0.07¾	0.08½	
21	0.08¾		0.08¾	0.07¼	0.08	
24	0.07½	0.07	0.07⅝	0.06⅞	0.07	0.06⅞
25	0.06¾		0.07	0.06 L	0.07	
26	0.07		0.08	0.07	0.08	0.07¾
27	0.08¼	0.08½	0.08½	0.07⅛	0.07½	
28	HOLIDAY					
31	0.06¾	0.07	0.12	0.06½	0.10½	

86Jul Strike 5.75

Mar	Open		High	Low	Close	
3	0.04¾		0.05	0.04½	0.04¾	
4	0.05¼		0.07½	0.05¼	0.07⅛	0.07½
5	0.06¾	0.07	0.07¾	0.06¼	0.07¼	
6	0.08		0.10	0.08	0.10	
7	0.10½	0.10	0.10½H	0.08½	0.08½	
10	0.08½		0.09¾	0.08	0.09½	0.09¼
11	0.10		0.10	0.07¾	0.07¾	
12	0.08		0.08	0.06¾	0.07¾	
13	0.07		0.07	0.05½	0.05½	
14	0.06		0.06	0.06	0.06	
17	0.06¼		0.06¾	0.05¾	0.06	0.05¾
18	0.06¼		0.06½	0.06	0.06¼	
19	0.05¾	0.05¼	0.06¼	0.05	0.05¾	
20	0.05½		0.05¾	0.04	0.04⅛B	
21	0.04		0.04¼	0.03½	0.03¾	0.04
24	0.03⅝		0.03⅝	0.03½	0.03½	
25	0.03⅛	0.03¼	0.03¾	0.03 L	0.03¾	
26	0.03⅞		0.04	0.03¾	0.04	
27	0.04¼		0.04¼	0.03½	0.03½	
28	HOLIDAY					
31	0.03		0.05½	0.03	0.05¼	

86Jul Strike 6.00

Mar	Open		High	Low	Close	
3	0.03		0.03	0.02⅝	0.02⅝	
4	0.02⅞		0.04½	0.02⅞	0.04	
5	0.03¾		0.04¼	0.03⅝	0.04	
6	0.04¾		0.05¼	0.04¼	0.05¼	
7	0.05½		0.05½H	0.04½	0.04⅝	
10	0.04¼	0.04½	0.05¼	0.04¼	0.05¼	
11	0.05		0.05	0.03¾	0.04	0.03¾
12	0.04		0.04¼	0.03⅝	0.04¼	0.04
13	0.03¾		0.03⅞	0.03¼	0.03½	0.03¼
14	0.03½		0.03½	0.03¼	0.03⅜	
17	0.03⅜		0.03⅞	0.03¼	0.03¼	
18	0.03¾		0.03¾	0.03½	0.03⅝	
19	0.03½		0.03¾	0.02¾	0.03¼	
20	0.03¼	0.03⅜	0.03⅜	0.02⅛	0.02⅛B	
21	0.02		0.02⅛	0.01¾	0.02	
24	0.01⅝		0.01¾	0.01½	0.01⅝	
25	0.01⅝		0.01¾	0.01⅜L	0.01⅝	
26	0.01⅞		0.02	0.01¾	0.02	
27	0.02		0.02	0.01⅝	0.01⅝	
28	HOLIDAY					
31	0.01½		0.03	0.01½	0.02¾	

86Jul Strike 6.25

Mar	Open		High	Low	Close	
3	0.01⅜		0.01⅜	0.01⅜	0.01⅜	
4	0.02		0.02⅜	0.01⅞	0.02⅜B	
5	0.02¼		0.02¼	0.02¼	0.02¼	
6	0.02½		0.02⅞H	0.02½	0.02⅞B	
7	0.02½		0.02½	0.02¼	0.02¼B	
10	0.02		0.02¾	0.02	0.02⅝B	
11	0.02½		0.02½	0.02	0.02	
12	0.02		0.02⅛	0.02	0.02⅛B	
13	0.01⅞		0.01⅞	0.01½	0.01½	
14	0.01½		0.01¾	0.01½	0.01⅝	
17	0.01¾		0.01⅞	0.01¾	0.01¾	
18	0.02		0.02⅛	0.02	0.02	
19	0.01½		0.01½	0.01½	0.01½	
20	0.01¼		0.01¼	0.01	0.01	
21	0.01		0.01¼	0.00⅞	0.01	
24					0.00¾N	
25	0.00¾		0.00¾	0.00¾L	0.00¾	
26	0.00⅞		0.01	0.00⅞	0.01	
27	0.01		0.01	0.00¾	0.00¾	
28	HOLIDAY					
31	0.00¾		0.01¼	0.00¾	0.01¼	

86Jul Strike 6.50

Mar	Open		High	Low	Close	
3	0.00¾		0.00¾	0.00¾	0.00¾	
4	0.00⅞		0.01⅛	0.00⅞	0.01⅛B	
5	0.01⅛		0.01⅛	0.01⅛	0.01⅛	
6	0.01¼		0.01½H	0.01¼	0.01½B	
7	0.01½		0.01½	0.01¼	0.01¼	
10	0.01		0.01½	0.01	0.01⅜A	
11					0.01⅛N	
12	0.01		0.01	0.01	0.01	
13	0.00¾		0.00¾	0.00¾	0.00¾	
14					0.00¾N	
17					0.00¾N	
18	0.01		0.01	0.01	0.01	
19	0.00⅞		0.00⅞	0.00⅝	0.00⅝	
20	0.00½		0.00½	0.00⅜L	0.00⅜	
21	0.00½		0.00½	0.00⅜	0.00½	
24	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
25					0.00⅜N	
26					0.00⅜N	
27	0.00½		0.00½	0.00⅜	0.00⅜	
28	HOLIDAY					
31					0.00½N	

86Jul Strike 6.75

Mar	Open		High	Low	Close	
3	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
4	0.00½		0.00⅝H	0.00½	0.00⅝B	
5	0.00½		0.00½	0.00½	0.00½	
6					0.00⅞N	
7					0.00¾N	
10					0.00⅞N	
11					0.00¾A	
12					0.00⅝N	
13					0.00½N	
14					0.00½N	
17					0.00⅜N	
18	0.00½		0.00½	0.00½	0.00½	
19	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
20	0.00¼		0.00¼	0.00¼L	0.00¼	
21					0.00¼N	
24					0.00¼N	
25					0.00¼N	
26					0.00¼N	
27					0.00¼N	
28	HOLIDAY					
31					0.00¼N	

86Jul Strike 7.00

Mar	Open		High	Low	Close	
3					0.00¼N	
4					0.00⅜N	
5	0.00⅜		0.00⅜H	0.00⅜	0.00⅜	
6					0.00½N	
7					0.00⅜N	
10					0.00⅜N	
11					0.00⅜N	
12					0.00⅜N	
13	0.00⅜		0.00⅜	0.00⅛L	0.00¼	
14	0.00¼		0.00¼	0.00¼	0.00¼	
17					0.00¼N	
18					0.00¼N	
19					0.00⅛N	
20	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
21					0.00⅛N	
24					0.00⅛N	
25	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
26					0.00⅛N	
27					0.00⅛N	
28	HOLIDAY					
31					0.00⅛N	

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Jul

Mar	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3		42	79	30L	60	7	10	2		230L
4		13	1,870H	554	337	110	140			3,024H
5		2	818	198	556H	4	58	1L	1L	1,638
6										
7	2	20	192	434	189	27	16			880
10		17	75L	183	430	362H	10			1,077
11	1L	34	267	187	91	26	10			616
12			168	119	101	60	3L			451
13			634	77	128		10		1	850
14		14	179	50	43	34			50H	370
17			218	105	15L	45				383
18		1L	131	112	37	88	10	1		380
19	1	14	328	203	170	6	64	4		790
20		34	352	207	71	109	69	86H	14	942
21		45	272	81	172	114	241H			925
24		46	550	194	24	3L	27			844
25		85	417	569H	190	5	5		25	1,296
26		95	111	405	294	17				922
27		91	315	343	161	10	101			1,021
28	HOLIDAY									
31	810H	153H	976	255	170	48				2,412
TOTAL	814	706	7,952	4,306	3,239	1,075	774	94	91	19,051

Call open contracts Reported in contracts—Future 86Jul

Mar	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	52L	826L	3,512L	1,578L	2,143	1,752	2,114	213	656	12,846L
4	52	826	4,439	2,034	1,961L	1,808H	2,031L	213	656	14,020
5	52	828	4,825	2,093	2,357	1,806	2,054	214	657	14,886
6										
7	52	870	5,027	2,616	2,537	1,804	2,127	214	657	15,904
10	52	864	5,056	2,672	2,550	1,706L	2,128	214	657	15,899
11	52	861	5,107	2,741	2,604	1,721	2,138	214	657	16,095
12	52	861	5,230H	2,747	2,657	1,715	2,141	214	657	16,274
13	52	861	4,963	2,751	2,598	1,715	2,142	214	658H	15,954
14	52	873	4,912	2,744	2,592	1,722	2,142	214	658	15,909
17	52	873	4,981	2,743	2,589	1,732	2,142	214	658	15,984
18	52	873	4,839	2,759	2,595	1,741	2,152	214	658	15,883
19	53	863	5,052	2,912	2,721	1,741	2,214	218H	658	16,432
20	53	872	4,953	2,979	2,703	1,739	2,214	218	644L	16,375
21	53	891	4,962	2,989	2,783	1,768	2,162	198L	644	16,450
24	53	935	4,950	3,014	2,811H	1,768	2,162	198	644	16,535
25	53	1,007	4,868	3,213	2,768	1,768	2,167	198	644	16,686
26	53	1,075	4,867	3,299	2,656	1,760	2,162	198	644	16,714
27	53	1,147	4,794	3,295	2,723	1,760	2,262H	198	644	16,876
28	HOLIDAY									
31	814H	1,209H	4,981	3,333H	2,767	1,756	2,262	198	644	17,964H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Aug Strike 5.00				86Aug Strike 5.25				86Aug Strike 5.50			
Mar	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.34¼N	0.21½	0.22	0.21	0.21 A	0.12	0.12	0.12	0.12
4				0.38 N	0.21¼	0.24	0.21¼	0.24	0.12	0.14½	0.12	0.14½
5				0.38 N	0.24¼	0.24¼	0.24¼	0.24¼	0.15½	0.15½	0.15½	0.15½
6				0.44 N				0.27½N				0.17½N
7				0.41 N				0.25½N	0.17¼	0.17½H	0.16¾	0.16¾A
10				0.42¾N				0.26¼N	0.16	0.17	0.15	0.17 B
11				0.42¼N				0.26¼N	0.16½	0.16½	0.14½	0.15½
12				0.45 N	0.27	0.27½	0.27	0.27½B				0.16½N
13				0.43 N	0.27½	0.27½	0.26	0.26 A	0.16	0.16	0.16	0.16
14				0.42¼N				0.26 N	0.14½	0.14½	0.14½	0.14½
17				0.43 N	0.27	0.27	0.27	0.27				0.15 N
18				0.45 N	0.28	0.28 H	0.28	0.28	0.16	0.16	0.16	0.16
19				0.42¾N				0.26 N	0.14	0.14	0.14	0.14
20				0.38¼N	0.21½	0.21½	0.21½	0.21½	0.13	0.13	0.11½	0.11½A
21				0.37¾N	0.21	0.21½	0.21	0.21½	0.11½	0.11½	0.11	0.11
24	0.35½	0.35½H	0.35 L	0.35 A	0.20	0.20	0.20	0.20	0.10	0.10½	0.10	0.10¼A
25				0.36 N	0.18½	0.19½	0.18½L	0.19½B	0.10	0.10	0.09¾L	0.10
26				0.39¼N	0.23	0.23¼	0.23	0.23¼				0.12 N
27				0.37 N	0.23	0.23	0.22	0.22 A	0.12	0.12	0.11	0.11 A
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				0.43¼N	0.22	0.26	0.22	0.26	0.13	0.17	0.13	0.14½

	86Aug Strike 5.75				86Aug Strike 6.00				86Aug Strike 6.25			
Mar	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.07	0.07	0.07	0.07	0.04½	0.04½	0.04½	0.04½				0.02⅜N
4				0.08 N	0.05	0.05	0.05	0.05				0.03 N
5	0.09¼	0.09¼	0.09	0.09	0.05¾	0.05¾	0.05¾	0.05¾				0.03¼N
6				0.10½N				0.06¾N				0.04¼N
7	0.11	0.11 H	0.10	0.10	0.06¾	0.06¾	0.06¾	0.06¾	0.04½	0.04½	0.04½	0.04½
10	0.09½	0.10	0.09¼	0.10 B	0.07	0.07½H	0.07	0.07½	0.05½	0.05½H	0.05½	0.05½
11	0.10	0.10	0.09¾	0.09¾A	0.07½	0.07½	0.07	0.07 A				0.05 N
12	0.10	0.10½	0.10	0.10½B	0.07	0.07	0.07	0.07				0.05 N
13	0.10¼	0.10¼	0.09½	0.09½A	0.06½	0.06½	0.06	0.06				0.04½N
14	0.09	0.09	0.09	0.09	0.06	0.06	0.06	0.06				0.04½N
17				0.09¼N	0.06½	0.06½	0.06½	0.06½				0.04¼N
18				0.09¾N	0.07	0.07	0.06¾	0.07				0.04½N
19	0.09½	0.09½	0.08¾	0.08¾	0.06	0.06	0.05⅞	0.05⅞A	0.03¾	0.03¾	0.03¾	0.03¾
20	0.08⅞	0.08⅞	0.07¾	0.07¾A	0.05½	0.05½	0.04½	0.04½A	0.03¾	0.03¾	0.03¼	0.03¼A
21				0.07¼N	0.04½	0.04½	0.04	0.04 A	0.03¼	0.03¼	0.02½	0.02½A
24	0.06½	0.06¾	0.06½	0.06⅝A	0.04	0.04	0.03½L	0.03½A				0.02¼N
25	0.06	0.06	0.06 L	0.06	0.04	0.04	0.03½	0.03¾B	0.02	0.02	0.02 L	0.02
26	0.07	0.07	0.07	0.07	0.03¾	0.04¾	0.03¾	0.04¾	0.02¼	0.02¼	0.02¼	0.02¼
27	0.07½	0.07½	0.06½	0.06½	0.04¼	0.04¼	0.04¼	0.04¼				0.02¼N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	0.09	0.09	0.08¾	0.08¾	0.06	0.06	0.05½	0.05¾				0.02⅞N

	86Aug Strike 6.50				86Aug Strike 6.75				86Aug Strike 7.00			
Mar	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.01½N				0.01 N				0.00⅝N
4				0.01⅞N				0.01½N				0.00¾N
5				0.02 N				0.01½N				0.00¾N
6				0.02⅝N				0.01⅝N				0.00⅞N
7	0.02½	0.02½	0.02½	0.02½				0.01½N				0.00¾N
10				0.03 N				0.01¾N				0.01 N
11				0.02¾N				0.01⅝N				0.01 N
12				0.02¾N				0.01¾N				0.01 N
13				0.02½N	0.01½	0.01½H	0.01½L	0.01½				0.00⅞N
14				0.02½N				0.01½N				0.00⅞N
17				0.02½N				0.01½N				0.00⅞N
18	0.03	0.03 H	0.03	0.03				0.01¾N				0.01 N
19				0.02½N				0.01½N				0.00⅞N
20				0.02 N				0.01¼N				0.00¾N
21				0.01½N				0.01 N				0.00⅝N
24				0.01¼N				0.00⅞N				0.00½N
25				0.01⅜N				0.00⅞N				0.00½N
26				0.01½N				0.00⅞N				0.00½N
27				0.01½N				0.00¾N				0.00⅜N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	0.01½	0.01½	0.01½L	0.01½				0.01 N				0.00⅝N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Mar	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	1L	2	1L	1L	50H					55
4		2	8		50					60
5		6H	1	6	3					16
6										
7			3	10H	2	1L	21H			37
10			51	4	9	2H				66
11			134H	2	23					159H
12		1L		3	2					6
13		2	1	8	1L			2H		14
14			5	2	25					32
17		1			15					16
18		1	1		26		1L			29
19					1	1				2L
20		2	30	6	3	2				43
21		1	6		7	2				16
24	2H	5	44	5	3					59
25		1	26	4	3	1				35
26		2		4	9	1				16
27		3	53	5	10					71
28	HOLIDAY									
31		3	20	2	7		3			35
TOTAL	3	32	384	62	249	10	25	2		767

Call open contracts Reported in contracts—Future 86Aug

Mar	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
3	32L	34L	189L	63L	317L	36L	54L	7L	6H	738L
4	32	36	195	63	342	36	54	7	6	771
5	32	42	195	68	344	36	54	7	6	784
6										
7	32	42	198	74	344	37	75	7	6	815
10	32	42	242	77	351	38	75	7	6	870
11	32	42	366	79	369	38	75	7	6	1,014
12	32	41	366	82	369	38	75	7	6	1,016
13	32	43	366	85	370	38	75	9H	6	1,024
14	32	43	371	86	395	38	75	9	6	1,055
17	32	44	371	86	404	38	75	9	6	1,065
18	32	45	372	86	408	38	75	9	6	1,071
19	32	45	372	86	408	38	75	9	6	1,071
20	32	47	399	91	408	40	75	9	6	1,107
21	32	46	402	91	411	42	75	9	6	1,114
24	34H	47	426	91	414	42	75	9	6	1,144
25	34	48	431	93	417	43	75	9	6	1,156
26	34	46	431	95	426	44H	75	9	6	1,166
27	34	49H	482	97H	436	44	75	9	6	1,232
28	HOLIDAY									
31	34	48	492H	97	443H	44	78H	9	6	1,251H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Mar	Open	High	Low	Close
3				0.42 N
4				0.43½N
5				0.45 N
6				0.51 N
7				0.49 N
10				0.51½N
11				0.52 N
12				0.56 N
13				0.53 N
14				0.52¼N
17				0.54½N
18				0.56 N
19				0.52 N
20	0.53	0.53 H	0.48½	0.48½A
21				0.45½N
24				0.44 N
25				0.45½N
26	0.48	0.49	0.48 L	0.49 B
27				0.47 N
28	HOLIDAY			
31				0.53 N

86Sep Strike 5.00

Mar	Open	High	Low	Close
3				0.26½N
4				0.28½N
5				0.30 N
6				0.34½N
7				0.33 N
10				0.35¼A
11				0.35¾N
12				0.39 N
13				0.36 N
14				0.35½N
17				0.37 N
18				0.38 N
19				0.35½N
20				0.31½N
21				0.29½N
24	0.30	0.30	0.30 L	0.30
25				0.30½N
26				0.33 N
27	0.33	0.33	0.30½	0.30½A
28	HOLIDAY			
31	0.30	0.37½H	0.30	0.36½A

86Sep Strike 5.25

Mar	Open	High	Low	Close
3				0.17¼N
4	0.20	0.20	0.19½L	0.19½A
5				0.20 N
6				0.23 N
7				0.22 N
10				0.23½N
11				0.23¾N
12				0.26 N
13	0.26	0.26 H	0.24½	0.24½
14				0.24 N
17				0.24½N
18				0.25¼N
19	0.24	0.24	0.24	0.24
20	0.23½	0.23½	0.21½	0.21½A
21	0.20	0.20	0.19½	0.19½A
24				0.18 N
25				0.19 N
26				0.21½N
27	0.19½	0.20	0.19½	0.20
28	HOLIDAY			
31	0.21½	0.24	0.21½	0.24

86Sep Strike 5.50

Mar	Open	High	Low	Close
3				0.10½N
4				0.11¼N
5				0.12½N
6				0.15 N
7				0.14¼N
10				0.15½N
11				0.16 N
12				0.17¼N
13				0.15½N
14				0.15¼N
17	0.16	0.16 H	0.16	0.16
18	0.16	0.16	0.16	0.16
19				0.15 N
20				0.13½N
21				0.12½N
24				0.11½N
25				0.12¼N
26				0.14 N
27	0.13	0.13	0.13 L	0.13
28	HOLIDAY			
31	0.14½	0.14½	0.14½	0.14½

86Sep Strike 5.75

Mar	Open	High	Low	Close
3				0.06¾N
4				0.07¼N
5				0.07¾N
6	0.10	0.10	0.10	0.10
7				0.09¼N
10	0.10	0.10	0.10	0.10
11	0.11	0.11 H	0.11	0.11
12				0.11½N
13				0.10 N
14				0.10 N
17				0.10½N
18				0.10¾N
19				0.10 N
20				0.08½N
21	0.08½	0.08½	0.08 L	0.08 A
24				0.07½N
25				0.08 N
26				0.09½N
27				0.08½N
28	HOLIDAY			
31				0.09½N

86Sep Strike 6.00

Mar	Open	High	Low	Close
3	0.04¾	0.04¾	0.04½L	0.04½
4	0.04¾	0.05	0.04¾	0.05
5				0.05½N
6	0.08	0.08 H	0.08	0.08
7				0.06½N
10				0.07 N
11	0.07½	0.07½	0.07½	0.07½
12	0.07½	0.07½	0.07½	0.07½
13	0.07¾	0.07¾	0.07¼	0.07¼A
14	0.07½	0.07¾	0.07¼	0.07¼A
17				0.07¼N
18				0.07½N
19	0.07⅛ 0.07	0.07⅛	0.07	0.07
20	0.06½	0.06½	0.06½	0.06½
21	0.05½	0.05½	0.05¼	0.05¼
24	0.05¼	0.05¼	0.05¼	0.05¼
25	0.05¼	0.05¼	0.05¼	0.05¼
26	0.06¼	0.07	0.06¼	0.07
27				0.06 N
28	HOLIDAY			
31				0.07 N

86Sep Strike 6.25

Mar	Open	High	Low	Close
3	0.03¼	0.03¼	0.03 L	0.03
4	0.03⅝	0.03⅝	0.03½	0.03½A
5	0.04	0.04	0.04	0.04
6				0.05 N
7				0.04½N
10				0.05 N
11				0.05 N
12				0.05¼N
13				0.05 N
14				0.05 N
17				0.05 N
18				0.05 N
19				0.04⅜N
20				0.04¼N
21				0.03¾N
24				0.03¾N
25				0.03¾N
26	0.04⅛	0.04⅜	0.04⅛	0.04¾
27	0.04½	0.04½	0.04½	0.04½
28	HOLIDAY			
31	0.04½	0.05¼H	0.04½	0.05¼B

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Mar	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3						57H	14	71H
4						7	8	15
5			1L				20	21
6								
7								
10					2H			2
11					1L	1L		2
12						1		1L
13			7H			2		9
14						4		4
17				1L				1
18				1				1
19			1			6		7
20	2H		5			1		8
21			5		2	14		21
24		1L				1		2
25						6		6
26	2					4	49H	55
27		2H	2	2			3L	9
28	HOLIDAY							
31		2	6	7H				15
TOTAL	4	5	27	11	5	104	94	250

Call open contracts Reported in contracts—Future 86Sep

Mar	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	1L	3L	17L	84L	81L	306	20L	512L
4	1	3	17	84	81	308	28	522
5	1	3	18	84	81	308	48	543
6								
7	1	3	18	84	83	308	48	545
10	1	3	18	84	83	308	48	545
11	1	3	18	84	83	306	48	545
12	1	3	18	84	83	307	48	544
13	1	3	25	84	83	307	48	551
14	1	3	25	84	83	307	48	551
17	1	3	25	85	83	307	48	552
18	1	3	25	85	83	307	48	552
19	1	3	26	85	83	307	48	553
20	2	3	26	85	83	307	48	554
21	2	3	31	85	85H	303L	48	557
24	2	3	31	85	85	304	48	558
25	2	3	31	85	85	309	48	563
26	4H	3	31	85	85	311H	95H	614
27	4	5	32	87H	85	311	95	619
28	HOLIDAY							
31	4	7H	33H	87	85	311	95	622H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.75

Mar	Open	High	Low	Close
3				0.38¾N
4				0.40½N
5	0.42½	0.42½	0.42 L	0.42 A
6				0.47 N
7				0.46 N
10				0.48 N
11				0.50 N
12				0.53½N
13	0.54½	0.54½H	0.49½	0.49½A
14				0.49¼N
17				0.53 N
18				0.55 N
19				0.51 N
20				0.46 N
21				0.43 N
24				0.42½N
25				0.43½N
26				0.48 N
27				0.45½N
28	HOLIDAY			
31				0.51 N

86Nov Strike 5.00

Mar	Open	High	Low	Close
3	0.24½	0.24½	0.24½L	0.24½
4	0.27¾	0.27¾	0.27	0.27 A
5	0.29½	0.29½	0.27	0.27½
6	0.28	0.33	0.28	0.33 B
7				0.31½N
10	0.32	0.32½	0.32	0.32½B
11				0.34½N
12	0.34	0.37	0.34	0.37 B
13	0.36	0.36	0.34½	0.34½
14	0.34½	0.34½	0.34½	0.34½
17	0.35	0.37	0.35	0.37
18	0.37	0.38 H	0.37	0.38
19	0.36	0.37	0.33	0.35
20	0.31	0.31	0.30½	0.30½
21	0.29	0.29½	0.29	0.29 A
24	0.28½	0.29½	0.28½	0.29½
25	0.30	0.30	0.29½	0.29½A
26	0.31	0.33	0.31	0.33 B
27	0.32½	0.33	0.31	0.31 A
28	HOLIDAY			
31	0.31	0.38	0.31	0.36 B

86Nov Strike 5.25

Mar	Open		High	Low	Close
3	0.16¾		0.16¾	0.16¼L	0.16¼
4	0.17		0.18	0.17	0.18
5	0.18		0.19	0.18	0.18½
6	0.20½		0.22½	0.20½	0.22½
7	0.23		0.23	0.20½	0.21
10	0.20¾	0.21	0.22	0.20¾	0.22 B
11	0.22		0.24	0.22	0.23½A
12	0.24		0.25	0.23½	0.25 B
13	0.24½	0.25	0.25	0.22	0.22
14	0.23		0.23½	0.22	0.22
17	0.22½		0.25½	0.22½	0.24
18	0.25		0.26 H	0.25	0.26
19	0.24		0.24	0.21½	0.22½
20	0.22¼		0.22¼	0.19	0.19½
21	0.19½		0.19¾	0.18¼	0.18¼A
24	0.17½	0.18	0.19½	0.17½	0.18¾
25	0.18½		0.19½	0.18½	0.19½
26	0.21		0.22	0.21	0.22 B
27	0.23½		0.23½	0.21	0.21
28	HOLIDAY				
31	0.21¼		0.26	0.21¼	0.25

86Nov Strike 5.50

Mar	Open		High	Low	Close	
3	0.10½		0.10½	0.10 L	0.10	
4	0.10		0.12½	0.10	0.12	
5	0.12¼		0.12½	0.12	0.12½	
6	0.13½		0.16	0.13½	0.16	
7	0.15		0.16	0.14	0.14	
10	0.13½	0.14	0.15½	0.13½	0.15½B	
11	0.16		0.16⅛	0.15¼	0.16	
12	0.16		0.17¾	0.15	0.17½A	
13	0.17½		0.17½	0.15½	0.15½	
14	0.15½	0.16	0.16	0.15¼	0.16	
17	0.16	0.16½ -	0.17½	0.16	0.17	
18	0.17½		0.18¾H	0.17	0.18¾	
19	0.17	0.17½	0.17½	0.14½	0.16½	
20	0.16½	0.17	0.17	0.12½	0.12½	
21	0.12½		0.12¾	0.11⅝	0.11⅝	0.12
24	0.11½		0.13	0.11½	0.12½	
25	0.12½		0.13½	0.12	0.13½	
26	0.14		0.15½	0.14	0.15½	
27	0.16		0.16	0.14	0.14	
28	HOLIDAY					
31	0.14		0.18½	0.14	0.17½	

86Nov Strike 5.75

Mar	Open		High	Low	Close	
3	0.07		0.07¼	0.07 L	0.07 A	
4	0.07½		0.08	0.07½	0.07¾	
5	0.08½		0.08¾	0.08½	0.08¾	
6	0.09½		0.10	0.09	0.10 B	
7	0.10		0.10	0.09½	0.09¾A	
10	0.09¾		0.10⅜	0.09¾	0.10⅜	
11	0.10⅜		0.11⅛	0.10½	0.10⅜	
12	0.10⅜		0.11⅜	0.10⅜	0.11⅜B	
13	0.10½		0.11½	0.10½	0.11	
14	0.10½		0.11	0.10½	0.11	
17	0.11¾		0.12½	0.11½	0.12	
18	0.12		0.13	0.12	0.13	0.12½
19	0.12	0.11¾	0.12	0.11	0.11¼	
20	0.10¾		0.10¾	0.09½	0.09¾	
21	0.09½		0.09½	0.08½	0.08¾	
24	0.08½		0.09½	0.08½	0.09¼	
25	0.09		0.10	0.08¾	0.10	
26	0.10		0.11½	0.10	0.11½	
27	0.11		0.11	0.10	0.10	
28	HOLIDAY					
31	0.10		0.14 H	0.09½	0.12½	0.12¾

86Nov Strike 6.00

Mar	Open	High	Low	Close	
3	0.04¾	0.05	0.04¾L	0.04⅞	
4	0.05	0.05½	0.04⅞	0.05½B	
5	0.06	0.06	0.05¾	0.06	
6	0.06	0.07½	0.06	0.07½	
7	0.07¾	0.07¾	0.06¾	0.07	
10	0.06¾	0.07½	0.06¾	0.07½	
11	0.07½	0.08	0.07½	0.07¾	
12	0.07¾	0.08¾	0.07¾	0.08¾	
13	0.08½	0.08½	0.08	0.08	
14	0.08	0.08	0.07½	0.08	
17	0.08½	0.09	0.08¼	0.08¾	
18	0.09	0.09½	0.08½	0.09¼	0.09½
19	0.09	0.09	0.08	0.08¼	
20	0.08¼	0.08¼	0.06¾	0.07	
21	0.06½	0.06¾	0.06	0.06¾	
24	0.06	0.07	0.06	0.06½	
25	0.06¾	0.07⅛	0.06¼	0.07⅛	
26	0.07½	0.08½	0.07½	0.08½	
27	0.08¼	0.08¼	0.07½	0.07½	
28	HOLIDAY				
31	0.07½	0.09⅝H	0.07½	0.09	

86Nov Strike 6.25

Mar	Open	High	Low	Close	
3	0.03¼	0.03¼	0.03 L	0.03	
4	0.03⅜	0.03¾	0.03⅛	0.03½B	
5	0.03¾	0.04	0.03¾	0.03¾	
6	0.04¼	0.05¼	0.04⅛	0.05¼	
7	0.05¼	0.05¼	0.04¾	0.04¾	
10	0.05⅛	0.05⅛	0.04⅞	0.05¼	
11	0.05½	0.05½	0.05	0.05	0.05¼
12	0.05½	0.06	0.05½	0.05¾	
13	0.05¾	0.05¾	0.05¼	0.05¼A	
14	0.05½	0.05½	0.05⅛	0.05¼	
17	0.05¾	0.06½	0.05½	0.05¾	
18	0.06¼	0.06⅜	0.06	0.06⅜	
19	0.06¼	0.06¼	0.05½	0.05½	
20	0.05¾	0.05¾	0.04½	0.04½	
21	0.04½	0.04¾	0.04	0.04¼	
24	0.04⅜	0.04⅜	0.04⅛	0.04½	
25	0.04¾	0.04¾	0.04¼	0.04¾	
26	0.05	0.06¼	0.05	0.06	
27	0.06	0.06	0.05⅛	0.05⅛	
28	HOLIDAY				
31	0.05	0.07¼H	0.05	0.06⅛	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

Mar	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3		5	31	32	9	120	270H	467
4		1L	53	102	2L	76	97	331L
5	5H	37	80	127	70	26	180	525
6								
7			169H	43	136	50	237	635
10		5	41	21L	22	128	120	337
11		6	10	40	216	243	164	679
12		1	22	420	9	23	10L	485
13	1L	5	28	38	107	67	109	355
14		10	50	629H	27	22L	31	769
17		12	154	146	22	68	243	645
18		3	112	178	243	332	124	992
19		21	99	212	151	79	42	604
20		15	93	452	525H	351H	131	1,567H
21		41	100	78	44	70	72	405
24		16	36	39	26	175	205	497
25		20	37	67	35	258	58	475
26		50	4L	142	110	123	136	565
27		61H	118	220	29	73	189	690
28	HOLIDAY							
31		43	18	181	44	307	99	692
TOTAL	6	352	1,255	3,167	1,827	2,591	2,517	11,715

Call open contracts Reported in contracts—Future 86Nov

Mar	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	61L	347L	685L	858L	707	1,644L	1,640L	5,942L
4	61	347	701	906	696L	1,682	1,657	6,050
5	61	367	736	963	716	1,686	1,747	6,276
6								
7	61	365	1,008	1,031	1,035	1,774	2,428	7,722
10	61	390	1,024	1,037	1,043	1,838	2,490	7,883
11	61	396	1,034	1,045	1,233	2,017	2,623	8,409
12	61	396	1,036	1,307	1,232	2,032	2,623	8,687
13	62H	398	1,061	1,332	1,285	2,066	2,652	8,856
14	62	398	1,090	1,684	1,291	2,080	2,660	9,265
17	62	408	1,163	1,760	1,293	2,143	2,794	9,623
18	62	410	1,172	1,850	1,469	2,256	2,888	10,107
19	62	418	1,224	2,014	1,605	2,297	2,917	10,537
20	62	423	1,285H	2,135	1,653	2,391	2,936	10,885
21	62	402	1,258	2,156	1,683	2,425	2,974	10,960
24	62	407	1,264	2,163	1,695	2,569	3,011	11,171
25	62	426	1,267	2,175	1,710	2,678	3,054	11,372
26	62	476H	1,267	2,289	1,786	2,745	3,091	11,716
27	62	467	1,202	2,389	1,810	2,815	3,199	11,944
28	HOLIDAY							
31	62	476	1,220	2,497H	1,824H	2,955H	3,205H	12,239H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.25

Mar	Open	High	Low	Close
3				0.23 N
4				0.24½N
5				0.26 N
6				0.29 N
7				0.28½N
10				0.30¼N
11				0.31¼N
12				0.33 N
13				0.31½N
14				0.31½N
17				0.33 N
18				0.34¾N
19				0.31½N
20				0.28 N
21				0.26½N
24	0.25½	0.25½	0.25½L	0.25½
25				0.26½N
26				0.30 N
27	0.28½	0.28½H	0.28½	0.28½
28	HOLIDAY			
31				0.32 N

87Jan Strike 5.50

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21				
24				
25				
26				
27				
28	HOLIDAY			
31	0.23	0.23 H	0.23 L	0.23

87Jan Strike 5.75

Mar	Open	High	Low	Close
3				0.11½N
4				0.12¼N
5				0.13¼N
6				0.15 N
7				0.15 N
10				0.16 N
11				0.16½N
12	0.17	0.17	0.17 L	0.17
13				0.16 N
14				0.16 N
17	0.18	0.18 H	0.18	0.18
18				0.18¾N
19				0.16½N
20				0.15 N
21				0.14 N
24				0.12½N
25				0.13½N
26				0.16¼N
27				0.15¼N
28	HOLIDAY			
31				0.17½N

87Jan Strike 6.25

Mar	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18				
19				
20				
21	0.08	0.08 H	0.08 L	0.08
24				0.07½N
25				0.08 N
26				0.09½N
27				0.08¾N
28	HOLIDAY			
31				0.10½N

87Jan Strike 6.50

Mar	Open	High	Low	Close
3				0.04¾N
4				0.05 N
5				0.05½N
6				0.06¼N
7				0.06¼N
10				0.06¾N
11				0.07 N
12				0.07¼N
13				0.06¾N
14				0.06¾N
17				0.07¼N
18				0.08 N
19				0.07¼N
20				0.06½N
21				0.06 N
24				0.05¾N
25				0.06¼N
26				0.07½N
27				0.07 N
28	HOLIDAY			
31				0.08½N

Call volume of sales Reported in contracts—Future 87Jan

Mar	5.25	5.50	5.75	6.25	6.50	TOTAL
3						
4						
5						
6						
7						
10						
11						
12			3H			3
13			2			2
14						
17			1L			1L
18						
19						
20						
21				2H		2
24	2L					2
25						
26						
27	10H					10H
28	HOLIDAY					
31		2H				2
TOTAL	12	2	6	2		22

Call open contracts Reported in contracts—Future 87Jan

Mar	5.25	5.50	5.75	6.25	6.50	TOTAL
3			4L		10H	14L
4			4		10	14
5			4		10	14
6						
7			4		10	14
10			4		10	14
11			4		10	14
12			5		10	15
13			6H		10	16
14			6		10	16
17			6		10	16
18			6		10	16
19			6		10	16
20			6		10	16
21			6	2H	10	18
24	2L		6	2	10	20
25	2		6	2	10	20
26	2		6	2	10	20
27	12H		6	2	10	30
28	HOLIDAY					
31	12	2H	6	2	10	32H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 5.50

Mar	Open	High	Low	Close
3				0.21½**N**
4				0.23½**N**
5				0.24½**N**
6				0.26¼**N**
7	0.27	0.27	0.27	0.27
10				0.28½**N**
11				0.29½**N**
12	0.30	0.30	0.30	0.30
13				0.29 **N**
14				0.29 **N**
17	0.32	0.32 **H**	0.32	0.32
18				0.32½**N**
19	0.31	0.31	0.29	0.29
20	0.29	0.29	0.28	0.28
21	0.25½	0.25½	0.25½**L**	0.25½
24				0.24¾**N**
25				0.25¼**N**
26	0.25½	0.25½	0.25½	0.25½
27				0.25 **N**
28	**HOLIDAY**			
31	0.28	0.28	0.28	0.28

Call volume of sales Reported in contracts—Future 87Mar

Mar	5.50	TOTAL
3		
4		
5		
6		
7		
10	2	2
11		
12		
13	2	2
14		
17	5	5
18		
19	4	4
20	6**H**	6**H**
21	3	3
24		
25		
26	6	6
27	1**L**	1**L**
28	**HOLIDAY**	
31	2	2
TOTAL	31	31

Call open contracts Reported in contracts—Future 87Mar

Mar	5.50	TOTAL
3	7	7
4	7	7
5	7	7
6		
7	5**L**	5**L**
10	6	6
11	6	6
12	6	6
13	8	8
14	8	8
17	10	10
18	10	10
19	12	12
20	15	15
21	16	16
24	16	16
25	16	16
26	22	22
27	23	23
28	**HOLIDAY**	
31	25**H**	25**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86May Strike 5.00

Apr	Open		High	Low	Close	
1					0.43 N	
2	0.43		0.43 H	0.38½	0.38½A	
3					0.26½N	
4	0.27		0.27	0.22½	0.22½	
7					0.26¼N	
8					0.28¾N	
9	0.22¼		0.22¾	0.21½L	0.22¾B	
10	0.26½		0.26½	0.24¾	0.24¾A	
11	0.25½		0.25½	0.25¼	0.24¾B	0.25¼A
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29						
30						

86May Strike 5.25

Apr	Open		High	Low	Close	
1	0.16		0.19½H	0.15	0.19	0.18
2	0.15		0.18½	0.14½	0.14½A	
3	0.13		0.14	0.05	0.05	
4	0.06		0.06½	0.02¾	0.03½	
7	0.03		0.04½	0.03	0.04½	
8	0.05¼	0.05½	0.06	0.03½	0.05¾	
9	0.04		0.04	0.01¾	0.02½B	
10	0.02½		0.04½	0.01¼	0.02¼	0.02
11	0.01½	0.01¼	0.02¼	0.00½L	0.01⅛	
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29						
30						

86May Strike 5.50

Apr	Open		High	Low	Close	
1	0.03½		0.04¼H	0.02¾	0.03½	0.03¼
2	0.02½	0.02¾	0.03½	0.02¼	0.02¼	
3	0.01¾		0.02	0.00⅝	0.00⅝	
4	0.00½		0.00⅝	0.00½	0.00½	
7	0.00⅜	0.00¼	0.00⅜	0.00¼	0.00¼	
8	0.00⅛		0.00¼	0.00⅛L	0.00¼	
9	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
10	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
11					0.00⅛A	
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29						
30						

86May Strike 5.75

Apr	Open		High	Low	Close
1	0.00¼		0.00⅜H	0.00¼	0.00¼
2	0.00⅛	0.00⅜	0.00⅜	0.00⅛L	0.00⅛
3	0.00⅛		0.00¼	0.00⅛	0.00⅛
4					0.00⅛N
7	0.00⅛		0.00⅛	0.00⅛	0.00⅛
8	0.00⅛		0.00⅛	0.00⅛	0.00⅛
9	0.00⅛		0.00⅛	0.00⅛	0.00⅛
10					0.00⅛N
11					0.00⅛A
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					

86May Strike 6.00

Apr	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 6.25

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 6.50

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 6.75

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 7.00

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86May

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1		120	475	298H	198H	15				1,106
2	2	104L	317	8	11					442
3		254	585H	270	50	14L				1,173H
4		273	272	49	23					617
7		279	74	40	1L					394
8		180	164	4L	12					360L
9	301H	149	172	10	37	35H				704
10	1L	354	119	124						598
11	5	557H	61L							623
14										
15										
16										
17										
18										
21										
22										
23										
24										
25										
28										
29										
30										
TOTAL	309	2,270	2,239	803	332	64				6,017

Call open contracts Reported in contracts—Future 86May

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	404H	1,416H	4,446H	2,711H	2,272H	1,197	312H	133H	140H	13,031H
2	403	1,365	4,389	2,706	2,261	1,197	312	133	140	12,906
3	403	1,249	4,330	2,585	2,211	1,197	312	133	140	12,560
4	395	1,296	4,289	2,581	2,188	1,197	312	133	140	12,531
7	395	1,251	4,252	2,556	2,187	1,207H	312	133	140	12,433
8	395	1,155	4,268	2,542	2,175	1,207	312	133	140	12,327
9	103	1,212	4,197	2,531	2,138	1,172L	312	133	140	11,938
10	93L	1,074L	4,146L	2,432L	2,040L	1,172	312	133	140	11,542L
11										
14										
15										
16										
17										
18										
21										
22										
23										
24										
25										
28										
29										
30										

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 5.00

Apr	Open		High	Low	Close	
1	0.43		0.47	0.43	0.46	0.47
2	0.44		0.44	0.41½	0.41½	0.42
3	0.40½		0.40¾	0.29	0.29	
4	0.29½		0.29½	0.24	0.24½	
7	0.25		0.28	0.25	0.27½	
8	0.29½		0.29½	0.28	0.28½	
9	0.23		0.24¼	0.21 L	0.22	0.21½
10					0.25 N	
11	0.25		0.25½	0.23½	0.24	
14	0.24		0.24½	0.23	0.24½	
15	0.24½		0.25½	0.24½	0.25½	
16	0.26½		0.26½	0.22	0.22	
17					0.24¼N	
18	0.25¼		0.25¼	0.23½	0.24	
21					0.23¼N	
22	0.24		0.29	0.24	0.27	
23	0.26		0.26	0.26	0.26	
24	0.25		0.25	0.24½	0.24½	
25					0.24½N	
28					0.25¾N	
29	0.30		0.34½	0.30	0.33½A	
30	0.39½		0.60 H	0.38½	0.52	

86Jul Strike 5.25

Apr	Open		High	Low	Close	
1	0.22		0.24¾	0.21½	0.24½	
2	0.23½	0.24	0.24	0.21½	0.22½	
3	0.20		0.20½	0.12	0.12	
4	0.11½		0.13	0.09½	0.09¾B	
7	0.10		0.11¾	0.10	0.11½	
8	0.12		0.12½	0.11½	0.12¼	
9	0.12		0.12	0.08½	0.08½	
10	0.08¾		0.11¾	0.08¼	0.10	
11	0.09½		0.10½	0.08¾	0.09	
14	0.09		0.09¾	0.08	0.09½	
15	0.09¼	0.09½	0.10	0.09⅛	0.10	
16	0.10¾		0.10¾	0.07¼	0.07½	
17	0.07½		0.09¼	0.07 L	0.09¼	
18	0.09¾		0.10	0.08½	0.09	
21	0.08¾		0.09	0.08	0.08½	
22	0.08½	0.08¾	0.11	0.08½	0.10½	0.10¼
23	0.10		0.10	0.08¾	0.09	
24	0.08¾		0.09	0.08	0.08⅜	
25	0.08½		0.09	0.08	0.08½B	
28	0.08½		0.09¼	0.08	0.09¼	
29	0.09¾		0.17	0.09¾	0.15½	
30	0.16	0.17	[illegible] H	0.15¼	0.31	

86Jul Strike 5.50

Apr	Open		High	Low	Close	
1	0.11	0.10¼	0.12	0.09¾	0.11½	0.11¾
2	0.11		0.11¼	0.09¼	0.09½	
3	0.08½	0.09	0.09	0.05½	0.05¾	0.05½
4	0.05½		0.06	0.04	0.04½	
7	0.04½	0.04¾	0.05¼	0.04½	0.05	
8	0.05¾		0.05¾	0.04¾	0.05½	
9	0.05¼		0.05¼	0.03¼	0.04	
10	0.04¼		0.05	0.03½	0.04¼	
11	0.04¼		0.04½	0.03¾	0.03⅞	
14	0.03⅞		0.04	0.03½	0.03⅞	
15	0.03¾		0.04⅛	0.03¾	0.03¾	
16	0.04¼		0.04¼	0.03 L	0.03⅛	
17	0.03¼	0.03⅜	0.03¾	0.03	0.03¾	0.03½
18	0.03¾		0.03⅞	0.03½	0.03½	
21	0.03¼		0.03½	0.03¼	0.03½	
22	0.03½		0.04	0.03½	0.03⅞	
23	0.04	0.03⅞	0.04	0.03⅜	0.03½	
24	0.03¾		0.03¾	0.03⅜	0.03½	
25	0.03½		0.03⅝	0.03¼	0.03½	
28	0.03¼		0.03½	0.03⅛	0.03½	
29	0.04		0.08	0.04	0.06	0.06½
30	0.07	0.07½	0.34 H	0.06¾	0.19	0.20

86Jul Strike 5.75

Apr	Open		High	Low	Close	
1	0.05½		0.06	0.04¾	0.05¾	
2	0.05¾		0.05¾	0.04¾	0.04¾	
3	0.04½		0.04½	0.02¾	0.02⅞	
4	0.03		0.03	0.02⅛	0.02¼	
7	0.02½	0.02⅝	0.02¾	0.02⅜	0.02¾	
8	0.02¾		0.02¾	0.02¼	0.02⅝	
9	0.02⅜	0.02¼	0.02⅜	0.01⅞	0.01⅞	0.02⅛
10	0.02		0.02⅛	0.01⅝	0.02	
11	0.02		0.02¼	0.01⅞	0.01⅞	
14	0.01⅞		0.02	0.01⅝	0.01⅞	
15	0.01⅞		0.02	0.01¾	0.01⅞	
16	0.02		0.02	0.01⅝	0.01⅝	
17	0.01⅝		0.01¾	0.01⅝	0.01¾	
18	0.02		0.02	0.01¾	0.01⅞	
21	0.01¾		0.01¾	0.01⅝	0.01¾	
22	0.01¾		0.02	0.01⅝	0.02	0.01¾
23	0.01⅞		0.01⅞	0.01⅝	0.01⅝	
24	0.01⅝		0.01¾	0.01½L	0.01¾	
25	0.01⅝		0.01¾	0.01⅝	0.01⅝	0.01¾
28	0.01½		0.01⅝	0.01½	0.01½	
29	0.01⅝	0.01⅞	0.04	0.01⅝	0.03½	
30	0.03½	0.04	0.16½H	0.03½	0.12½B	

86Jul Strike 6.00

Apr	Open		High	Low	Close[1]	
1	0.02¾		0.03¼	0.02½	0.02⅞	
2	0.02⅝		0.02⅞	0.02⅜	0.02⅜	
3	0.02		0.02¼	0.01⅜	0.01¾	0.01⅜
4	0.01½	0.01⅜	0.01½	0.01	0.01	
7	0.01⅛		0.01⅜	0.01⅛	0.01¼	
8	0.01½		0.01½	0.01¼	0.01¼	
9	0.01		0.01	0.00⅞	0.01	
10	0.01		0.01¼	0.00⅞	0.01	
11	0.01		0.01¼	0.00⅞	0.00⅞	
14	0.00⅞		0.01	0.00⅞	0.00⅞	
15	0.01		0.01	0.00⅞	0.00⅞	
16	0.01		0.01⅛	0.00¾L	0.00⅞	0.00¾
17	0.01		0.01⅛	0.00¾	0.01	
18	0.01	0.00⅞	0.01	0.00⅞	0.00⅞	
21	0.00⅞		0.01	0.00¾	0.00¾	
22	0.01		0.01	0.00⅞	0.00⅞	
23	0.00⅞		0.00⅞	0.00¾	0.00¾	
24	0.00¾		0.00⅞	0.00¾	0.00¾A	
25	0.00¾		0.01	0.00¾	0.01	
28	0.00¾		0.01	0.00¾	0.00¾	
29	0.01		0.02⅜	0.01	0.01⅞	
30	0.02⅛	0.02½	0.10 H	0.02	0.08¼	

86Jul Strike 6.25

Apr	Open		High	Low	Close	
1	0.01⅛		0.01⅜	0.01⅛	0.01¼	
2	0.01		0.01⅜	0.01	0.01	
3	0.01		0.01	0.00¾	0.00¾	
4	0.00¾		0.00¾	0.00⅜	0.00½	0.00⅝
7	0.00½		0.00½	0.00½	0.00½	
8	0.00⅝		0.00⅝	0.00½	0.00⅝	
9	0.00½		0.00⅝	0.00½	0.00½	
10	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
11	0.00½		0.00⅝	0.00½	0.00½	
14	0.00½		0.00½	0.00½	0.00½	
15	0.00½		0.00½	0.00⅜	0.00⅜	
16	0.00½		0.00½	0.00¼L	0.00¼	
17	0.00⅜		0.00⅜	0.00⅜	0.00⅝	
18	0.00½		0.00½	0.00½	0.00½	
21	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
22	0.00⅜		0.00½	0.00⅜	0.00⅜	
23	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
24	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
25	0.00⅜		0.00⅝	0.00⅜	0.00⅝	
28	0.00½		0.00½	0.00⅜	0.00⅜	
29	0.00½		0.01¼	0.00½	0.01	
30	0.01¼		0.07 H	0.01⅛	0.05¾	

86Jul Strike 6.50

Apr	Open		High	Low	Close	
1					0.00½N	
2					0.00½N	
3	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
4	0.00¼		0.00¼	0.00¼L	0.00¼	
7					0.00¼N	
8	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
9	0.00⅜		0.00⅜	0.00¼	0.00¼	
10	0.00¼		0.00¼	0.00¼	0.00¼	
11	0.00¼		0.00¼	0.00¼	0.00¼	
14					0.00¼N	
15					0.00¼N	
16					0.00¼B	
17					0.00¼N	
18	0.00¼		0.00¼	0.00¼	0.00¼	
21	0.00¼		0.00¼	0.00¼	0.00¼	
22	0.00¼		0.00¼	0.00¼	0.00¼	
23	0.00¼		0.00¼	0.00¼	0.00¼	
24	0.00¼		0.00¼	0.00¼	0.00¼	
25	0.00¼		0.00⅜	0.00¼	0.00⅜	
28	0.00¼		0.00¼	0.00¼	0.00¼	
29	0.00½		0.00⅝	0.00½	0.00½	
30	0.02		0.04 H	0.02	0.03½	0.03

86Jul Strike 6.75

Apr	Open		High	Low	Close	
1					0.00¼N	
2					0.00¼N	
3					0.00¼N	
4					0.00⅛N	
7					0.00⅛N	
8					0.00⅛N	
9					0.00⅛B	
10					0.00⅛N	
11					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛N	
18					0.00⅛B	
21					0.00⅛N	
22					0.00⅛N	
23					0.00⅛N	
24					0.00⅛N	
25					0.00⅛N	
28					0.00⅛N	
29					0.00¼N	
30	0.00½		0.00½H	0.00½L	0.00½	

86Jul Strike 7.00

Apr	Open		High	Low	Close	
1					0.00⅛N	
2					0.00⅛N	
3					0.00⅛N	
4					0.00⅛N	
7					0.00⅛N	
8					0.00⅛N	
9	0.00⅛		0.00⅛H	0.00⅛L	0.00⅛	
10					0.00⅛N	
11					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛N	
18					0.00⅛N	
21					0.00⅛N	
22					0.00⅛N	
23					0.00⅛N	
24					0.00⅛N	
25					0.00⅛N	
28					0.00⅛N	
29					0.00⅛N	
30					0.00¼N	

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Jul

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	485	17L	202	344	168	80	10			1,306
2	185	81	295	106	40	29				736
3	320	242	411	128	233	111				1,445
4	278	481	520	288	118	55				1,740
7	125	42	312	30L	40	25	10			584
8	85	206	157	64	27	85	40			664
9	1,538H	886H	699	336	185	53	40		30H	3,767
10	181	449	641	294	341	2L	60			1,968
11	1L	90	168	75	72	153	21			580
14	5	73	182	366	76	22	3			727
15	6	313	368	171	22	14				894
16	1	89	407	112	90	32				731
17		233	389	287	190	49				1,148
18	1	222	887	209	165	12	15	2H		1,513
21		63	443	290	160	2	6			964
22	382	322	251	203	3L	121	1L			1,283
23	12	186	127	58	22	8	47			460
24	21	215	75	38	23	6	16			394L
25	5	94	505	65	100	93	739H			1,601
28		147	64L	62	75	186	96			630
29	17	874	1,255	866	313	82	22			3,429
30	166	593	1,504H	1,775H	1,479H	730H	416			6,663H
TOTAL	3,814	5,918	9,862	6,167	3,942	1,950	1,542	2	30	33,227

Call open contracts Reported in contracts—Future 86Jul

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	1,294	1,220	4,980	3,452	2,795	1,754	2,272	198H	644H	18,609L
2	1,479	1,196	5,063	3,431L	2,790	1,765	2,272	198	644	18,838
3	1,744H	1,175L	5,189	3,456	2,767	1,758	2,272	198	644	19,203
4	1,523	1,402	5,165	3,512	2,744	1,773	2,272	198	644	19,233
7	1,528	1,405	5,184	3,508	2,719	1,774	2,272	198	644	19,232
8	1,528	1,586	5,211	3,508	2,706	1,762	2,272	198	644	19,415
9	1,009	2,111	5,100	3,536	2,630	1,784	2,272	198	644	19,284
10	918	2,073	4,942	3,518	2,542	1,773	2,272	198	644	18,880
11	918	2,081	4,941L	3,496	2,508	1,772	2,275	198	644	18,833
14	920	2,130	4,988	3,693	2,498	1,773	2,272	198	644	19,116
15	916L	2,269	5,153	3,808	2,502	1,780	2,272	198	644	19,542
16	917	2,296	5,182	3,835	2,527	1,775	2,272	198	644	19,646
17	917	2,341	5,292	3,788	2,461	1,778	2,272	198	644	19,691
18	917	2,408	5,261	3,844	2,409L	1,768	2,286	198	644	19,735
21	917	2,408	5,140	3,869	2,453	1,769	2,286	198	644	19,684
22	1,200	2,360	5,138	3,864	2,453	1,783	2,285	198	644	19,925
23	1,198	2,319	5,132	3,808	2,445	1,783	2,285	198	644	19,812
24	1,198	2,345	5,122	3,825	2,435	1,779	2,285	198	644	19,831
25	1,203	2,333	5,212	3,788	2,451	1,802	2,260	198	644	19,891
28	1,203	2,344	5,053	3,756	2,463	1,717L	2,250L	198	644	19,628
29	1,206	2,568H	5,316H	4,272	2,643	1,728	2,250	198	644	20,825
30	1,062	2,491	5,075	4,798H	2,946H	2,222H	2,517H	198	644	21,953H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Aug Strike 5.00

Apr	Open	High	Low	Close
1				0.46 N
2	0.44	0.44 H	0.42	0.42 A
3				0.32 N
4	0.32	0.32	0.29	0.29 A
7				0.30 N
8				0.31½N
9				0.27 N
10				0.28 N
11	0.27	0.27	0.27	0.27
14				0.27 N
15				0.27 N
16	0.28½	0.28½	0.24¾L	0.24¾A
17				0.26 N
18				0.26 N
21				0.25¾N
22				0.27¾N
23				0.27⅜N
24				0.27 N
25				0.26½N
28				0.28 N
29				0.36 N
30				0.53 N

86Aug Strike 5.25

Apr	Open	High	Low	Close
1	0.28½	0.28½	0.27½	0.27½
2				0.24½N
3	0.23	0.23	0.18½	0.18½A
4	0.18½	0.18½	0.16	0.16 A
7				0.16½N
8	0.16½	0.16½	0.16½	0.16½
9	0.13½	0.13½	0.12½	0.13 B
10	0.12½	0.14	0.12½	0.14
11	0.14	0.14	0.13	0.13
14	0.13½	0.13½	0.13½	0.13½
15	0.15	0.15	0.14	0.14
16	0.13¼	0.13¼	0.11½	0.11½
17	0.10½	0.12¾	0.10½L	0.12¾B
18	0.14	0.14	0.14	0.14
21	0.12½	0.12½	0.12½	0.12½
22	0.12½	0.14½	0.12½	0.14½A
23	0.14½	0.14½	0.14½	0.14½
24	0.14½	0.14½	0.14½	0.14½
25				0.14 N
28	0.13½	0.14	0.13½	0.14 B
29	0.16	0.20½	0.15	0.20½A
30	0.22½	0.40 H	0.22½	0.38 A

86Aug Strike 5.50

Apr	Open	High	Low	Close
1	0.15	0.16	0.14¾	0.16
2	0.15½	0.16	0.14¼	0.14¼A
3	0.13½ 0.14	0.14	0.10¼	0.10¼A
4	0.10¾	0.10¾	0.08	0.08½
7	0.09	0.09½	0.09	0.09½
8	0.10½	0.10½	0.09½	0.09½
9	0.08	0.08⅜	0.08	0.08
10	0.08	0.08½	0.08	0.08½B
11	0.08½	0.09	0.08	0.08
14	0.08	0.08	0.08	0.08
15	0.08	0.08	0.07⅞	0.07⅞
16	0.08	0.08⅛	0.07	0.07 A
17				0.07⅜N
18	0.08½	0.08½	0.08¼	0.08¼
21	0.07½	0.07½	0.06¾L	0.07¼
22	0.07¾	0.08½	0.07¾	0.08
23	0.08¾	0.08¾	0.08	0.08¼
24	0.07½	0.07½	0.07½	0.07½
25	0.07¼	0.07¼	0.07	0.07
28	0.07	0.07½	0.07	0.07½B
29	0.09	0.12½	0.08½	0.12½
30	0.13½	0.30 H	0.12½	0.25 A

86Aug Strike 5.75

Apr	Open	High	Low	Close
1	0.09½	0.09½	0.09½	0.09½
2	0.09½	0.09½	0.08½	0.08½
3	0.08	0.08	0.07	0.07
4	0.06	0.06	0.05½	0.05½A
7	0.05½	0.05½	0.05½	0.05½
8	0.05½	0.05½	0.05	0.05½B
9	0.04½	0.04½	0.04¼	0.04¼A
10	0.04¾	0.04⅜	0.04½	0.04½
11	0.04¾	0.05¼	0.04½	0.04½A
14	0.04¾	0.04¾	0.04½	0.04½
15	0.04¼	0.04¾	0.04¼	0.04¾
16	0.04¾	0.04¾	0.04¼	0.04¼
17	0.04⅜	0.04¾	0.03¾L	0.04⅜B
18	0.05	0.05	0.04¾	0.04¾
21	0.04¾	0.04¾	0.04⅛	0.04¼
22	0.05	0.05½	0.04¾	0.04¾
23	0.04⅝	0.04½	0.04¼	0.04½B
24	0.04¼	0.04¼	0.04	0.04¼
25				0.04¼N
28	0.04	0.04	0.03¾	0.04 B
29	0.04¾	0.07½	0.04¾	0.07 B
30	0.07¼	0.19 H	0.07¼	0.15

86Aug Strike 6.00

Apr	Open	High	Low	Close
1	0.06½	0.06¾	0.06	0.06¼
2	0.05¾	0.05¾	0.05½	0.05½A
3	0.04¾	0.04¾	0.03½	0.03½B
4	0.03½	0.03½	0.03	0.03
7	0.03¼	0.03½	0.03¼	0.03½
8	0.03¾	0.03¾	0.03¼	0.03¼B
9	0.02¾	0.03	0.02½L	0.02½
10	0.02½	0.03	0.02½	0.03
11	0.03	0.03	0.03	0.03
14				0.02⅞N
15	0.03¼	0.03⅜	0.03	0.03⅜
16	0.03½	0.03½	0.02¾	0.02¾A
17				0.03 N
18				0.03 N
21	0.02½	0.02½	0.02½	0.02½
22	0.02⅝	0.03	0.02⅝	0.03
23	0.03	0.03	0.03	0.03
24	0.02⅞	0.02⅞	0.02⅞	0.02⅞
25				0.02¾N
28				0.02¾N
29	0.03¾	0.04¼	0.03¾	0.04¼
30	0.05	0.16 H	0.05	0.14

86Aug Strike 6.25

Apr	Open	High	Low	Close
1	0.03¼	0.03½	0.03¼	0.03½
2	0.03½	0.03½	0.03¼	0.03¼
3	0.03	0.03	0.02½	0.02½A
4				0.01¾N
7				0.02 N
8				0.02 N
9				0.01¾N
10				0.01¾N
11	0.01¾	0.01¾	0.01¾L	0.01¾
14				0.01⅝N
15				0.01⅝N
16				0.01½N
17				0.01¾N
18				0.01¾N
21				0.01⅝N
22				0.01¾N
23				0.01¾N
24				0.01⅝N
25				0.01⅝N
28				0.01⅝N
29				0.02⅝N
30	0.08½	0.08½H	0.07½	0.07½A

86Aug Strike 6.50

Apr	Open	High	Low	Close
1				0.02 N
2				0.01¾N
3	0.01½	0.01½	0.01⅜	0.01⅜A
4	0.01¼	0.01¼	0.01¼	0.01¼
7				0.01¼N
8				0.01¼N
9				0.01 N
10				0.01 N
11				0.01 N
14				0.00⅞N
15				0.00⅞N
16	0.01	0.01	0.01 L	0.01
17	0.01	0.01	0.01	0.01
18				0.01 N
21				0.01 N
22				0.01 N
23				0.01 N
24				0.01 N
25	0.01	0.01	0.01	0.01
28				0.01 N
29				0.01½N
30	0.04½	0.04½H	0.04½	

86Aug Strike 6.75

Apr	Open	High	Low	Close
1				0.01¼N
2				0.01 N
3				0.00¾N
4				0.00⅝N
7				0.00¾N
8				0.00¾N
9				0.00⅝N
10				0.00⅝N
11				0.00½N
14				0.00½N
15				0.00½N
16				0.00½N
17				0.00½N
18				0.00½N
21				0.00½N
22				0.00½N
23				0.00½N
24				0.00½N
25				0.00½N
28				0.00½N
29				0.00⅞N
30				0.02 N

86Aug Strike 7.00

Apr	Open	High	Low	Close
1				0.00⅝N
2				0.00⅝N
3				0.00½N
4				0.00⅜N
7				0.00⅜N
8				0.00⅜N
9				0.00⅜N
10				0.00⅜N
11				0.00⅜N
14				0.00⅜N
15				0.00⅜N
16				0.00¼N
17				0.00¼N
18				0.00¼N
21				0.00¼N
22				0.00¼N
23				0.00¼N
24				0.00¼N
25				0.00¼N
28				0.00¼N
29				0.00½N
30				0.01¼N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Aug

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1		1L	62	9	33	6				111
2	1L		7	7	2	1L				18
3		1	18	14	5	69H	2L			109
4	2	2	18	3	7		2			34
7			2L	1L	7					10
8		2	12	2	3					19
9		100H	8	6	20					134
10		8	3	3	4					18
11	1	51	4	8	10	1				75
14		2	2	5						9L
15		6	6	29	4					45
16	5H	48	8	16	17		30			124
17		17		3	2		20			42
18		2	9	36						47
21		5	8	8	6					27
22		2	25	17	10					54
23		6	96H	114	121					337
24		5	3	45	1L					54
25		1	27	30			50H			108
28		16	52	67						135
29		22	22	25	52					121
30		16	83	395H	381H	1	20			896H
TOTAL	9	313	475	843	685	78	124			2,527

Call open contracts Reported in contracts—Future 86Aug

Apr	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	34L	49L	523L	102L	474L	50L	78L	9H	6H	1,325L
2	35	49	525	107	476	51	78	9	6	1,336
3	35	49	532	121	477	120	80	9	6	1,429
4	37	50	532	121	482	120	82	9	6	1,439
7	37	50	530	122	489	120	82	9	6	1,445
8	37	51	536	122	492	120	82	9	6	1,455
9	37	113	537	128	510	120	82	9	6	1,542
10	37	113	538	128	512	120	82	9	6	1,545
11	38	169	540	134	507	121	82	9	6	1,606
14	38	169	540	138	507	121	82	9	6	1,610
15	38	175	545	143	509	121	82	9	6	1,628
16	43H	218	550	159	519	121	82	9	6	1,707
17	43	235	550	162	521	121	82	9	6	1,729
18	43	235	553	198	521	121	82	9	6	1,768
21	43	239	554	202	527	121	82	9	6	1,783
22	43	239	572	218	534	121	82	9	6	1,824
23	43	244	597	288	599	121	82	9	6	1,989
24	43	249	593	329	600	121	82	9	6	2,032
25	43	249	610	349	600	121	132	9	6	2,119
28	43	259	600	409	600	121	132	9	6	2,179
29	43	277H	615	414	615	121	132	9	6	2,232
30	43	277	644H	729H	897H	122H	152H	9	6	2,879H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Apr	Open	High	Low	Close
1	0.54	0.56 H	0.54	0.56 B
2				0.54 N
3				0.43½N
4				0.41½N
7	0.42½	0.43½	0.42½	0.43½B
8				0.45½N
9	0.45	0.45	0.41	0.41 A
10	0.42½	0.42½	0.40	0.40 B
11				0.40 N
14	0.41	0.41	0.41	0.41
15				0.40½N
16				0.36½N
17	0.37½	0.38	0.34¾L	0.37 B
18				0.37 N
21				0.37 N
22				0.40 N
23				0.40 N
24				0.40 N
25	0.41	0.41	0.40½	0.40½A
28				0.41 N
29				0.50½N
30				0.69½N

86Sep Strike 5.00

Apr	Open	High	Low	Close
1				0.38½N
2				0.36½N
3				0.28½N
4				0.26¾N
7				0.29½N
8				0.30½N
9				0.26 N
10				0.25½N
11				0.25½N
14				0.26½N
15				0.26⅝N
16	0.28	0.28 H	0.23 L	0.23 A
17				0.23½N
18				0.23½N
21	0.24	0.24	0.23	0.23 A
22	0.23	0.24½	0.23	0.24½B
23				0.24½N
24	0.25	0.25	0.25	0.25
25				0.25 N
28				0.25½N
29				0.33 N
30				0.50 N

86Sep Strike 5.25

Apr	Open	High	Low	Close
1	0.24	0.25	0.24	0.25 B
2				0.23½N
3	0.20	0.20	0.18½	0.18½A
4				0.17 N
7				0.19 N
8				0.19½N
9	0.16	0.16	0.15½	0.15½
10	0.16½	0.16½	0.16½	0.16½
11				0.16½N
14				0.17¼N
15	0.17¾	0.17¾	0.17¼	0.17¼A
16	0.14	0.14	0.14	0.14
17	0.15	0.15	0.12½L	0.14 B
18	0.15	0.15½	0.14½	0.14½
21	0.14½	0.14½	0.13	0.13½
22	0.14½	0.16	0.14½	0.16 B
23	0.15½	0.15¾	0.14½	0.15¾
24				0.15¼N
25	0.15½	0.15½	0.15½	0.15½
28	0.15	0.15½	0.15	0.15½B
29	0.21	0.22½	0.21	0.22
30	0.25	0.41 H	0.24	0.39 A

86Sep Strike 5.50

Apr	Open	High	Low	Close
1	0.15	0.15¾	0.15	0.15¾B
2	0.16	0.16	0.16	0.16
3				0.12 N
4				0.11 N
7				0.12¾N
8				0.13¼N
9				0.11 N
10	0.11½	0.11½	0.11	0.11
11	0.12	0.12	0.12	0.12
14				0.12 N
15	0.12	0.12	0.11½	0.11½
16	0.09½	0.09½	0.09½	0.09½
17	0.10	0.10	0.08 L	0.09 B
18	0.09¼	0.09¼	0.09⅛	0.09⅛
21	0.09¼	0.09¼	0.08	0.08½
22	0.09	0.10	0.09	0.10 B
23	0.10	0.10	0.09¾	0.10
24	0.09½	0.09½	0.09½	0.09½
25	0.09	0.09	0.09	0.09
28	0.08⅞	0.09½	0.08¾	0.09½B
29	0.12½	0.15	0.12	0.14½
30	0.15 0.16	0.35 H	0.15	0.30

86Sep Strike 5.75

Apr	Open	High	Low	Close
1				0.11 N
2				0.10½N
3	0.10	0.10	0.08½	0.08½A
4				0.07½N
7				0.08¾N
8				0.09 N
9				0.07½N
10				0.07½N
11				0.07½N
14	0.08	0.08	0.08	0.08
15	0.08½	0.08½	0.08¼	0.08¼
16	0.08	0.08	0.07¼	0.07¼A
17	0.07	0.07	0.06 L	0.06½
18	0.06½	0.06½	0.06½	0.06½
21	0.06	0.06	0.06	0.06
22	0.06½	0.06¾	0.06½	0.06¾B
23	0.06¾	0.06¾	0.06¾	0.06¾
24				0.06¼N
25				0.06¼N
28				0.06¼N
29	0.07¼	0.10	0.07	0.09¾
30	0.11½	0.26 H	0.11½	0.25 A

86Sep Strike 6.00

Apr	Open	High	Low	Close
1				0.08 N
2	0.08	0.08	0.08	0.08
3	0.08	0.08	0.06½	0.06½A
4	0.06	0.06	0.06	0.06
7	0.07	0.07	0.07	0.07
8				0.07 N
9	0.07	0.07	0.06¼	0.06¼
10				0.06⅝N
11	0.06	0.06	0.06	0.06
14				0.05¾N
15	0.06	0.06	0.05½	0.05½
16	0.06	0.06	0.05¼	0.05¼
17				0.05¼N
18	0.05¼	0.05¼	0.04¾	0.04¾
21	0.03½	0.03¾	0.03½L	0.03¾B
22				0.04½B
23	0.04	0.04	0.04	0.04
24				0.04¼N
25	0.04	0.04⅛	0.04	0.04⅛B
28	0.04	0.04¼	0.03⅞	0.04⅛B
29	0.05	0.07	0.05	0.07
30	0.08	0.17 H	0.08	0.16

86Sep Strike 6.25

Apr	Open	High	Low	Close
1				0.05¾N
2	0.05¾	0.05¾	0.05¾	0.05¾
3	0.05¼	0.05¼	0.04¾	0.04¾A
4				0.04¼N
7				0.04¾N
8				0.04¾N
9	0.04½	0.04½	0.04½	0.04½
10				0.04½N
11	0.04¾	0.04¾	0.04	0.04
14				0.04 N
15	0.03¾	0.03¾	0.03¾	0.03¾
16				0.03½N
17				0.03½N
18	0.04	0.04	0.03½	0.03½A
21				0.03 N
22	0.03	0.03½	0.03 L	0.03½
23				0.03¼N
24	0.03½	0.03½	0.03½	0.03½
25				0.03 N
28				0.03 N
29	0.03¾	0.04	0.03¾	0.04
30	0.09	0.13 H	0.09	0.13

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Apr	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	1L	2H	4	9				16
2				21		1L	12H	34
3			1L		1L	1	5	8
4						1		1L
7	1					1		2
8								
9	2H		10			2	5	19
10	2		2	3				7
11				2		1	2	5
14	1				1			2
15			1	2	28	54	2	87
16		2	2	20	1	2		27
17	2	1L	51	56	52			162
18			38	405H	2	100H	1L	546H
21		1	86H	89	105	1	1	283
22		2	7	21	1		11	42
23			6	19	20	1		46
24		1		3			3	7
25	1		1	1L		1		4
28			2	19		28		49
29			5	58	166H	12	8	249
30			24	107	47	28	1	207
TOTAL	10	9	240	835	424	234	51	1,803

Call open contracts Reported in contracts—Future 86Sep

Apr	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	5L	9L	37L	88L	85L	311L	95L	630L
2	5	9	37	109	85	311	102	658
3	5	9	38	109	85	311	102	659
4	5	9	38	109	85	311	102	659
7	6	9	38	109	85	312	102	661
8	6	9	37	109	85	312	102	660
9	8	9	39	109	85	312	107	669
10	10	9	41	112	85	312	107	676
11	10	9	41	113	85	312	109	679
14	11	9	41	113	85	312	109	680
15	11	9	42	115	102	362	109	750
16	11	11	44	124	103	362	109	764
17	13	12	88	161	137	362	109	882
18	13	12	121	560	137	454	110	1,407
21	13	13	132	635H	242	454	111	1,600
22	13	15	134	635	243	454	122	1,616
23	13	15	135	635	243	455	122	1,618
24	13	16H	135	635	243	455	125	1,622
25	14H	16	136	635	243	456	125	1,625
28	14	16	138	635	243	473	125	1,644
29	14	16	141	635	371	483H	133	1,793H
30	14	16	147H	614	389H	465	134H	1,779

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.25

Apr	Open	High	Low	Close
1				
2				
3				
4				
7				
8				
9				
10				
11				
14				
15				
16				
17	0.75	0.78¼H	0.75 L	0.78¼B
18				0.78½N
21				0.78½N
22				0.82½N
23				0.82 N
24				0.81½N
25				0.82½N
28				0.84¾N
29				0.97¼N
30				1.16¾N

86Nov Strike 4.75

Apr	Open	High	Low	Close
1				0.55½N
2				0.52 N
3				0.43 N
4				0.42¼N
7				0.45¼N
8				0.46¼N
9				0.42 N
10				0.41 N
11				0.41½N
14				0.41½N
15	0.43	0.43	0.42	0.42 A
16	0.42	0.42	0.38	0.38 A
17	0.38	0.39½	0.36 L	0.39¼
18				0.39¼N
21	0.38	0.39	0.38	0.39
22				0.41½N
23	0.41½	0.41½	0.41½	0.41½
24	0.40¾	0.41	0.40¾	0.41
25				0.41½N
28				0.43¼N
29	0.52¾	0.52¾H	0.52¾	0.52¾
30				0.70 N

86Nov Strike 5.00

Apr	Open	High	Low	Close
1	0.34½	0.38½	0.34½	0.38½
2	0.38	0.38	0.35	0.35
3	0.34½	0.34½	0.30	0.30
4	0.28½	0.28½	0.28½	0.28½
7	0.29½	0.30	0.29½	0.30 B
8	0.31¾	0.31¾	0.31½	0.31½
9	0.27	0.27	0.27	0.27
10	0.28½	0.28½	0.25½	0.28
11	0.27½	0.28	0.27½	0.27½
14	0.28	0.29	0.27½	0.28 B
15	0.29	0.29	0.28	0.28
16	0.29	0.29	0.24¾	0.24¾A
17	0.25	0.26	0.24 L	0.26 B
18	0.27	0.27	0.26½	0.26½
21	0.25	0.26½	0.24¾	0.26½B
22	0.26	0.28½	0.26	0.27¾A
23				0.27½N
24				0.27¼N
25	0.27	0.27½	0.27	0.27½
28	0.26½	0.28	0.26½	0.28
29	0.34	0.39	0.33	0.37 A
30	0.38	0.58 H	0.38	0.54 A

86Nov Strike 5.25

Apr	Open	High	Low	Close
1	0.24½	0.27	0.24½	0.27
2	0.25½	0.26	0.23½	0.24½A
3	0.23	0.23½	0.19½	0.19½
4	0.20½	0.21¼	0.18½	0.18½
7	0.18	0.20¼	0.18	0.20¼B
8	0.21¾	0.21¾	0.21	0.21
9	0.21	0.21	0.19	0.19
10	0.19	0.20¼	0.18	0.20
11	0.19	0.20½	0.19	0.20½ 0.20
14	0.20	0.20	0.19¼	0.19½B
15	0.20½	0.20½	0.19¾	0.19¾
16	0.20¼	0.20¼	0.18	0.18
17	0.18	0.19	0.17½	0.19 B
18	0.19	0.20¼	0.19	0.19
21	0.19	0.19	0.17½	0.18
22	0.17½ 0.18	0.19¼	0.17½	0.19¼
23	0.19½	0.19½	0.18¼	0.19
24	0.18¼	0.19	0.18¼	0.18½
25	0.18½	0.19	0.18½	0.18½B
28	0.18	0.19	0.18	0.19
29	0.20	0.29½	0.20	0.27
30	0.29 0.28	0.43 H	0.05 L	0.43

86Nov Strike 5.50

Apr	Open	High	Low	Close
1	0.18	0.19½	0.17	0.19½
2	0.18½	0.19	0.17	0.17¼A
3	0.16½	0.16½	0.14	0.14½ 0.14
4	0.14½	0.14½	0.13¼	0.13½
7	0.13½	0.15	0.13½	0.15
8	0.15	0.15½	0.15	0.15½
9	0.14	0.14	0.13	0.13¼B
10	0.13½	0.14	0.12	0.14
11	0.14	0.14¼	0.13½	0.14¼
14	0.14½	0.14½	0.13¾	0.14¼
15	0.14¼	0.14¼	0.13¾	0.14
16	0.14½	0.14½	0.12	0.12¼
17	0.12½	0.13	0.11½L	0.13
18	0.13½	0.13½	0.12¾	0.13
21	0.13	0.13	0.12	0.12¾
22	0.12½	0.14	0.12½	0.14
23	0.13½	0.13⅝	0.13	0.13½
24	0.13	0.13¼	0.12¾	0.13
25	0.12⅞	0.13	0.12¾	0.13
28	0.12½	0.14	0.12½	0.14
29	0.14	0.21	0.14	0.18½
30	0.21½	0.42 H	0.21	0.34

86Nov Strike 5.75

Apr	Open	High	Low	Close
1	0.12½	0.14	0.12¼	0.14
2	0.13½	0.13¾	0.12½	0.13¼A
3	0.12¾	0.12¾	0.10½	0.10¾ 0.11
4	0.11¼	0.11¼	[illegible]	0.10½
7	0.10¾	0.11¼	0.10½	0.11¼
8	0.11½ 0.12	0.12	0.10¾	0.11¼
9	0.10½	0.10½	0.09½	0.09½
10	0.09½	0.10	0.09	0.10
11	0.10	0.10¾	0.09¾	0.10¼
14	0.09¾	0.10½	0.09½	0.10
15	0.10¼	0.10¼	0.10	0.10
16	0.10	0.10	0.09	0.09¼
17	0.09	0.10	0.08½L	0.10
18	0.10	0.10	0.09½	0.09¾
21	0.09¼	0.09¼	0.08¾	0.09¼
22	0.09¼	0.10	0.08¾	0.10
23	0.09½	0.09½	0.09¼	0.09½
24	0.09	0.09½	0.09	0.09½
25	0.09¼	0.09¼	0.09¼	0.09¼
28	0.09	0.09½	0.08¾	0.09½B
29	0.10	0.15¾	0.10	0.14½
30	0.14½	0.35½H	0.14½	0.28 0.30

86Nov Strike 6.00

Apr	Open	High	Low	Close
1	0.09¼	0.11	0.09¼	0.11
2	0.10¼	0.10½	0.09½	0.09¾
3	0.09½	0.09½	0.07¼	0.08¼ 0.08
4	0.08¼	0.08½	0.07½	0.07¾
7	0.08	0.08¼	0.08	0.08¼
8	0.08¾	0.08¾	0.08¼	0.08¼A
9	0.08¼	0.08¼	0.07	0.07¼
10	0.07½	0.07½	0.06½	0.07⅜
11	0.07¼	0.07⅝	0.07¼	0.07⅜
14	0.07½	0.07½	0.07	0.07⅛
15	0.07⅜	0.07⅜	0.07	0.07
16	0.07¼	0.07¼	0.06¼	0.06½ 0.06¼
17	0.06¾	0.06⅞	0.06⅛L	0.06⅞
18	0.07¼	0.07¼	0.07	0.07
21	0.07	0.07	0.06⅜	0.06⅝
22	0.06⅝	0.07¼	0.06⅝	0.07¼ 0.07
23	0.07	0.07	0.07	0.07
24	0.07	0.07	0.06⅝	0.06⅝
25	0.07	0.07	0.06¾	0.06¾
28	0.06¾	0.07¼	0.06⅝	0.07¼
29	0.07¼	0.12	0.07¼	0.10½ 0.10¼
30	0.11½	0.28 H	0.11¼	0.24 0.23

86Nov Strike 6.25

Apr	Open	High	Low	Close
1	0.06½	0.07¾	0.06½	0.07½
2	0.07½	0.07¾	0.07	0.07
3	0.06¾	0.07	0.05¾	0.05¾
4	0.05⅞	0.06¼	0.05¼	0.05⅜
7	0.05½	0.06	0.05½	0.05¾B
8	0.06¼	0.06¼	0.05¾	0.05¾ 0.06
9	0.06	0.06	0.05	0.05
10	0.05½	0.05½	0.04¾	0.05¼ 0.05⅛
11	0.05⅛	0.05⅜	0.05	0.05⅛B
14	0.05	0.05⅜	0.05	0.05 0.05⅛
15	0.05⅛	0.05¼	0.05	0.05
16	0.05¼	0.05¼	0.04½	0.04½
17	0.04¾	0.04¾	0.04¼L	0.04¾
18	0.05¼	0.05¼	0.04⅞	0.05
21	0.05	0.05	0.04½	0.04¾
22	0.04⅞	0.05	0.04¾	0.05
23	0.05	0.05	0.04⅞	0.05
24	0.05	0.05	0.04⅞	0.04⅞
25	0.05	0.05	0.04¾	0.05 0.04¾
28	0.04⅞	0.05	0.04⅞	0.05
29	0.05½	0.09	0.05½	0.07⅞ 0.07¾
30	0.08½ 0.09	0.24 H	0.08¼	0.17 0.16½

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

Apr	4.25	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			74	220	138	164	107	116	819
2			4	107	102	57	336	93	699
3			22	28	107	180	104	133	574
4			1L	27	48	18	67	40	201
7			1	19	33	58	35	41	187
8			4	255	313	19	8L	44	643
9			1	259H	32	35	89	74	490
10			10	121	67	70	114	115	497
11			3	96	70	51	49	71	340
14			8	20	107	118	165	62	480
15		1L	1	77	38	7L	10	8L	142
16		5	14	62	46	53	76	48	304
17	68H	50H	142	111	292	142	194	137	1,136
18			1	16	55	13	50	32	167
21		2	41	146	28	23	87	38	365
22			41	100	11	29	49	47	277
23		50	4	53	46	28	22	93	296
24		50		15	31	8	17	224	345
25			1	16	25	8	21	254	325
28			4	5L	8L	26	10	58	111L
29		20	150H	160	423H	166	286	501	1,706
30			66	78	370	477H	540H	528H	2,059H
TOTAL	68	178	593	1,991	2,390	1,750	2,436	2,757	12,163

Call open contracts Reported in contracts—Future 86Nov

Apr	4.25	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		62L	543L	1,269L	2,556L	1,926L	2,949L	3,235L	12,540L
2		62	544	1,368	2,594	1,935	3,118	3,258	12,879
3		62	546	1,372	2,622	2,083	3,186	3,340	13,211
4		62	545	1,389	2,638	2,090	3,227	3,368	13,319
7		62	546	1,387	2,656	2,123	3,262	3,385	13,421
8		62	550	1,324	2,954	2,140	3,252	3,384	13,666
9		62	550	1,484	2,932	2,160	3,266	3,393	13,847
10		62	554	1,516	2,936	2,196	3,267	3,464	13,995
11		62	556	1,526	2,983	2,167	3,305	3,477	14,076
14		62	563	1,547	2,993	2,248	3,263	3,459	14,135
15		63	564	1,612	2,999	2,254	3,268	3,461	14,221
16		63	567	1,649	3,015	2,254	3,338	3,492	14,378
17		113	578	1,704	3,168	2,277	3,418	3,492	14,750
18		113	579	1,701	3,206	2,284	3,444	3,494	14,821
21		114	598	1,762	3,192	2,288	3,478	3,509	14,941
22		114	610	1,814	3,194	2,277	3,482	3,529	15,020
23		137	610	1,830	3,189	2,283	3,484	3,580	15,113
24		151H	610	1,835	3,191	2,283	3,501	3,557	15,128
25		151	610	1,858	3,204	2,286	3,517	3,668	15,294
28		151	611	1,858	3,201	2,301	3,522	3,701	15,345
29		151	692	1,964H	3,513	2,415	3,649	4,007H	16,391
30		151	708H	1,908	3,608H	2,467H	3,787H	3,810	16,439H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.25

Apr	Open	High	Low	Close
1	0.32	0.33 H	0.32	0.33 B
2				0.32¼N
3				0.27 N
4				0.26¼N
7				0.28½N
8				0.29¼N
9				0.25½N
10				0.26 N
11				0.26¼N
14	0.28	0.28	0.28	0.28
15				0.27 N
16				0.24½N
17				0.25½N
18				0.25 N
21				0.25 N
22				0.27 N
23				0.27 N
24	0.26½	0.26½	0.26½L	0.26½
25				0.27 N
28				0.27½N
29	0.30	0.33	0.30	0.33 B
30				0.49 N

87Jan Strike 5.50

Apr	Open	High	Low	Close
1	0.25	0.25	0.25	0.25
2				0.24¼N
3				0.20 N
4				0.19½N
7				0.21 N
8				0.22 N
9				0.19 N
10				0.19¼N
11				0.19½N
14				0.20 N
15				0.20 N
16				0.17½N
17				0.18½N
18				0.17¼N
21				0.17¼N
22				0.19 N
23				0.19 N
24				0.18½N
25				0.19 N
28	0.19	0.19	0.19 L	0.19
29	0.21¼	0.26	0.21¼	0.26 B
30	0.27½	0.36 H	0.27½	0.36 B

87Jan Strike 5.75

Apr	Open	High	Low	Close
1				0.19 N
2				0.18½N
3	0.15	0.15	0.15	0.15
4				0.14½N
7				0.15½N
8				0.16 N
9				0.14¼N
10				0.14½N
11				0.14½N
14				0.15 N
15				0.15 N
16				0.13 N
17				0.13½N
18	0.13	0.13	0.13 L	0.13
21				0.13 N
22				0.14 N
23				0.14 N
24				0.13¾N
25				0.14 N
28				0.14½N
29	0.16½	0.18½H	0.16½	0.18½B
30				0.28 N

87Jan Strike 6.25

Apr	Open	High	Low	Close
1				0.11½N
2				0.11 N
3				0.09 N
4				0.08¾N
7				0.09½N
8				0.09¾N
9	0.09	0.09	0.09 L	0.09
10				0.09 N
11				0.09 N
14				0.09¼N
15				0.09¼N
16				0.08½N
17				0.08½N
18				0.08¼N
21				0.08¼N
22				0.08¾N
23				0.08¾N
24				0.08½N
25				0.08½N
28				0.08½N
29				0.11 N
30	0.13	0.17 H	0.13	0.17 B

87Jan Strike 6.50

Apr	Open	High	Low	Close
1				0.09¼N
2				0.09 N
3				0.07½N
4	0.07½	0.07½H	0.07½L	0.07½
7				0.08 N
8				0.08 N
9				0.07¼N
10				0.07¼N
11				0.07¼N
14				0.07½N
15				0.07½N
16				0.07 N
17				0.07 N
18				0.06¾N
21				0.06¾N
22				0.07 N
23				0.07 N
24				0.06¾N
25				0.06¾N
28				0.06¾N
29				0.08½N
30				0.14 N

Call volume of sales Reported in contracts—Future 87Jan

Apr	5.25	5.50	5.75	6.25	6.50	TOTAL
1	20H	1L				21H
2						
3			2H			2
4					2H	2
7						
8						
9				1H		1L
10						
11						
14	1L					1
15						
16						
17						
18			1L			1
21						
22						
23						
24	1					1
25						
28		5H				5
29	1	4	1			6
30		1		1		2
TOTAL	23	11	4	2	2	42

Call open contracts Reported in contracts—Future 87Jan

Apr	5.25	5.50	5.75	6.25	6.50	TOTAL
1	32L	3L	6L	2L	10L	53L
2	32	3	6	2	10	53
3	32	3	6	2	10	53
4	32	3	6	2	12H	55
7	32	3	6	2	12	55
8	32	3	6	2	12	55
9	32	3	6	3	12	56
10	32	3	6	3	12	56
11	32	3	6	3	12	56
14	33	3	6	3	12	57
15	33	3	6	3	12	57
16	33	3	6	3	12	57
17	33	3	6	3	12	57
18	33	3	7	3	12	58
21	33	3	7	3	12	58
22	33	3	7	3	12	58
23	33	3	7	3	12	58
24	34	3	7	3	12	59
25	34	3	7	3	12	59
28	34	5	7	3	12	61
29	35H	5	8H	3	12	63
30	35	6H	8	4H	12	65H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 5.50				87Mar Strike 5.75			
Apr	Open	High	Low	Close	Open	High	Low	Close
1				0.31 N				
2				0.30 N				
3				0.26 N				
4				0.25½N				
7				0.27 N				
8	0.28	0.28	0.28	0.28				
9	0.24	0.24	0.24	0.24				
10	0.25	0.25	0.25	0.25				
11	0.24	0.24	0.24	0.24				
14	0.23¼ 0.25	0.25	0.23	0.23				
15				0.23 N				
16	0.23	0.24	0.22	0.22 A	0.18½	0.18½H	0.18¼L	0.18¼A
17	0.22	0.22	0.21 L	0.22				0.17¼N
18				0.22 N				0.17½N
21				0.22½N				0.17½N
22	0.22½	0.23½	0.22½	0.23½B				0.18¼N
23				0.23½N				0.18¼N
24	0.22½	0.22½	0.22½	0.22½				0.18 N
25				0.23 N				0.18¼N
28				0.24 N				0.18¼N
29	0.25	0.33	0.25	0.31 A				0.23½N
30	0.34	0.42 H	0.34	0.42 B				0.34 N

Call volume of sales Reported in contracts—Future 87Mar

Apr	5.50	5.75	TOTAL
1			
2			
3			
4			
7			
8	1L		1L
9	2		2
10	1		1
11	1		1
14	21H		21H
15	1		1
16	8	2H	10
17	6		6
18			
21			
22	1		1
23			
24	2		2
25			
28			
29	9		9
30	2		2
TOTAL	55	2	57

Call open contracts Reported in contracts—Future 87Mar

Apr	5.50	5.75	TOTAL
1	25L		25L
2	25		25
3	25		25
4	25		25
7	25		25
8	26		26
9	28		28
10	29		29
11	30		30
14	46		46
15	47		47
16	55	2H	57
17	61	2	63
18	61	2	63
21	61	2	63
22	58	2	60
23	58	2	60
24	58	2	60
25	58	2	60
28	58	2	60
29	63H	2	65H
30	63	2	65

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 5.00

May	Open	High	Low	Close
1	0.42	0.44 H	0.36½	0.36½
2	0.34	0.37	0.33½	0.35
5				0.38 N
6	0.35	0.37	0.33¾	0.37
7	0.35	0.35	0.33	0.34 A
8	0.40	0.40	0.39	0.39 A
9				0.42 N
12				0.36½N
13				0.39½N
14				0.39 N
15	0.32½	0.32½	0.30½	0.30½A
16				0.30½N
19				0.31 N
20	0.30¼	0.32¼	0.30¼L	0.31 B
21				0.30 N
22				0.31¾N
23	0.32½	0.32½	0.32½	0.32½
26	HOLIDAY			
27				0.32½N
28				0.32¾N
29	0.31½	0.31½	0.31½	0.31½
30				0.25¼N

86Jul Strike 5.25

May	Open		High	Low	Close	
1	0.25		0.27 H	0.19	0.20	
2	0.15½		0.18	0.14¼	0.16½	
5	0.16½		0.17¾	0.16	0.17¾	
6	0.17½		0.17½	0.14	0.16½	
7	0.14		0.15	0.12¼	0.14 A	
8	0.17		0.27	0.17	0.20	
9	0.20		0.21½	0.17½	0.20¾	
12	0.17½	0.17	0.18	0.14	0.16¾	
13	0.18		0.20	0.18	0.19	
14	0.18		0.18½	0.16½	0.18	
15	0.17½		0.19	0.11	0.11	
16	0.09½	0.08½	0.11	0.08½	0.10	
19	0.09½		0.10¼	0.09	0.10¼B	
20	0.10		0.11½	0.09¼	0.11	
21	0.11		0.11¾	0.09¾	0.09¾	
22	0.09¾		0.10½	0.09¼	0.10¼	
23	0.10¾		0.11½	0.09¾	0.11	
26	HOLIDAY					
27	0.09½		0.12	0.09½	0.10¾	
28	0.10½		0.10½	0.09½	0.10½	
29	0.10		0.10	0.09	0.09¼	
30	0.08¾	0.08½	0.08¾	0.05¾L	0.05¾	0.06

86Jul Strike 5.50

May	Open		High	Low	Close	
1	0.16	0.15	0.19 H	0.09½	0.09½	0.10½
2	0.08½	0.07	0.08½	0.06¼	0.07¼	
5	0.07¾		0.08	0.06¾	0.07¾	0.08
6	0.07½	0.07¾	0.08	0.05¼	0.06¾	0.06½
7	0.06½		0.06½	0.05	0.05	
8	0.07	0.08	0.16	0.07	0.11 A	
9	0.11	0.10	0.12¼	0.09	0.10	
12	0.09	0.08	0.09	0.06	0.07½	
13	0.08¼		0.09¼	0.07½	0.08¼	
14	0.07½		0.08	0.06¼	0.07	
15	0.06½		0.07½	0.04¼	0.04¼	
16	0.04	0.03½	0.04¼	0.03¼	0.03½	
19	0.03¼		0.03½	0.02⅝	0.03½	
20	0.03¼		0.03¾	0.03⅛	0.03½	
21	0.03⅜	0.03½	0.03¾	0.03⅛	0.03¼	
22	0.03¼		0.03¼	0.03	0.03⅛	
23	0.03	0.03¼	0.03¼	0.03	0.03	
26	HOLIDAY					
27	0.02½		0.02⅝	0.02	0.02½	
28	0.02⅜		0.02½	0.01⅞	0.02	0.01⅞
29	0.01¾		0.01⅞	0.01½	0.01⅞	
30	0.01½		0.01⅝	0.01⅛L	0.01⅛	

86Jul Strike 5.75

May	Open		High	Low	Close	
1	0.10		0.11 H	0.06	0.07	
2	0.05		0.05	0.02¾	0.02¾	0.03⅛
5	0.03	0.03⅛	0.03½	0.02¾	0.03	
6	0.03	0.02¾	0.03½	0.02⅝	0.03½	
7	0.03¼		0.03¼	0.02¼	0.02⅝	0.02½
8	0.03½		0.10	0.03½	0.06¾	
9	0.05½	0.06½	0.06½	0.05	0.05¾	
12	0.05	0.04¾	0.05	0.03⅜	0.03¾	
13	0.04	0.04¼	0.04⅜	0.04	0.04	
14	0.04		0.04	0.03⅜	0.03¾	
15	0.03½		0.03½	0.01¾	0.02	
16	0.01½		0.02	0.01½	0.01⅝	
19	0.01½		0.01½	0.01¼	0.01⅜B	
20	0.01¼	0.01⅜	0.01½	0.01¼	0.01⅜	
21	0.01⅜		0.01⅝	0.01¼	0.01⅜	
22	0.01⅜		0.01½	0.01¼	0.01⅜	
23	0.01⅜		0.01⅜	0.01⅛	0.01⅛	
26	HOLIDAY					
27	0.01		0.01	0.00⅞	0.01	
28	0.00⅞		0.00⅞	0.00¾	0.00⅞	
29	0.00⅝		0.00¾	0.00⅝	0.00¾	
30	0.00½		0.00½	0.00¼L	0.00¼	

86Jul Strike 6.00

May	Open		High	Low	Close	
1	0.08	0.06½	0.08 H	0.05	0.05	
2	0.04½	0.02½	0.04½	0.01¾	0.02¼	
5	0.02		0.02	0.01⅝	0.02	
6	0.01¾		0.02	0.01⅝	0.02	
7	0.01¾		0.01¾	0.01½	0.01¾	
8	0.03		0.06	0.03	0.03⅞	
9	0.03¾		0.04	0.03	0.03⅝	
12	0.03	0.02¾	0.03	0.01⅞	0.02¼	
13	0.02		0.02⅝	0.02	0.02¼	
14	0.02		0.02	0.01¾	0.01¾	0.02
15	0.01⅝		0.01¾	0.01	0.01	
16	0.01		0.01	0.00¾	0.00⅞	
19	0.00⅞	0.00¾	0.00⅞	0.00½	0.00⅝A	
20	0.00½		0.00⅝	0.00½	0.00⅝	
21	0.00½		0.00¾	0.00½	0.00⅝	
22	0.00½		0.00¾	0.00½	0.00⅝	
23	0.00½		0.00½	0.00½	0.00½	
26	HOLIDAY					
27	0.00¼		0.00⅜	0.00¼	0.00⅜	
28	0.00⅜		0.00⅜	0.00¼	0.00¼	
29	0.00⅛		0.00¼	0.00⅛L	0.00⅛	
30	0.00¼		0.00¼	0.00⅛	0.00⅛	

86Jul Strike 6.25

May	Open		High	Low	Close	
1	0.05		0.06 H	0.03¼	0.03¼	
2	0.03		0.03	0.00¾	0.01	
5	0.01		0.01⅛	0.00¾	0.01	
6	0.01⅛		0.01⅛	0.00⅞	0.01	
7	0.01		0.01	0.01	0.01	
8	0.01½		0.03¾	0.01½	0.02¼	0.01¾
9	0.01¾		0.02½	0.01½	0.02	
12	0.01⅝		0.01⅝	0.00⅞	0.00⅞	0.01⅛
13	0.01	0.01⅛	0.01⅜	0.01	0.01	
14	0.01		0.01¼	0.00⅞	0.00⅞	
15	0.00¾		0.01	0.00⅝	0.00⅝	
16	0.00½		0.00⅝	0.00½	0.00½	
19	0.00⅜		0.00⅜	0.00¼	0.00¼	
20	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
21	0.00¼		0.00⅜	0.00¼	0.00⅜	
22	0.00¼		0.00⅜	0.00¼	0.00⅜	
23	0.00¼		0.00⅜	0.00¼	0.00¼	
26	HOLIDAY					
27	0.00⅛		0.00¼	0.00⅛L	0.00¼	
28					0.00¼N	
29	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
30					0.00⅛N	

86Jul Strike 6.50

May	Open	High	Low	Close
1	0.03	0.03½H	0.02	0.02
2	0.01½	0.01½	0.00½	0.00⅝
5	0.00⅝	0.00⅝	0.00⅜	0.00½
6	0.00⅝	0.00¾	0.00⅝	0.00⅝
7	0.00⅝	0.00⅝	0.00⅝	0.00⅝
8	0.03	0.03	0.01	0.01
9	0.01⅜	0.01⅜	0.01⅛	0.01⅛
12				0.00⅝N
13	0.00½	0.00⅝	0.00½	0.00½
14	0.00½	0.00⅝	0.00½	0.00⅝
15	0.00½	0.00½	0.00⅜	0.00⅜
16				0.00⅜N
19	0.00¼	0.00¼	0.00⅛L	0.00⅛
20	0.00¼	0.00⅜	0.00⅛	0.00⅛
21				0.00⅛N
22	0.00⅛	0.00⅛	0.00⅛	0.00⅛
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	HOLIDAY			
27	0.00⅛	0.00⅛	0.00⅛	0.00⅛
28	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29				0.00⅛N
30				0.00⅛N

86Jul Strike 6.75

May	Open	High	Low	Close
1	0.00⅝	0.01½H	0.00⅝	0.00⅝
2	0.00⅜	0.00⅜	0.00⅜	0.00⅜
5	0.00⅜	0.00⅜	0.00⅜	0.00⅜
6	0.00¼	0.00½	0.00¼L	0.00½
7				0.00½N
8	0.01⅛	0.01⅛	0.00¾	0.00¾
9				0.00¾N
12				0.00½N
13				0.00⅜N
14	0.00¼	0.00⅜	0.00¼	0.00⅜B
15	0.00⅜	0.00⅜	0.00¼	0.00¼
16				0.00¼N
19				0.00¼N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
26	HOLIDAY			
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N

86Jul Strike 7.00

May	Open	High	Low	Close
1				0.00¼N
2	0.00¼	0.00¼	0.00¼	0.00¼
5				0.00¼N
6	0.00¼	0.00¼	0.00¼	0.00¼
7	0.00¼	0.00¼	0.00¼	0.00¼
8	0.00½	0.00½H	0.00½	0.00½
9				0.00½N
12				0.00⅜N
13				0.00¼N
14	0.00¼	0.00¼	0.00¼	0.00¼
15	0.00¼	0.00¼	0.00⅛L	0.00⅛
16				0.00⅛N
19	0.00⅛	0.00⅛	0.00⅛	0.00⅛
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
26	HOLIDAY			
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Jul

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	248**H**	217	1,087	1,485**H**	1,167**H**	1,230**H**	1,224**H**	103		6,761**H**
2	241	243	854	616	675	258	553	114**H**	111	3,665
5	10	62	544	445	521	477	231			2,290
6	5	150	366	211	232	367	178	66	1**L**	1,576
7	9	196	532	313	62	52	13		30	1,207
8	82	403	1,114**H**	1,053	404	873	246	7	7	4,189
9		203	640	291	224	353	25		2	1,738
12		93	312	133	163	102				803
13		71	542	348	326	275	141			1,703
14		19**L**	791	391	162	82	102	2**L**		1,549
15	50	251	964	322	139	50	40	6	182**H**	2,004
16		96	387	116	157	28				784
19		70	225	36**L**	55	22	34		34	476**L**
20	100	228	150**L**	330	174	11	9			1,002
21		36	287	298	75	77	1**L**			774
22		39	199	94	49	121	25			527
23	7	84	180	210	46	28				555
26	**HOLIDAY**									
27		58	292	359	48	56	145			958
28		149	200	94	66		330			839
29	1**L**	101	247	190	42**L**	200	50			831
30		600**H**	579	63	93	2**L**	3			1,340
TOTAL	753	3,369	10,492	7,398	4,880	4,664	3,350	298	367	35,571

Call open contracts Reported in contracts—Future 86Jul

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	956**H**	2,469	5,112	4,797	2,761	2,486	2,911	290**L**	644	22,426**H**
2	859	2,505**H**	4,972	4,806	2,788	2,439	2,868	377	643**L**	22,257
5	860	2,497	5,012	4,806	2,848**H**	2,220	2,929**H**	377	643	22,192
6	852	2,373	5,124	4,847	2,830	2,136	2,893	379	643	22,077
7	844	2,255	5,066	4,863	2,792	2,137	2,893	377	643	21,870
8	844	2,169	5,118	5,049	2,802	2,425	2,816	381**H**	646	22,250
9	844	2,097	5,035	5,157	2,782	2,503**H**	2,793	380	648	22,239
12	842	2,182	5,027	5,201**H**	2,752	2,462	2,793	380	648	22,287
13	825	2,097	5,119	5,060	2,728	2,308	2,693	380	648	21,858
14	825	2,083	5,209**H**	5,075	2,723	2,332	2,634	380	649	21,910
15	775	1,965	4,825	4,804	2,727	2,317	2,658	379	817**H**	21,267
16	775	1,956	4,546	4,672	2,725	2,308	2,658	379	817	20,836
19	775	1,902	4,575	4,677	2,747	2,302	2,638	379	643	20,638
20	729	2,000	4,582	4,537	2,691	2,300	2,638	379	643	20,499
21	727	2,011	4,625	4,453	2,653	2,265	2,612	379	643	20,368
22	727	2,015	4,562	4,403	2,604**L**	2,188	2,612	379	643	20,133
23	730	2,018	4,578	4,393	2,634	2,156	2,607	379	643	20,138
26	**HOLIDAY**									
27	723	1,996	4,596	4,249	2,626	2,152	2,527	379	643	19,891
28	718	1,996	4,607	4,150	2,736	2,152	2,517	379	643	19,898
29	717**L**	1,878**L**	4,469	4,108	2,709	2,083	2,517	379	643	19,503
30	717	2,059	4,299**L**	4,051**L**	2,710	2,081**L**	2,514**L**	379	643	19,453**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Aug Strike 5.00

May	Open	High	Low	Close
1				0.37½N
2				0.36 N
5				0.38 N
6				0.38 N
7				0.35 N
8	0.47	0.47 H	0.41½	0.41½A
9				0.41 N
12				0.36 N
13				0.38½N
14				0.37¾N
15				0.29½N
16				0.29 N
19	0.28	0.29	0.28	0.29 B
20	0.27¼	0.29½	0.27¼	0.29½B
21	0.28	0.28	0.28	0.28
22	0.26½	0.27¼	0.26½L	0.27¼B
23				0.28½N
26	HOLIDAY			
27	0.28½	0.28½	0.28½	0.28½
28				0.28 N
29				0.27 N
30				0.22½N

86Aug Strike 5.25

May	Open	High	Low	Close
1	0.29	0.30	0.27½	0.27½A
2	0.25	0.25	0.21	0.21½
5				0.23½N
6	0.22½	0.22½	0.21½	0.22¼B
7	0.22	0.22	0.19½	0.20 A
8	0.25	0.32 H	0.25	0.28 A
9	0.25	0.25½	0.25	0.25½
12				0.21½N
13	0.22	0.23½	0.22	0.23½
14				0.22 N
15	0.20	0.20	0.15	0.16
16	0.14	0.15	0.14	0.14½
19	0.14	0.14½	0.13½	0.14½B
20	0.14	0.14	0.13	0.14 B
21	0.15	0.15	0.13¾	0.13¾A
22	0.14	0.14	0.13¼	0.14
23	0.13	0.13½	0.13	0.13½B
26	HOLIDAY			
27	0.13	0.14¼	0.12½	0.13 A
28	0.13	0.13	0.12	0.12
29	0.11½	0.12	0.11½	0.11½
30	0.11	0.11	0.09 L	0.09

86Aug Strike 5.50

May	Open	High	Low	Close
1	0.25	0.25 H	0.17	0.17
2	0.16½	0.16½	0.12	0.12½B
5	0.13	0.14	0.13	0.14
6	0.14	0.14	0.12¼	0.14
7	0.12½	0.12½	0.11¼	0.11¾A
8	0.14	0.19	0.14	0.16½
9	0.16½	0.17	0.15	0.15¼
12	0.14½	0.14½	0.11½	0.12 B
13	0.14	0.14½	0.13	0.13½
14	0.13	0.13¾	0.12	0.12½
15	0.12¼	0.12½	0.08	0.09
16	0.09	0.09	0.08	0.08
19	0.07½	0.08½	0.07½	0.07¾
20	0.08	0.08¼	0.07¼	0.07½
21	0.06¾ 0.07	0.07¼	0.06¾	0.07 A
22	0.07	0.07	0.06½	0.07
23	0.07	0.07	0.06¾	0.06¾
26	HOLIDAY			
27	0.06½	0.07	0.06¼	0.06½A
28	0.06½	0.06½	0.06	0.06
29	0.06	0.06	0.05	0.05
30	0.04½	0.05	0.03¾L	0.03¾A

86Aug Strike 5.75

May	Open	High	Low	Close
1	0.18	0.18 H	0.11	0.11
2	0.10½	0.10½	0.07	0.07¾
5	0.08½	0.08½	0.07¾	0.08½
6	0.08	0.08½	0.07	0.08
7	0.08½	0.08½	0.06¾	0.06¾
8	0.11	0.15	0.10½	0.12
9	0.13	0.13	0.11½	0.12
12	0.10	0.10	0.07¼	0.07¾
13	0.08	0.09	0.08	0.08½
14	0.08½	0.08½	0.08	0.08
15	0.06	0.06	0.05	0.05½
16	0.05	0.05¼	0.05	0.05
19	0.05	0.05	0.04	0.04 0.04½
20	0.04¼	0.04¼	0.04	0.04
21	0.04	0.04¼	0.04	0.04
22	0.04	0.04	0.03⅝	0.03¾
23	0.03¾	0.04	0.03½	0.03¾ 0.03½
26	HOLIDAY			
27	0.03½	0.03½	0.03⅛	0.03¼A
28	0.03	0.03	0.02⅝L	0.02⅝
29	0.02⅞	0.02⅞	0.02¾	0.02¾
30				0.02¼N

86Aug Strike 6.00

May	Open	High	Low	Close
1	0.15	0.15 H	0.08½	0.08½A
2	0.07	0.07¼	0.05½	0.05½A
5	0.05¾	0.05¾	0.05	0.05½
6	0.05½	0.05½	0.04¼	0.04⅞B
7	0.04⅞	0.04⅞	0.04	0.04
8	0.07	0.09½	0.07	0.08
9	0.08¼	0.09	0.06¾	0.07
12	0.06½	0.06½	0.04½	0.05
13	0.06¼	0.06¼	0.05¾	0.05¾
14	0.05¼	0.05¼	0.05¼	0.05¼
15	0.05¼	0.05¼	0.04	0.04
16	0.03½	0.03½	0.03	0.03½
19	0.03	0.03	0.03	0.03
20	0.03	0.03	0.02¾	0.03
21	0.03	0.03	0.02¾	0.03
22	0.02½	0.02¾	0.02½	0.02½
23	0.02½	0.02¾	0.02½	0.02½
26	HOLIDAY			
27				0.02⅛N
28	0.02	0.02	0.01¾	0.01¾A
29	0.01¾	0.01¾	0.01½	0.01½
30	0.01	0.01⅛	0.01 L	0.01

86Aug Strike 6.25

May	Open	High	Low	Close
1	0.10 0.07¾	0.10 H	0.07	0.07
2	0.04	0.04	0.03½	0.03½
5	0.04	0.04	0.03½	0.04
6				0.03½N
7				0.02¾N
8	0.05½	0.07	0.05⅛	0.06¼A
9	0.07	0.07	0.05½	0.05½
12	0.04½	0.04½	0.04	0.04 A
13	0.04	0.04	0.04	0.04
14	0.04	0.04	0.03½	0.03½A
15	0.03½	0.03½	0.02¼	0.02¼
16				0.02 N
19				0.01⅞N
20				0.01⅞N
21	0.01⅝	0.01⅞	0.01⅝	0.01¾A
22	0.01⅜	0.01¾	0.01⅜	0.01⅝
23				0.01½N
26	HOLIDAY			
27	0.01¾	0.01¾	0.01½	0.01½A
28				0.01⅛N
29	0.01¼	0.01¼	0.01⅛	0.01⅛A
30	0.01	0.01	0.00¾L	0.00¾A

86Aug Strike 6.50

May	Open	High	Low	Close
1	0.05½	0.05½H	0.03½	0.03½A
2	0.02¾	0.02¾	0.02¾	0.02¾
5	0.02½	0.02½	0.02½	0.02½
6	0.02½	0.02½	0.02½	0.02½
7				0.02⅛N
8	0.04½	0.04¾	0.04½	0.04½A
9	0.04½	0.05	0.03¾	0.03¾
12				0.02½N
13				0.02½N
14	0.02¾	0.02¾	0.02	0.02
15	0.02	0.02	0.01¼L	0.01¼A
16	0.01½	0.01½	0.01¼	0.01¼A
19				0.01⅛N
20				0.01 N
21				0.00⅞N
22				0.00⅞N
23				0.00⅞N
26	HOLIDAY			
27				0.00¾N
28				0.00½N
29				0.00½N
30				0.00⅜N

86Aug Strike 6.75

May	Open	High	Low	Close
1				0.02 N
2	0.02	0.02	0.02 L	0.02
5				0.01⅞N
6				0.01⅞N
7				0.01⅝N
8				0.02¾N
9	0.04	0.04 H	0.03	0.03 A
12				0.02 N
13				0.02 N
14				0.01½N
15				0.00⅞N
16				0.00¾N
19				0.00¾N
20				0.00⅝N
21				0.00⅝N
22				0.00⅝N
23				0.00½N
26	HOLIDAY			
27				0.00⅜N
28				0.00⅜N
29				0.00⅜N
30				0.00¼N

86Aug Strike 7.00

May	Open	High	Low	Close
1				0.01¼N
2				0.01¼N
5				0.01⅛N
6				0.01¼N
7				0.01 N
8				0.01⅞N
9				0.01¾N
12				0.01¼N
13				0.01¼N
14	0.01¼	0.01¼H	0.01¼	0.01¼
15				0.00⅝N
16				0.00½N
19				0.00½N
20				0.00½N
21				0.00⅜N
22				0.00⅜N
23				0.00⅜N
26	HOLIDAY			
27				0.00¼N
28	0.00¼	0.00¼	0.00¼L	0.00¼
29				0.00¼N
30				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Aug

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1		4	16	122	78	17	1L			238
2		2L	8	104	174	3	1	127H		419
5			44	64	45	10				163
6		6	25	45	28		2			106
7		17	11	67	27					122
8	5H	3	65	70	114	90H	8			355
9		162	403H	24	223	9	87H	1L		909H
12			13	72	52	3				140
13		8	31	30	29	9				107
14			102	195H	106	2	5			410
15		22	32	54	7L	11	17		6L	149
16		7	14	56	107		6			190
19	3	50	5L	66	35					159
20	1L	31	38	61	309H					440
21	5	113	58	41	33	11				261
22	1	39	7	18	189	11				265
23		2	53	23	27					105
26	HOLIDAY									
27	1	261H	48	46		1L				357
28		33	35	182	15				7H	272
29		5	7	1L	34	1				48L
30		51	41		8	10				110
TOTAL	16	816	1,056	1,341	1,640	188	127	128	13	5,325

Call open contracts Reported in contracts—Future 86Aug

May	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1	43H	272	644L	653L	942	125L	153L	9L	6L	2,847L
2	43	272	646	654	954	125	154	136	6	2,990
5	43	272	671	703	962	128	154	136	6	3,075
6	43	267L	673	714	933	128	156	136	6	3,056
7	43	278	679	706	952	128	156	136	6	3,084
8	38	276	719	721	965	178	163	136	6	3,202
9	38	426	981	729	983H	183	184	137H	6	3,667
12	38	426	982	774	976	185	194	137	6	3,718
13	38	428	988	754	979	185	194	137	6	3,709
14	38	428	1,016	804	977	187	196	137	6	3,789
15	38	440	1,031	799	880	191	206	137	12	3,734
16	38	442	1,042	777	933	191	212H	137	12	3,784
19	41	444	1,046	827	923	191	210	137	12	3,831
20	40	465	1,056	876	842L	191	210	137	12	3,829
21	38	525	1,057	901	848	186	210	137	12	3,914
22	37	523	1,061	905	859	192	210	137	12	3,936
23	37	521	1,100	911	867	192	200	137	12	3,977
26	HOLIDAY									
27	37	647	1,104	939	867	192	200	137	12	4,135
28	34L	652	1,114	1,036H	870	192	200	137	19H	4,254
29	34	653	1,111	1,035	898	192	200	137	19	4,279
30	34	686H	1,117H	1,035	901	202H	200	137	19	4,331H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

May	Open	High	Low	Close
1				0.55 N
2				0.49 N
5				0.53½N
6				0.55 N
7	0.51½	0.51½H	0.51½L	0.51½
8				0.63 N
9				0.63 N
12				0.55½N
13				0.60 N
14				0.57½N
15				0.48 N
16				0.46½N
19				0.46 N
20				0.45¼N
21				0.42½N
22				0.42 N
23				0.43 N
26	HOLIDAY			
27				0.42½N
28				0.41 N
29				0.41 N
30				0.37½N

86Sep Strike 5.00

May	Open	High	Low	Close
1	0.45	0.45 H	0.40	0.40 A
2	0.33	0.33	0.33	0.33
5				0.37 N
6				0.38 N
7				0.35 N
8				0.45½N
9	0.45	0.45	0.45	0.45
12	0.38	0.39½	0.38	0.38 A
13				0.42 N
14				0.39½N
15				0.32 N
16				0.30 N
19	0.27	0.28	0.27	0.28 B
20				0.28 N
21				0.26 N
22	0.25	0.25	0.25	0.25
23				0.26 N
26	HOLIDAY			
27	0.26	0.26	0.25½	0.25½A
28	0.25½	0.25½	0.24½	0.24½A
29				0.24½N
30	0.23	0.23	0.22 L	0.22 A

86Sep Strike 5.25

May	Open	High	Low	Close
1	0.36	0.36 H	0.28	0.28
2	0.25	0.25	0.21½	0.23
5	0.23½	0.24	0.23½	0.24 B
6	0.23	0.24½	0.23	0.24½
7				0.22½N
8	0.30	0.36	0.30	0.34 A
9	0.34	0.34	0.33	0.33 A
12				0.26 N
13	0.26	0.29	0.26	0.29
14	0.28½	0.29	0.27	0.27 A
15	0.25	0.25	0.21	0.21¼A
16	0.19	0.19½	0.17	0.18
19	0.19	0.19	0.16½	0.18
20	0.18	0.19	0.16½	0.16¾B
21	0.17	0.17	0.15	0.15
22	0.15½	0.15½	0.13½	0.14 B
23	0.14	0.16	0.14	0.15½A
26	HOLIDAY			
27	0.14	0.14½	0.14	0.14½
28	0.14½	0.14½	0.13½	0.13½
29	0.13½	0.13½	0.12½	0.12½
30	0.12	0.12½	0.11½L	0.11½A

86Sep Strike 5.50

May	Open	High	Low	Close
1	0.31 0.30	0.32 H	0.23	0.23
2	0.19	0.19	0.15½	0.17
5	0.17½	0.17½	0.17½	0.17½
6	0.17½	0.18½	0.16½	0.18½B
7	0.18½	0.18½	0.16¾	0.16¾
8	0.27	0.28	0.24½	0.24½A
9	0.24½	0.24½	0.20	0.21¾B
12	0.17½	0.18	0.17	0.17½B
13	0.19	0.19¼	0.19	0.19¼
14				0.18 N
15	0.16	0.16	0.14	0.14
16	0.14	0.14	0.12	0.12½B
19	0.11¾	0.11¾	0.11¾	0.11¾
20	0.12	0.12	0.11	0.11
21	0.11	0.11¼	0.09½	0.09½
22	0.09	0.09	0.09	0.09
23	0.09½	0.09½	0.09½	0.09½
26	HOLIDAY			
27				0.09 N
28	0.08¼	0.08¼	0.07½	0.08
29	0.08	0.08	0.08	0.08
30	0.08	0.08	0.07¼L	0.07¼A

86Sep Strike 5.75

May	Open	High	Low	Close
1	0.24	0.24 H	0.17	0.17 A
2	0.16	0.16	0.12	0.12
5	0.12¾	0.12¾	0.11½	0.12¾
6	0.13	0.13½	0.12¼	0.13½
7	0.13	0.13	0.12	0.12
8	0.14	0.23	0.14	0.19 A
9	0.19	0.19	0.15	0.16
12	0.14	0.14	0.11¾	0.12
13	0.14	0.14	0.14	0.14
14	0.13¾	0.13¾	0.12	0.12
15	0.10½	0.10½	0.09¼	0.09¼A
16	0.08	0.09	0.08	0.08 A
19	0.08	0.08	0.08	0.08
20	0.08	0.08½	0.07½	0.07½
21	0.07½	0.07½	0.07	0.07
22				0.06½N
23	0.07	0.07	0.06¾	0.06¾
26	HOLIDAY			
27	0.06	0.06½	0.05½	0.06½
28	0.06½	0.06½	0.06	0.06 A
29	0.05	0.05¼	0.05	0.05¼
30	0.05	0.05	0.04½L	0.04½

86Sep Strike 6.00

May	Open	High	Low	Close
1	0.16	0.16	0.12	0.12
2	0.11½	0.11½	0.09½	0.09½
5	0.09½	0.09½	0.09	0.09½
6	0.09	0.09½	0.09	0.09½B
7	0.09½	0.09½	0.09	0.09
8	0.17	0.17 H	0.13	0.14 A
9	0.14	0.14½	0.12	0.12 A
12	0.10½	0.10½	0.09	0.09
13	0.10	0.10¼	0.10	0.10¼
14	0.10	0.10	0.09	0.09
15	0.09	0.09	0.07½	0.07½A
16	0.07	0.07	0.06½	0.06½
19	0.05⅝	0.05¾	0.05½	0.05¾
20	0.05½	0.05½	0.04¾	0.05 B
21	0.05	0.05¼	0.05	0.05
22	0.04½	0.04½	0.04¼	0.04½
23	0.04¾	0.04¾	0.04¾	0.04¾
26	HOLIDAY			
27	0.03¾ 0.04	0.04¼	0.03¾	0.04¼
28	0.04	0.04	0.04	0.04
29	0.03½	0.03½	0.03½	0.03½
30	0.02½ 0.03	0.03	0.02½L	0.02¾

86Sep Strike 6.25

May	Open	High	Low	Close
1	0.10	0.10	0.10	0.10
2	0.07	0.07	0.06½	0.06½
5	0.06	0.06¼	0.06	0.06¼B
6	0.07	0.07	0.06¼	0.06½B
7	0.06¾	0.07	0.06½	0.06½A
8	0.12	0.12 H	0.11	0.11 A
9	0.11	0.11	0.08½	0.08½
12	0.07½	0.07½	0.07	0.07 A
13	0.07¾	0.07¾	0.07¾	0.07¾
14	0.07¾	0.07¾	0.07	0.07
15	0.06¼	0.06¼	0.05	0.05½A
16	0.05	0.05	0.05	0.05
19	0.04¼	0.04¼	0.04⅛	0.04⅛
20	0.04	0.04¼	0.04	0.04 A
21	0.04	0.04	0.04	0.04
22	0.03½	0.03½	0.03½	0.03½
23	0.03½	0.04	0.03½	0.03¾A
26	HOLIDAY			
27				0.03¼N
28	0.03	0.03	0.03	0.03
29	0.02¾	0.03	0.02¼	0.02¼
30	0.02 0.02¼	0.02¼	0.01¾L	0.01¾

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

May	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		4H	32	57H	90	28	30	241H
2		2	23	31	31	40	3	130
5			1L	5	9	4	3	22L
6			82	23	13	18	6	142
7	1H		51	20	51	15	5	143
8			7	18	5	30	24	84
9		1L	12	29	46	116H	20	224
12		2		7	125H	31	3	168
13			6	13	1L	19	13	52
14			6		15	4	2L	27
15			7	4	7	3	20	41
16			46	7	4	3	2	62
19		1	8	8	12	78	60H	167
20			53	2L	11	16	42	124
21			55	6	4	15	2	82
22		1	112H	4		18	7	142
23			6	4	14	3	6	33
26	HOLIDAY							
27			6	2	7	21		36
28		4	5	52	6	2L	8	77
29		1	5	13	21	14	46	100
30		1	4	4	23	20	46	98
TOTAL	1	17	527	309	495	498	348	2,195

Call open contracts Reported in contracts—Future 86Sep

May	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	14H	16L	157L	632L	423	465L	154	1,861L
2	14	18	175	648	411	494	151	1,911
5	14	18	176	647	415	496	148L	1,914
6	14	18	236	663	417	514	154	2,016
7	13L	18	269	672	371	519	159	2,021
8	13	18	269	681	373	525	183	2,062
9	13	19	275	709	348L	630	174	2,168
12	13	17	275	708	381	631	193	2,218
13	13	17	278	708	380	647	196	2,239
14	13	17	278	708	382	647	198	2,243
15	13	17	279	709	383	646	215	2,262
16	13	17	304	710	384	646	217	2,291
19	13	18	303	717	396	676	217	2,340
20	13	18	260	717	397	682	231	2,318
21	13	18	258	719	400	688H	233	2,329
22	13	19	315	721	400	685	229	2,382
23	13	19	314	725	398	687	218	2,374
26	HOLIDAY							
27	13	19	314	727	400	683	218	2,374
28	13	23	317	766	402	683	226	2,430
29	13	24	319H	777H	419	683	229	2,464
30	13	25H	317	759	436H	683	259H	2,492H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.25

May	Open		High	Low	Close	
1					0.99 N	
2					0.93½N	
5					0.98½N	
6					1.01¾N	
7					0.98¼N	
8					1.12 N	
9					1.13¾N	
12					1.02¾N	
13					1.07 N	
14					1.05 N	
15					0.95½N	
16					0.93¼N	
19					0.93 N	
20					0.91 N	
21					0.87¾N	
22					0.87½N	
23					0.89¾N	
26	HOLIDAY					
27					0.87¾N	
28					0.85½N	
29					0.86¼N	
30					0.81¾N	

86Nov Strike 4.75

May	Open		High	Low	Close	
1					0.54 N	
2					0.49¾N	
5					0.53 N	
6					0.56 N	
7					0.53¼N	
8					0.65 N	
9					0.65½N	
12					0.57 N	
13					0.61¼N	
14					0.59¼N	
15	0.58		0.58 H	0.51½	0.51½A	
16					0.49¼N	
19	0.45½		0.48	0.45½	0.48	
20	0.48		0.48	0.46	0.47 B	
21	0.45½		0.45½	0.44½	0.44½	
22	0.42		0.43	0.42	0.43 B	
23					0.45½N	
26	HOLIDAY					
27					0.43½N	
28					0.42 N	
29	0.41½		0.41½	0.41½	0.41½	
30	0.40		0.40½	0.39 L	0.39 A	

86Nov Strike 5.00

May	Open		High	Low	Close	
1	0.46		0.45	0.37	0.37	
2	0.36		0.36	0.34	0.35	
5	0.34½		0.38	0.34½	0.38 A	
6	0.36		0.40¾	0.36	0.40¾	
7	0.39		0.39½	0.37½	0.38 A	
8	0.49		0.56 H	0.49	0.49 A	
9	0.49		0.49½	0.48½	0.48½A	
12	0.37		0.39	0.37	0.39 B	
13	0.43		0.44	0.43	0.44 A	
14	0.44		0.44	0.42	0.42 A	
15	0.41		0.41	0.54	0.34½A	
16	0.32		0.32	0.31	0.31	
19	0.28		0.32	0.28	0.30¾	
20	0.30¾		0.31	0.28½	0.30 B	
21	0.30½		0.30½	0.26½	0.26½	
22	0.27½	0.28	0.28	0.26⅛	0.26½B	
23	0.26½		0.29¼	0.26½	0.28¾A	
26	HOLIDAY					
27	0.27½		0.28½	0.27½	0.27½A	
28	0.27½		0.27½	0.26	0.26	
29	0.25		0.26¼	0.25	0.26	
30	0.25		0.25½	0.23 L	0.23	

86Nov Strike 5.25

May	Open		High	Low	Close	
1	0.42	0.36	0.43	0.28½	0.28½	
2	0.28		0.28	0.23½	0.24	
5	0.25		0.26½	0.24½	0.26½B	
6	0.26		0.30	0.25	0.28½	
7	0.29		0.29½	0.27	0.27	
8	0.38		0.45 H	0.36	0.37	0.36
9	0.38		0.40	0.34	0.35	
12	0.32½		0.32½	0.27	0.29	
13	0.33		0.34	0.31½	0.31½B	
14	0.31¼	0.31½	0.32	0.30	0.30	
15	0.29		0.29½	0.23	0.23	
16	0.22½	0.22	0.22½	0.20	0.20	
19	0.20	0.19½	0.21	0.18½	0.20¼	
20	0.20½		0.21	0.19	0.19¾	
21	0.20		0.20	0.17	0.17	
22	0.17¼		0.18¼	0.16¾	0.17½	
23	0.18	0.17½	0.19½	0.17½	0.18½	
26	HOLIDAY					
27	0.18		0.19	0.17½	0.17½	
28	0.18		0.18¼	0.16½	0.16½	
29	0.16½	0.16	0.16¾	0.15½	0.16½	
30	0.16		0.16½	0.15 L	0.15	

86Nov Strike 5.50

May	Open		High	Low	Close	
1	0.30		0.33	0.21	0.23½	
2	0.22		0.22½	0.17	0.18½	
5	0.19		0.20	0.18	0.20	
6	0.19½		0.22½	0.18½	0.22	
7	0.22	0.21	0.22	0.20	0.20¼	
8	0.23		0.35 H	0.23	0.29½	
9	0.31	0.30	0.31⅞	0.27½	0.28	
12	0.26	0.25	0.26	0.20	0.24	
13	0.22	0.25	0.26½	0.22	0.25	
14	0.24		0.25¼	0.23	0.23½B	
15	0.23		0.23½	0.16	0.17	
16	0.16		0.17	0.15	0.15½	
19	0.15		0.15½	0.13	0.15½	
20	0.15½		0.15¾	0.13	0.15	
21	0.15		0.15	0.12½	0.12½	0.13
22	0.13¼	0.12½	0.13¼	0.12	0.12½	
23	0.12¼	0.12	0.13½	0.12	0.12¾	0.13
26	HOLIDAY					
27	0.12½		0.12¾	0.11¾	0.12	
28	0.12	0.12¼	0.12½	0.11½	0.11¾	
29	0.11½		0.11¾	0.10½	0.11½	
30	0.11½		0.11½	0.10 L	0.10	

86Nov Strike 5.75

May	Open		High	Low	Close	
1	0.28½	0.26	0.29 H	0.18	0.20	
2	0.17½		0.17½	0.12	0.14	
5	0.14¼		0.15½	0.14	0.15½A	
6	0.15¼		0.16¾	0.14¾	0.16¾	
7	0.16½		0.16¾	0.15¼	0.16¼	
8	0.18	0.18½	0.28	0.18	0.23½A	
9	0.23½		0.25	0.20½	0.21¾	
12	0.20		0.20	0.16½	0.18	
13	0.20		0.20	0.18¾	0.19½A	
14	0.19½		0.19½	0.18	0.18	
15	0.17¼		0.17¾	0.13¼	0.13¼	
16	0.12		0.12½	0.11	0.11½	
19	0.10½		0.11¼	0.10	0.11	0.11¼
20	0.11		0.11	0.10	0.10½B	
21	0.10½		0.10½	0.09	0.09	
22	0.09		0.09¼	0.09	0.09	
23	0.09½		0.09½	0.08½	0.09¼	
26	HOLIDAY					
27	0.09		0.09¼	0.08½	0.08¾	
28	0.08¾		0.08¾	0.08	0.08¼	
29	0.08	0.08¼	0.08¼	0.07½	0.08	
30	0.07½		0.08	0.07¼L	0.07¼	

86Nov Strike 6.00

May	Open		High	Low	Close	
1	0.23	0.20	0.24 H	0.14½	0.15½	0.15
2	0.13½		0.14	0.10	0.11	
5	0.12		0.12½	0.11	0.12¼	
6	0.11¾		0.13½	0.11¼	0.13¼	0.13
7	0.13½	0.13	0.13½	0.12½	0.12½	0.12¾
8	0.15		0.22½	0.15	0.18	
9	0.19½		0.21	0.16½	0.17	0.17½
12	0.15		0.16	0.12⅞	0.14½	
13	0.14½		0.16¼	0.14½	0.15¼	
14	0.15		0.15¾	0.14	0.14½	
15	0.14		0.14	0.09½	0.10	0.10½
16	0.10		0.10	0.09	0.09	
19	0.08		0.08¾	0.08	0.08¾	
20	0.08½	0.08¾	0.08¾	0.07½	0.08	
21	0.08		0.08	0.07	0.07	
22	0.07¼		0.07¼	0.06¾	0.07	
23	0.07		0.07½	0.06¾	0.07	
26	HOLIDAY					
27	0.06¼	0.06½	0.07¼	0.06¼	0.06½	
28	0.06¾		0.06¾	0.06	0.06¼	0.06⅜
29	0.06		0.06¼	0.05¾	0.06⅛	
30	0.05⅞		0.06	0.05½L	0.05½	

86Nov Strike 6.25

May	Open		High	Low	Close	
1	0.16		0.17	0.11	0.12	
2	0.11½	0.10½	0.11½	0.08	0.08½	0.08¼
5	0.09		0.09½	0.08½	0.09½	
6	0.09½	0.09¾	0.10½	0.09	0.10¼	
7	0.11	0.10¼	0.11	0.09¾	0.10	
8	0.15	0.17	0.19 H	0.13½	0.14	
9	0.14½		0.16	0.13¼	0.13½	0.13¾
12	0.12	0.12½	0.12½	0.10	0.11¼	
13	0.12		0.12½	0.11½	0.12	
14	0.12		0.13	0.11½	0.11½	
15	0.11¼		0.11½	0.07½	0.07¾	0.08
16	0.07⅛		0.08	0.07	0.07	
19	0.07		0.07	0.06	0.07	
20	0.07		0.07¼	0.05¼	0.06¼	
21	0.06		0.06	0.05⅜	0.05⅜	
22	0.05¾		0.05¾	0.05¼	0.05⅝	0.05½
23	0.05½		0.05¾	0.05¼	0.05½	
26	HOLIDAY					
27	0.05½		0.05¾	0.05⅛	0.05⅛	
28	0.05⅛		0.05⅜	0.04⅞	0.04⅞	0.05
29	0.05		0.05	0.04½	0.04¾	
30	0.04¾		0.04⅞	0.04¼L	0.04¼A	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

May	4.25	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			21	175	329	679**H**	911**H**	582	2,697**H**
2			9	311	266	325	445	514	1,870
5			15	25	154	161	153	127	635
6			4	225	204	18**L**	185	124	760
7			9	18	232	99	108	71	537**L**
8			45	201	406	439	481	724**H**	2,296
9			12	97	153	128	519	188	1,097
12			1**L**	109	191	97	282	293	973
13			1	119	295	86	175	214	890
14			14	11**L**	179	196	131	229	760
15		10	7	340**H**	626	96	433	398	1,910
16			4	296	252	254	207	257	1,270
19		15	54	108	592	69	74	551	1,463
20		26**H**	154**H**	259	239	178	198	299	1,353
21		6	51	307	234	83	52**L**	60	798
22		8	24	140	273	180	231	205	1,061
23			91	249	122	160	123	61	806
26	**HOLIDAY**								
27			56	217	385	84	214	50**L**	1,006
28			49	163	100**L**	104	144	166	726
29		2**L**	10	101	248	108	138	89	696
30		2	55	119	678**H**	104	97	117	1,172
TOTAL		69	686	3,590	6,158	3,648	5,301	5,319	24,771

Call open contracts Reported in contracts—Future 86Nov

May	4.25	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		151**L**	693	1,966**L**	3,625	2,592	3,948**L**	3,880**L**	16,855**L**
2		151	695	2,015	3,608	2,636	3,976	4,029	17,110
5		151	691	2,017	3,599	2,694	4,038	4,051	17,241
6		151	695	2,144	3,587	2,618	4,049	4,121	17,365
7		151	697	2,174	3,690	2,669	4,107	4,149	17,637
8		151	660	2,261	3,726	2,543**L**	4,243	4,400	17,984
9		151	660	2,233	3,717	2,573	4,375	4,427	18,136
12		151	659**L**	2,242	3,738	2,605	4,419	4,330	18,144
13		151	660	2,337	3,543**L**	2,608	4,487	4,340	18,126
14		151	661	2,344	3,662	2,716	4,557	4,392	18,483
15		151	663	2,505	3,935	2,770	4,697	4,339	19,060
16		151	663	2,638	3,938	2,834	4,741	4,468	19,433
19		156	662	2,691	4,023	2,841	4,745	4,886	20,004
20		173**H**	690	2,604	4,052	2,842	4,755	4,960	20,076
21		171	695	2,647	4,158	2,916	4,765	4,941	20,293
22		171	696	2,721	4,024	3,076	4,990	4,905	20,583
23		171	766	2,826	4,018	3,093	4,986	4,922	20,782
26	**HOLIDAY**								
27		167	816	2,908	4,294	3,156	5,002	4,935	21,278
28		167	824	2,936	4,314	3,176	5,087	4,955	21,459
29		167	828	2,932	4,375	3,217	5,086	5,008	21,613
30		167	856**H**	2,981**H**	4,496**H**	3,255**H**	5,090**H**	5,064**H**	21,909**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.00

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8				
9				
12				
13				
14				
15				
16	0.43	0.43 H	0.43	0.43
19				0.42 N
20				0.41 N
21	0.40	0.40	0.39 L	0.39 A
22				0.38 N
23				0.38½N
26	HOLIDAY			
27				0.36½N
28				0.35½N
29				0.35½N
30				0.33 N

87Jan Strike 5.25

May	Open	High	Low	Close
1				0.41 N
2	0.35	0.35	0.34½	0.34½
5	0.32	0.33	0.32	0.33 B
6	0.35	0.35	0.35	0.35
7				0.34 N
8				0.46 N
9				0.46 N
12				0.38 N
13				0.40 N
14	0.39	0.39 H	0.39	0.39
15				0.32 N
16				0.31 N
19				0.30½N
20				0.29½N
21				0.28 N
22				0.27 N
23	0.26	0.26	0.26 L	0.26
26	HOLIDAY			
27				0.25 N
28				0.24¾N
29				0.24¾N
30				0.22½N

87Jan Strike 5.50

May	Open	High	Low	Close
1	0.33½	0.33½	0.32	0.32 A
2				0.27 N
5				0.27 N
6				0.28 N
7				0.26 N
8	0.35½	0.38 H	0.35½	0.36 A
9	0.36½	0.36½	0.36½	0.36½
12				0.29 N
13				0.31 N
14				0.30 N
15				0.24 N
16	0.23	0.23	0.23	0.23
19				0.22½N
20				0.22 N
21				0.20½N
22	0.19	0.19	0.19	0.19
23	0.20	0.20	0.20	0.20
26	HOLIDAY			
27				0.18½N
28				0.18¼N
29	0.17	0.17	0.17 L	0.17
30				0.16 N

87Jan Strike 5.75

May	Open	High	Low	Close
1	0.31	0.31 H	0.28¼	0.28¼A
2				0.21 N
5	0.22	0.22	0.22	0.22
6				0.22 N
7				0.20½N
8				0.29 N
9				0.28½N
12				0.23 N
13				0.24 N
14				0.23½N
15				0.19 N
16				0.18 N
19				0.17½N
20				0.17 N
21				0.15½N
22				0.15 N
23	0.14	0.14	0.14 L	0.14
26	HOLIDAY			
27				0.13¾N
28				0.13½N
29				0.13 N
30				0.12 N

87Jan Strike 6.25

May	Open	High	Low	Close
1				0.16 N
2				0.13½N
5				0.14 N
6	0.13	0.14 H	0.13 L	0.14
7				0.14 N
8				0.19½N
9				0.19 N
12				0.15 N
13				0.16 N
14				0.15½N
15				0.12 N
16				0.11¼N
19				0.11 N
20				0.10½N
21				0.09½N
22				0.09 N
23				0.09 N
26	HOLIDAY			
27				0.08½N
28				0.08¼N
29				0.08¼N
30				0.07¼N

87Jan Strike 6.50

May	Open	High	Low	Close
1				0.13½N
2				0.11 N
5				0.11½N
6				0.11½N
7				0.11½N
8				0.16 N
9				0.15½N
12				0.12½N
13				0.13 N
14				0.13 N
15				0.10 N
16				0.09¼N
19				0.09 N
20				0.08½N
21				0.08 N
22				0.07½N
23				0.07½N
26	HOLIDAY			
27				0.07 N
28				0.06¾N
29				0.06¾N
30				0.06 N

Call volume of sales Reported in contracts—Future 87Jan

May	5.00	5.25	5.50	5.75	6.25	6.50	TOTAL
1			2	2H			4
2		6					6
5		12H		1L			13
6		1L			12H		13
7							
8			1L				1L
9			1				1
12							
13							
14							
15		1					1
16	4H		2				6
19							
20							
21	2L						2
22			25H				25H
23			1				1
26	HOLIDAY						
27		1		1			2
28							
29			2				2
30							
TOTAL	6	21	34	4	12		77

Call open contracts Reported in contracts—Future 87Jan

May	5.00	5.25	5.50	5.75	6.25	6.50	TOTAL
1		35L	7L	8H	4L	12H	66L
2		41	7	8	4	12	72
5		53	7	8	4	12	84
6		54	7	8	15H	12	96
7		54	7	8	15	12	96
8		54	7	8	15	12	96
9		54	8	8	15	12	97
12		54	8	8	15	12	97
13		54	8	8	15	12	97
14		54	8	8	15	12	97
15		55	8	8	15	12	98
16	4L	55	10	8	15	12	104
19	4	55	10	8	15	12	104
20	4	55	10	8	15	12	104
21	6H	55	10	8	15	12	106
22	6	55	35	8	15	12	131
23	6	55	36	8	15	12	132
26	HOLIDAY						
27	6	56H	36	8	15	12	133
28	6	56	36	8	15	12	133
29	6	56	37H	8	15	12	134H
30	6	56	37	8	15	12	134

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 5.50				87Mar Strike 5.75				87Mar Strike 6.00			
May	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.42	0.42	0.39 **L**	0.39 **A**	0.33	0.33	0.31	0.31 **A**				
2				0.32 **N**	0.25	0.25	0.25	0.25				
5				0.33½**N**	0.24½	0.25½	0.24½	0.25½**B**	0.17¾	0.19	0.17¾**L**	0.19 **B**
6				0.35 **N**				0.27 **N**				0.21 **N**
7				0.33½**N**				0.26 **N**				0.21 **N**
8	0.44	0.49 **H**	0.44	0.44 **A**	0.33	0.39 **H**	0.33	0.36 **A**	0.27	0.31 **H**	0.27	0.30½**A**
9				0.43 **N**				0.35 **N**	0.30	0.30	0.29½	0.29½**A**
12				0.35½**N**				0.28 **N**				0.23 **N**
13				0.37½**N**				0.29¾**N**				0.24 **N**
14				0.36½**N**				0.29 **N**				0.22½**N**
15				0.31½**N**				0.25 **N**	0.20	0.20	0.20	0.20
16				0.30½**N**				0.24¼**N**				0.19½**N**
19				0.30 **N**	0.21½	0.22	0.21½**L**	0.22 **B**				0.19 **N**
20				0.29 **N**				0.22½**N**				0.18 **N**
21				0.27 **N**				0.21 **N**				0.16½**N**
22				0.26½**N**				0.20½**N**				0.16 **N**
23				0.26½**N**				0.20½**N**				0.16 **N**
26	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
27				0.25 **N**				0.19 **N**				0.15 **N**
28				0.25 **N**				0.19 **N**				0.15 **N**
29				0.24 **N**				0.17¾**N**				0.14½**N**
30				0.22½**N**				0.16½**N**				0.12¾**N**

Call volume of sales Reported in contracts—Future 87Mar

May	5.50	5.75	6.00	TOTAL
1		1**L**		1**L**
2		1		1
5		1	1**L**	2
6				
7				
8	19**H**	7**H**	1	27**H**
9			2**H**	2
12				
13				
14				
15			2	2
16				
19		1		1
20				
21				
22				
23				
26	**HOLIDAY**			
27				
28				
29				
30				
TOTAL	19	11	6	36

Call open contracts Reported in contracts—Future 87Mar

May	5.50	5.75	6.00	TOTAL
1	63**H**	3**L**		66**L**
2	63	4		67
5	63	5	1**L**	69
6	63	5	1	69
7	63	5	1	69
8	61	12	2	75**H**
9	57**L**	12	4**H**	73
12	57	12	4	73
13	57	12	4	73
14	57	12	4	73
15	57	12	2	71
16	57	12	2	71
19	57	13**H**	2	72
20	57	13	2	72
21	57	13	2	72
22	57	13	2	72
23	57	13	2	72
26	**HOLIDAY**			
27	57	13	2	72
28	57	13	2	72
29	57	13	2	72
30	57	13	2	72

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 5.25

May	Open	High	Low	Close
1				
2				
5				
6	0.49	0.49 H	0.48 L	0.48
7				0.48 N
8				0.58 N
9				0.56½N
12				0.48½N
13				0.52 N
14				0.51 N
15				0.45 N
16				0.44½N
19				0.45 N
20				0.44 N
21				0.42 N
22				0.41 N
23				0.41 N
26	HOLIDAY			
27				0.39½N
28				0.39½N
29				0.39 N
30				0.37 N

Call volume of sales Reported in contracts—Future 87May

May	5.25	TOTAL
1		
2		
5		
6	2H	2H
7		
8		
9		
12		
13		
14		
15		
16		
19		
20		
21		
22		
23		
26	HOLIDAY	
27		
28		
29		
30		
TOTAL	2	2

Call open contracts Reported in contracts—Future 87May

May	5.25	TOTAL
1		
2		
5		
6		
7		
8		
9		
12		
13		
14		
15		
16		
19		
20		
21		
22		
23		
26	HOLIDAY	
27		
28		
29		
30		

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 4.75

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10						
11						
12	0.57		0.57 H	0.57 L	0.57	
13					0.53½B	0.54½A
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 5.00

Jun	Open		High	Low	Close	
2	0.24½		0.26	0.24 L	0.25¾B	
3					0.27½N	
4	0.26¾		0.29½	0.26¾	0.29 A	
5	0.30		0.31¾	0.30	0.31¾B	
6	0.33½		0.33¾H	0.33¼	0.33¾B	
9	0.32		0.32	0.30¼	0.30¼A	
10	0.32		0.32½	0.32	0.32½	
11	0.33		0.33	0.32	0.33 B	
12	0.32		0.32	0.32	0.32	
13	0.31		0.31	0.28½	0.28½	0.29
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 5.25

Jun	Open		High	Low	Close	
2	0.05½		0.06	0.04	0.05	
3	0.06½		0.06½	0.04¾	0.05	
4	0.05¼		0.06	0.04¾	0.05½	
5	0.05¾		0.08	0.05¾	0.07¾	0.07¼
6	0.09	0.08½	0.09½H	0.08½	0.09½	
9	0.09	0.08½	0.09	0.06¼	0.06¾A	
10	0.06½		0.08½	0.06½	0.08½	
11	0.08½		0.08½	0.06¾	0.08	
12	0.07¼		0.07½	0.06½	0.07	
13	0.06½	0.05¾	0.06¾	0.03 L	0.04	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 5.50

Jun	Open		High	Low	Close	
2	0.01		0.01⅛	0.00⅞	0.01	
3	0.01⅛		0.01¼H	0.00¾	0.00¾	
4	0.00¾		0.00⅞	0.00⅝	0.00¾	
5	0.00¾		0.01	0.00¾	0.01	
6	0.01		0.01	0.00¾	0.00⅞	0.01
9	0.00⅝		0.00⅝	0.00⅝	0.00½	
10	0.00½		0.00¾	0.00¼	0.00½	
11	0.00½		0.00½	0.00¼	0.00¼	
12	0.00⅛		0.00⅛	0.00⅛L	0.00⅛	
13	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 5.75

Jun	Open		High	Low	Close	
2	0.00¼		0.00¼H	0.00¼	0.00¼	
3	0.00⅛		0.00⅛	0.00⅛L	0.00⅛	
4	0.00¼		0.00¼	0.00⅛	0.00⅛	
5	0.00¼		0.00¼	0.00⅛	0.00⅛	
6					0.00⅛N	
9	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
10					0.00⅛N	
11					0.00⅛N	
12					0.00⅛N	
13	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 6.00

Jun	Open		High	Low	Close	
2	0.00⅛		0.00⅛H	0.00⅛L	0.00⅛	
3					0.00⅛N	
4					0.00⅛N	
5					0.00⅛N	
6	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
9					0.00⅛N	
10					0.00⅛N	
11					0.00⅛N	
12					0.00⅛N	
13					0.00⅛N	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 6.25

Jun	Open		High	Low	Close	
2					0.00⅛N	
3					0.00⅛N	
4					0.00⅛N	
5					0.00⅛N	
6					0.00⅛N	
9					0.00⅛N	
10	0.00⅛		0.00⅛H	0.00⅛L	0.00⅛	
11					0.00⅛N	
12					0.00⅛N	
13					0.00⅛N	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 6.50

Jun	Open		High	Low	Close	
2					0.00⅛N	
3					0.00⅛N	
4					0.00⅛N	
5					0.00⅛N	
6					0.00⅛N	
9					0.00⅛N	
10					0.00⅛N	
11					0.00⅛N	
12					0.00⅛N	
13					0.00⅛N	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 6.75

Jun	Open		High	Low	Close	
2					0.00⅛N	
3					0.00⅛N	
4					0.00⅛N	
5					0.00⅛N	
6					0.00⅛N	
9					0.00⅛N	
10					0.00⅛N	
11					0.00⅛N	
12					0.00⅛N	
13					0.00⅛N	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Jul Strike 7.00

Jun	Open	High	Low	Close
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

Call volume of sales Reported in contracts—Future 86Jul

Jun	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2		1L	86L	274	28	53H					442
3			214	288	2L	9					513
4		3	374	236	23			100H			736
5		55H	676H	187	13	1L	7				939H
6		4	393	182		46					625
9		2	238	307H	22	1	1L	5L			576
10		2	261	149	12	7	1				432
11		30	94	161	10	22	10				327
12	34H	2	312	271	9		17H				645
13	7L	15	187	80L	32H						321L
16											
17											
18											
19											
20											
23											
24											
25											
26											
27											
30											
TOTAL	41	114	2,835	2,135	151	139	36	105			5,556

Call open contracts Reported in contracts—Future 86Jul

Jun	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2		718	2,088	4,232H	4,045	2,707	2,081H	2,514H	379H	643H	19,407H
3		718	2,118H	4,076	4,039	2,698	2,081	2,514	379	643	19,266
4		718	1,895	4,042	4,060	2,914H	2,081	2,414	379	643	19,146
5		694	1,794	3,975	4,060	2,481	2,069	2,414	379	643	18,509
6		744H	1,702	3,909	4,051	2,475	2,069	2,209	379	643	18,181
9		744	1,586	3,890	4,103H	2,473	2,010	2,202L	379	643	18,030
10		736	1,635	3,874	4,101	2,466	2,011	2,202	379	643	18,047
11		736	1,572	3,815	4,047	2,407	2,000	2,202	379	643	17,801
12		444L	1,181L	3,682L	4,038L	2,403L	1,983L	2,202	379	643	16,955L
13											
16											
17											
18											
19											
20											
23											
24											
25											
26											
27											
30											

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Aug Strike 4.25

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13				
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30	0.82½	0.82½H	0.77½L	0.77½A

86Aug Strike 5.00

Jun	Open	High	Low	Close
2	0.23	0.23	0.21	0.21 B
3				0.22¼N
4				0.23½N
5				0.25 N
6				0.27 N
9				0.23¼N
10				0.25½N
11				0.25¾N
12				0.24½N
13				0.21¼N
16	0.20½	0.20½	0.20	0.20 A
17	0.19½	0.22	0.19½	0.21 A
18	0.24½	0.24½	0.23½	0.24
19	0.24½	0.24¾H	0.24½	0.24¾B
20				0.23 N
23	0.20¾	0.20¾	0.20¾	0.20¾
24	0.18¼	0.18¼	0.17	0.17 A
25	0.17	0.17	0.14½	0.14½A
26				0.12¾N
27	0.12¾	0.12¾	0.11	0.11½
30	0.09½	0.09½	0.05¾L	0.05¾A

86Aug Strike 5.25

Jun	Open	High	Low	Close	
2	0.08¼	0.09	0.08	0.08¾B	
3	0.09½	0.09½	0.08½	0.08½	
4	0.09	0.09	0.08½	0.09	
5	0.08½	0.09½	0.08¼	0.09½	
6	0.09½	0.10 H	0.09¼	0.10	
9	0.08¼	0.08¾	0.06¾	0.07¼A	
10	0.07	0.08½	0.07	0.07¾	
11	0.08½	0.08½	0.06½	0.07¾	
12	0.07¼	0.07½	0.06½	0.06½	
13	0.06¼	0.06¼	0.04¾	0.04¾	
16	0.05	0.05	0.04½	0.04½A	
17	0.04½	0.08	0.04	0.05½	
18	0.06	0.06½	0.05¾	0.06	
19	0.05¼	0.06	0.05¼	0.06	
20	0.05¾	0.05¾	0.05	0.05½	
23	0.05	0.05	0.04	0.04¼	
24	0.04	0.04	0.02½	0.03	
25	0.03	0.03	0.02	0.02¼	0.02
26	0.02	0.02½	0.02	0.02	
27	0.02	0.02	0.01½	0.01⅝	
30	0.01⅛	0.01¼	0.00⅞L	0.01	

86Aug Strike 5.50

Jun	Open	High	Low	Close	
2	0.03¼	0.03¾	0.03¼	0.03½	
3	0.03¾	0.04 H	0.03¾	0.03⅞A	
4	0.04	0.04	0.03½	0.03½	
5	0.04	0.04	0.03¼	0.03¼	
6	0.03½	0.03½	0.03¼	0.03½	
9	0.03¼	0.03¼	0.02½	0.02½	
10	0.02½	0.02¾	0.02½	0.02¾	
11	0.02¾	0.02¾	0.02⅛	0.02¾	
12	0.02¼	0.02½	0.02	0.02	
13	0.02	0.02	0.01½	0.01½	
16	0.01¾	0.01¾	0.01⅛	0.01¼	
17	0.01¼	0.02⅛	0.01¼	0.01½	
18	0.01¾	0.02⅛	0.01¾	0.01¾	
19	0.01¾	0.02	0.01⅝	0.02	
20	0.01¾	0.02	0.01⅜	0.01½	0.01⅜
23	0.01⅜	0.01⅜	0.01¼	0.01¼	
24	0.01	0.01	0.00⅝	0.00¾	0.00⅞
25	0.00¾	0.00⅞	0.00⅝	0.00¾	
26	0.00¾	0.00¾	0.00½	0.00½	
27	0.00½	0.00⅝	0.00½	0.00½	
30	0.00¼	0.00¼	0.00⅛L	0.00⅛	

86Aug Strike 5.75

Jun	Open		High	Low	Close
2	0.02		0.02 H	0.02	0.02
3	0.01½		0.01½	0.01½	0.01½
4	0.01⅜	0.01½	0.01½	0.01⅜	0.01½
5	0.01½		0.01½	0.01⅜	0.01½B
6	0.01½		0.01½	0.01½	0.01½
9	0.01		0.01	0.00½	0.00½
10	0.00¾		0.00¾	0.00¾	0.00¾
11	0.00¾		0.00⅞	0.00⅝	0.00⅝
12	0.00⅝		0.00⅝	0.00⅝	0.00⅝
13	0.00⅝		0.00⅝	0.00⅝	0.00⅝
16	0.00⅝		0.00⅝	0.00⅜	0.00⅜
17	0.00½		0.00¾	0.00⅜	0.00⅜
18	0.00½		0.00½	0.00½	0.00½
19	0.00½		0.00⅝	0.00½	0.00½
20	0.00½		0.00⅝	0.00⅜	0.00⅜
23	0.00⅜		0.00½	0.00¼	0.00¼
24	0.00¼		0.00¼	0.00⅛L	0.00⅛
25	0.00⅛		0.00⅛	0.00⅛	0.00⅛
26	0.00¼		0.00¼	0.00⅛	0.00⅛
27	0.00⅛		0.00⅛	0.00⅛	0.00⅛
30	0.00⅛		0.00⅛	0.00⅛	0.00⅛

86Aug Strike 6.00

Jun	Open	High	Low	Close
2	0.01¼	0.01¼H	0.01	0.01
3				0.00¾N
4	0.01	0.01	0.00⅞	0.00⅞
5	0.01	0.01	0.01	0.01
6	0.00⅞	0.00⅞	0.00⅞	0.00⅞
9				0.00⅝N
10	0.00⅝	0.00⅝	0.00½	0.00½A
11	0.00⅝	0.00⅝	0.00½	0.00½A
12				0.00⅜N
13				0.00¼N
16				0.00¼N
17	0.00¼	0.00⅜	0.00¼	0.00⅜
18				0.00¼N
19	0.00⅜	0.00⅜	0.00⅜	0.00⅜
20	0.00¼	0.00¼	0.00¼	0.00¼
23	0.00¼	0.00¼	0.00⅛L	0.00⅛
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
25				0.00⅛N
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30				0.00⅛N

86Aug Strike 6.25

Jun	Open	High	Low	Close
2				0.00⅝N
3				0.00½N
4				0.00½N
5				0.00⅝N
6				0.00⅝N
9				0.00⅜N
10				0.00⅜N
11	0.00⅜	0.00⅜H	0.00⅜L	0.00⅜
12				0.00¼N
13				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
30				0.00⅛N

86Aug Strike 6.50

Jun	Open	High	Low	Close
2				0.00⅜N
3				0.00¼N
4				0.00¼N
5				0.00⅜N
6				0.00⅜N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
30				0.00⅛N

86Aug Strike 6.75

Jun	Open	High	Low	Close
2				0.00⅛N
3	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
4				0.00⅛N
5				0.00¼N
6				0.00¼N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
30				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Aug Strike 7.00

Jun	Open	High	Low	Close
2				0.00⅛**N**
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
9				0.00⅛**N**
10				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
13				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
20				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
25				0.00⅛**N**
26				0.00⅛**N**
27				0.00⅛**N**
30				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Aug

Jun	4.25	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2		1**L**	34	56	11	9					111
3			13**L**	29**L**	5**L**				3**H**		50**L**
4			201	77	5	4					287
5			225	37	53	10					325
6			118	89	85						292
9			49	77	16	11					153
10			186	59	15	1**L**					261
11			158	142	111	112	2**L**				525
12			104	58	5						167
13			192	335	36						563
16		2	145	472	29						648
17		3	129	210	65	24					431
18		16	84	267	22						389
19		15	425	357	13	2					812
20		10	174	648	71	10					913
23		1	120	47	56	64					288
24		1	167	296	39	21					526
25		114	289	505	5	10					923
26		2	214	418	136	135**H**	4**H**				909
27		301**H**	566	300	69	1					1,237
30	30**H**	96	2,073**H**	1,753**H**	184**H**	1					4,137**H**
TOTAL	30	562	5,666	6,234	1,031	415	6		3		13,947

Call open contracts Reported in contracts—Future 86Aug

Jun	4.25	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
2		34**L**	709	1,138**L**	1,043**L**	908	202	200**H**	137**L**	19**H**	4,390**L**
3		34	715	1,158	1,048	900	202	200	140**H**	19	4,416
4		34	693**L**	1,175	1,052	904	202	200	140	19	4,419
5		34	931	1,196	1,052	904	202	200	140	19	4,678
6		34	1,008	1,241	1,052	904	202	200	140	19	4,800
9		34	1,028	1,267	1,048	914	202	200	140	19	4,852
10		34	1,137	1,295	1,063	914	202	200	140	19	5,004
11		34	1,114	1,410	1,170	914	204**H**	200	140	19	5,205
12		34	1,180	1,408	1,175	914	204	200	140	19	5,274
13		34	1,264	1,415	1,175	914	204	200	140	19	5,365
16		34	1,351	1,397	1,184	914	204	200	140	19	5,443
17		34	1,438	1,518	1,241	920	204	200	140	19	5,714
18		44	1,480	1,692	1,263	920	204	200	140	19	5,962
19		44	1,509	2,011	1,274	922**H**	204	200	140	19	6,323
20		44	1,604	2,532	1,317	922	204	200	140	19	6,982
23		43	1,577	2,565	1,324	898	204	200	140	19	6,970
24		42	1,640	2,623	1,347	899	204	200	140	19	7,114
25		144	1,669	3,053	1,347	897	204	200	140	19	7,673
26		145	1,781	3,270	1,438**H**	894**L**	200**L**	200	140	19	8,087
27		335	2,016	3,353**H**	1,402	895	200	200	140	19	8,560
30	30**H**	384**H**	3,383**H**	2,317	1,320	894	200	200	140	19	8,887**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Jun	Open	High	Low	Close
2				0.35½N
3				0.36½N
4				0.37½N
5				0.38 N
6				0.39 N
9				0.34½N
10				0.37 N
11				0.36¾N
12				0.35 N
13				0.31 N
16				0.30 N
17	0.31	0.36	0.31	0.34½A
18				0.36 N
19	0.38½	0.38½H	0.38½	0.38½
20				0.36½N
23				0.33½N
24				0.31 N
25				0.26½N
26				0.25 N
27	0.25	0.25	0.25	0.25
30	0.20	0.20	0.19 L	0.19

86Sep Strike 5.00

Jun	Open	High	Low	Close
2				0.19¼N
3				0.20 N
4	0.19½	0.19½	0.19	0.19½B
5				0.20 N
6	0.20½	0.21	0.20½	0.21
9				0.17½N
10	0.18¾	0.18¾	0.18¾	0.18¾
11	0.19	0.19	0.19	0.19
12	0.17	0.18	0.17	0.18
13	0.17	0.17	0.15½	0.15½A
16	0.13½	0.13½	0.13½	0.13½
17	0.14	0.21½H	0.14	0.18¼
18	0.19¼	0.19¼	0.18½	0.18½A
19	0.20	0.20	0.19	0.20 B
20	0.19	0.19	0.19	0.19
23	0.16	0.16	0.16	0.16
24	0.16	0.16	0.15	0.15 A
25	0.14½	0.14½	0.12	0.12
26	0.12	0.12	0.10	0.10 A
27	0.10	0.10½	0.09	0.10¼
30	0.09¾	0.09¾	0.06 L	0.06

86Sep Strike 5.25

Jun	Open	High	Low	Close
2	0.11	0.11	0.10½	0.10½A
3	0.10½	0.11½	0.10½	0.11
4	0.11	0.11	0.09½	0.11
5	0.11	0.11	0.09½	0.10
6	0.11	0.11¾H	0.10	0.11
9	0.10½	0.10½	0.09	0.09
10	0.08¾	0.10	0.08¾	0.10
11	0.09½	0.10	0.09	0.10
12	0.09½	0.09½	0.08½	0.08½
13	0.08½	0.08¾	0.07	0.07¼
16	0.07½	0.07½	0.06½	0.06¾
17	0.07¼	0.10	0.07	0.09 A
18	0.09	0.09½	0.09	0.09
19	0.09	0.10½	0.09	0.10 B
20	0.10	0.10	0.09	0.09
23	0.09 0.08	0.09	0.07¼	0.07½
24	0.07	0.07	0.06	0.06½
25	0.06½	0.06½	0.05	0.05¼
26	0.05¼	0.06¼	0.04½	0.04½
27	0.04¾	0.04¾	0.04½	0.04¾
30	0.04¼	0.04¼	0.03⅛L	0.03⅜

86Sep Strike 5.50

Jun	Open	High	Low	Close
2	0.07	0.07 H	0.06½	0.06½
3	0.06¾	0.06¾	0.06¾	0.06¾
4	0.06¾	0.06¾	0.06½	0.06½
5	0.06	0.06	0.05½	0.05¾B
6	0.06½	0.06¾	0.06	0.06¾
9	0.05¼	0.05¼	0.05	0.05
10	0.05	0.06	0.05	0.05½
11	0.05⅜	0.05⅜	0.05	0.05¼A
12	0.05	0.05	0.04¾	0.04¾A
13	0.04⅜	0.04⅞	0.04	0.04
16	0.03⅞	0.04	0.03½	0.03¾
17	0.03¾	0.06	0.03¾	0.05 A
18	0.05½ 0.06	0.06	0.04½	0.04½
19	0.05	0.06	0.05	0.05½
20	0.06	0.06	0.05	0.05
23	0.05	0.05	0.04	0.04¼
24	0.04	0.04	0.03¼	0.03½
25	0.03¾	0.03¾	0.02¾	0.02¾
26	0.02¾	0.03½	0.02¼	0.02½ 0.02¼
27	0.02¾	0.02¾	0.02¼	0.02½ 0.02¼
30	0.02	0.02	0.01½L	0.01½

86Sep Strike 5.75

Jun	Open	High	Low	Close
2	0.04	0.04	0.03¾	0.03¾
3	0.04¼	0.04½H	0.04¼	0.04¼
4	0.04	0.04	0.03¾	0.04
5	0.03¾	0.03¾	0.03¾	0.03¾
6	0.03¾	0.04½	0.03¾	0.04¼A
9	0.03¾	0.03¾	0.03¼	0.03¼
10	0.03	0.03¾	0.03	0.03¾
11	0.03¾	0.03¾	0.03	0.03½ 0.03
12	0.03	0.03	0.03	0.03
13	0.03	0.03	0.02½	0.02½
16	0.02½	0.02½	0.02¼	0.02¼
17	0.02¼	0.03	0.02⅛	0.03
18	0.03	0.03½	0.03	0.03¼
19	0.03¼	0.03¾	0.03⅛	0.03½
20	0.03½	0.03½	0.03	0.03
23	0.02¾	0.02¾	0.02¾	0.02¾
24	0.02½	0.02½	0.02¼	0.02¼
25	0.02	0.02	0.01¾	0.02
26	0.01⅞	0.02	0.01¾	0.01¾A
27	0.01¾	0.01¾	0.01¾	0.01¾
30	0.01⅝	0.01⅝	0.01⅛L	0.01¼

86Sep Strike 6.00

Jun	Open	High	Low	Close
2	0.02½	0.02½	0.02½	0.02½
3	0.02¾	0.02¾	0.02¾	0.02¾
4	0.02¾ 0.03	0.03 H	0.02½	0.02⅝
5	0.02⅝	0.02⅝	0.02½	0.02½
6	0.02½	0.03	0.02½	0.03
9	0.02½	0.02½	0.02	0.02¼
10	0.02¼	0.02½	0.02¼	0.02¼
11	0.02½	0.02½	0.02⅛	0.02⅛A
12	0.02	0.02⅛	0.01¾	0.01¾
13	0.01¾	0.01¾	0.01½	0.01½
16	0.01½	0.01½	0.01¼	0.01¼A
17	0.01⅜	0.02	0.01⅜	0.02
18	0.02	0.02	0.02	0.02
19	0.02	0.02½	0.02	0.02½
20	0.02¼	0.02¼	0.02	0.02
23	0.02	0.02	0.01⅝	0.01⅝
24	0.01½	0.01½	0.01¼	0.01¼
25	0.01¼	0.01¼	0.01	0.01⅛A
26	0.01⅛	0.01⅛	0.01⅛	0.01⅛
27	0.01	0.01⅛	0.01	0.01⅛
30	0.00⅞	0.00⅞	0.00¾L	0.00¾

86Sep Strike 6.25

Jun	Open	High	Low	Close
2	0.01¾	0.01¾	0.01¾	0.01¾
3				0.02 N
4	0.02	0.02 H	0.02	0.02
5	0.01¾	0.02	0.01¾	0.01¾
6	0.01½	0.02	0.01½	0.02
9	0.01¼	0.01½	0.01	0.01½
10	0.01½	0.01½	0.01⅜	0.01½B
11	0.01¾	0.01¾	0.01½	0.01½
12				0.01⅜N
13	0.01¼	0.01¼	0.01¼	0.01¼
16				0.01⅛N
17	0.01¼	0.01½	0.01¼	0.01½B
18	0.01½	0.01½	0.01½	0.01½
19	0.01¾	0.01¾	0.01½	0.01¾
20				0.01⅜N
23	0.01⅜	0.01⅜	0.01¼	0.01¼A
24	0.00⅞	0.00⅞	0.00⅞	0.00⅞
25				0.00⅞N
26				0.00¾N
27				0.00⅝N
30	0.00⅜ 0.00½	0.00½	0.00⅜L	0.00⅜

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jun	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
2			7	18	4	17	25	71
3			53	3**L**	5	18		79
4		3	313**H**	84	7	7**L**	1**L**	415
5			198	16	6	20	20	260
6		38	306	84	9	35	37	509
9			12	7	37	212**H**	164**H**	432
10		3	4**L**	27	43	102	71	250
11		1**L**	8	6	238**H**	7	77	337
12		49	93	18	2**L**	15		177
13		1	101	34	27	20	53	236
16		2	26	17	17	8		70**L**
17	5	21	34	47	179	168	40	494
18		5	89	91	40	20	44	289
19	1**L**	2	27	102	43	37	12	224
20		1	101	122	13	64		301
23		2	116	120	19	15	1	273
24		7	81	23	2	8	7	128
25		145	98	130**H**	50	38		461
26		223	222	105	111	15		676
27	1	397	146	116	104	20		784
30	52**H**	445**H**	139	55	24	82	64	861**H**
TOTAL	59	1,345	2,174	1,225	980	928	616	7,327

Call open contracts Reported in contracts—Future 86Sep

Jun	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
2	13**L**	25**L**	322**L**	768**L**	439**L**	683	284**L**	2,534**L**
3	13	25	371	769	442	671**L**	284	2,575
4	13	28	630	787	447	675	285	2,865
5	13	28	805	795	453	675	305	3,074
6	13	65	954	856	462	705	336	3,391
9	13	65	931	858	492	718	395	3,472
10	13	63	932	884	529	778	410	3,609
11	13	64	926	1,001	613	780	400	3,797
12	13	111	1,017	1,008	615	794	400	3,958
13	13	112	1,029	1,008	618	801	406	3,987
16	13	112	1,033	1,010	622	805	406	4,001
17	18	124	1,036	1,029	774	812	403	4,196
18	18	126	1,106	1,068	788	822	436	4,364
19	17	126	1,105	1,098	826	833	446	4,451
20	17	126	1,165	1,167	838	882	446	4,641
23	17	126	1,186	1,163	857	897	447**H**	4,693
24	17	127	1,248	1,171	859	899	440	4,761
25	17	233	1,312	1,288	875	922	440	5,087
26	17	440	1,463	1,357	920	935	440	5,572
27	16	700	1,526	1,443	993	939**H**	440	6,057
30	59**H**	1,031**H**	1,610**H**	1,469**H**	995**H**	933	444	6,541**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.25

Jun	Open		High	Low	Close	
2					0.80 N	
3					0.81¾N	
4					0.81½N	
5					0.82 N	
6					0.85½N	
9					0.79½N	
10					0.81½N	
11					0.81½N	
12					0.79½N	
13					0.74½N	
16					0.74½N	
17					0.80 N	
18					0.82 N	
19					0.86¼N	
20					0.84½N	
23					0.81¼N	
24					0.76 N	
25					0.69½N	
26					0.69 N	
27					0.68¼N	
30					0.60 N	

86Nov Strike 4.50

Jun	Open		High	Low	Close	
2	0.55		0.55	0.55 L	0.55	
3	0.58		0.58 H	0.58	0.58	
4					0.56½N	
5					0.57 N	
6					0.60½N	
9					0.55½N	
10					0.57½N	
11					0.56¾N	
12					0.55 N	
13					0.52 N	
16					0.52 N	
17					0.57 N	
18					0.58 N	
19					0.62½N	
20					0.58¾N	
23					0.55½N	
24					0.51½N	
25					0.46¼N	
26					0.45¾N	
27					0.45¼N	
30					0.39 N	

86Nov Strike 4.75

Jun	Open		High	Low	Close	
2					0.37 N	
3	0.38½		0.39	0.38	0.38 A	
4					0.38 N	
5					0.38½N	
6	0.40		0.40½	0.40	0.40½B	
9					0.36 N	
10	0.38½		0.38½	0.38½	0.38½	
11	0.38		0.38	0.37	0.37 A	
12	0.36		0.36	0.36	0.36	
13					0.32 N	
16					0.31½N	
17					0.36 N	
18					0.37½N	
19	0.36½		0.41 H	0.36½	0.41 B	
20					0.39¼N	
23					0.36 N	
24					0.34½N	
25	0.31½		0.31½	0.30	0.30	
26					0.29½N	
27	0.27		0.28½	0.27	0.27½	
30	0.26		0.26	0.22 L	0.22	

86Nov Strike 5.00

Jun	Open		High	Low	Close	
2	0.22		0.22½	0.21	0.22	
3	0.23½		0.24	0.22	0.23	
4	0.23½		0.23½	0.22	0.22½	
5	0.22¾		0.23	0.22	0.23	
6	0.24		0.25 H	0.24	0.24½	
9	0.22½		0.22½	0.20	0.20	
10	0.20		0.22	0.20	0.22	
11	0.23		0.23	0.20½	0.20½	
12	0.20		0.20	0.19	0.19½	
13	0.20		0.20	0.18	0.18	
16	0.19		0.19	0.17	0.17	
17	0.17½		0.23	0.17	0.21	
18	0.21		0.23	0.20	0.21	
19	0.22		0.25	0.22	0.24½	
20	0.22½		0.22½	0.21	0.22	
23	0.19	0.21	0.21	0.19	0.20½	
24	0.20		0.20½	0.17½	0.18½	
25	0.18½		0.18½	0.16	0.16	
26	0.15¾		0.17½	0.15½	0.15½	
27	0.16		0.16½	0.15	0.15½	
30	0.15		0.15	0.11½L	0.12	0.12¼

86Nov Strike 5.25

Jun	Open		High	Low	Close	
2	0.15		0.15	0.13½	0.14	0.14½
3	0.15	0.15¼	0.16	0.14¾	0.15¼B	
4	0.15		0.15¼	0.14¼	0.15	
5	0.15		0.15¼	0.14¼	0.15¼	
6	0.16	0.16½	0.17 H	0.15¾	0.15¾	0.16¼
9	0.16		0.16	0.13	0.13	
10	0.12	0.13	0.14¼	0.12	0.13¾	
11	0.14½		0.14½	0.13	0.13	
12	0.12½		0.12½	0.11¼	0.11⅜	
13	0.11½	0.11¼	0.12	0.10⅝	0.10¾	
16	0.11		0.11⅜	0.10½	0.10½	
17	0.10½	0.10¾	0.14¾	0.10½	0.12½	0.12
18	0.12½		0.14¾	0.12¼	0.13	
19	0.13½		0.15½	0.13½	0.15	
20	0.14½		0.14½	0.13¼	0.14	
23	0.12½	0.13	0.13	0.11¾	0.12½	
24	0.12	0.11¾	0.12½	0.11	0.11½	
25	0.11½		0.11½	0.10	0.10	
26	0.10		0.10¾	0.09¾	0.10	
27	0.10¼	0.10	0.10¼	0.09	0.09¼	0.09
30	0.08¾	0.08¼	0.08¾	0.07 L	0.07	

86Nov Strike 5.50

Jun	Open		High	Low	Close	
2	0.10		0.10	0.09¼	0.09¾	
3	0.10½		0.10½	0.10	0.10¼B	
4	0.10½		0.10½	0.09¾	0.09¾	
5	0.10		0.10¼	0.09¼	0.10¼	
6	0.10½	0.10¾	0.11¾H	0.10½	0.11	0.11¼
9	0.10½		0.10½	0.08⅛	0.08¼	
10	0.08		0.09	0.08	0.09	
11	0.09¼		0.09¼	0.07¾	0.07¾	
12	0.07¾		0.07⅞	0.07¼	0.07½	
13	0.07½		0.07¾	0.06¾	0.07	
16	0.07¼	0.07½	0.07½	0.06¾	0.06¾	
17	0.06½		0.09¼	0.06⅝	0.08	
18	0.08¼	0.08	0.09	0.07¾	0.08½	
19	0.08½		0.10½	0.08¼	0.10	
20	0.10¼	0.10	0.10½	0.08½	0.09	
23	0.08		0.08¼	0.07¾	0.08	
24	0.07¾		0.08	0.07	0.07	
25	0.07½		0.07½	0.06	0.06⅛	
26	0.06½	0.06⅛	0.07	0.06	0.06⅜	
27	0.06½		0.06½	0.05¾	0.05¾	
30	0.05½		0.05½	0.04½L	0.04½	

86Nov Strike 5.75

Jun	Open		High	Low	Close	
2	0.07¼		0.07¼	0.06½	0.07	
3	0.07½		0.07¾	0.07¼	0.07¾	
4	0.07¾		0.07¾	0.06⅞	0.07¼	
5	0.07		0.07⅜	0.06¾	0.07⅜	
6	0.08		0.08½H	0.07¾	0.08	0.08¼
9	0.08		0.08	0.05⅞	0.06	
10	0.06		0.06½	0.05¾	0.06¼	
11	0.06¼		0.06½	0.05¾	0.05⅞	
12	0.05⅝		0.05⅝	0.05¼	0.05½	
13	0.05⅜		0.05½	0.05	0.05	
16	0.04¾	0.05	0.05	0.04½	0.04¾	
17	0.04⅝	0.04¾	0.06½	0.04⅜	0.06	
18	0.06	0.05¾	0.06¼	0.05¾	0.06	
19	0.06		0.07	0.05⅞	0.06½	
20	0.06½		0.06½	0.05¾	0.06	
23	0.05¾		0.05¾	0.05	0.05¼	
24	0.05		0.05½	0.04¾	0.04¾	
25	0.05		0.05	0.04¼	0.04¼	
26	0.04¼		0.04½	0.04¼	0.04⅜	
27	0.04½		0.04½	0.04⅛	0.04¼	
30	0.04		0.04	0.03⅛L	0.03¼	

86Nov Strike 6.00

Jun	Open		High	Low	Close	
2	0.05¼		0.05⅜	0.05	0.05¼	
3	0.05½		0.05¾	0.05½	0.05½	
4	0.05½		0.05½	0.05	0.05⅜	
5	0.05⅜		0.05⅜	0.05	0.05⅜	
6	0.06		0.06⅜H	0.05¾	0.06	
9	0.06		0.06	0.04	0.04⅜	
10	0.04		0.04⅝	0.04	0.04½	
11	0.04⅞		0.04⅞	0.04	0.04	
12	0.04		0.04¼	0.03¾	0.04	0.04¼
13	0.04		0.04⅛	0.03½	0.03¾	
16	0.03½	0.03¾	0.03¾	0.03½	0.03½	0.03⅝
17	0.03½		0.05	0.03⅜	0.04⅛	0.03⅞
18	0.04¼		0.04⅝	0.03⅞	0.04¼	
19	0.04		0.05	0.04	0.04⅞	0.05
20	0.04¾		0.04¾	0.04¼	0.04½	
23	0.04¼	0.04	0.04¼	0.03¾	0.04	
24	0.04		0.04⅛	0.03½	0.03⅞	
25	0.04		0.04	0.03¼	0.03⅜	
26	0.03¼		0.03½	0.03⅛	0.03⅜	
27	0.03⅜		0.03⅜	0.03	0.03⅛	
30	0.03	0.02⅞	0.03	0.02¼L	0.02⅝	

86Nov Strike 6.25

Jun	Open		High	Low	Close	
2	0.04		0.04¼	0.03⅞	0.04⅛	0.04
3	0.04⅛		0.04⅜	0.04⅛	0.04¼	
4	0.04⅛		0.04⅜	0.03⅞	0.04	
5	0.04⅛		0.04⅛	0.03⅞	0.04	
6	0.04⅜		0.04¾H	0.04⅜	0.04½	
9	0.04½		0.04½	0.03¼	0.03¼	
10	0.03½		0.03½	0.03⅛	0.03¼	
11	0.03½		0.03½	0.03	0.03	
12	0.03		0.03	0.02⅞	0.03	
13	0.03		0.03⅛	0.02¾	0.02¾	
16	0.03		0.03	0.02½	0.02½	
17	0.02½		0.04	0.02½	0.03⅛	
18	0.03⅛		0.03½	0.03	0.03⅛	
19	0.03		0.03¾	0.03	0.03⅝	
20	0.03⅝		0.03⅝	0.03¼	0.03⅜	
23	0.03		0.03⅛	0.02¾	0.02⅞	
24	0.02⅞		0.03⅛	0.02⅝	0.02¾	
25	0.02⅞		0.02⅞	0.02½	0.02½	
26	0.02½		0.02⅝	0.02½	0.02½	
27	0.02½		0.02½	0.02¼	0.02⅜	0.02¼
30	0.02		0.02	0.01⅝L	0.01⅝	

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

Jun	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
2		1**H**		120	338	531	230**H**	245	228	1,693
3		1	3	96	297	483	66	150	245	1,341
4				50	317	392	228	233	161	1,381
5				30	151	133**L**	31**L**	93	139	577**L**
6			45	16**L**	181	408	53	88	401**H**	1,192
9			5	1,091**H**	339	279	108	103	211	2,136
10			1**L**	259	175	526	44	146	309	1,460
11			1	214	72**L**	322	178	134	136	1,057
12			2	271	130	226	56	354**H**	128	1,167
13				52	189	352	107	218	59	977
16				374	230	167	188	59	83	1,101
17				324	618	653**H**	177	342	315	2,429**H**
18				269	367	335	105	76	177	1,329
19			1	54	295	261	132	196	195	1,134
20				27	413	251	162	249	39**L**	1,141
23				31	520	166	49	123	44	933
24				49	939**H**	208	210	58**L**	52	1,516
25			44	400	502	528	99	193	62	1,828
26				97	221	207	40	100	67	732
27			52**H**	102	378	481	32	192	78	1,315
30			13	254	258	294	230	186	244	1,479
TOTAL		2	167	4,180	6,930	7,203	2,525	3,538	3,373	27,918

Call open contracts Reported in contracts—Future 86Nov

Jun	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
2		1**L**	167**L**	914**L**	3,042	4,305**L**	3,183	4,926**L**	5,126**L**	21,664**L**
3		1	170	948	2,983	4,422	3,165**L**	4,938	5,227	21,854
4		1	170	993	2,941**L**	4,558	3,277	4,947	5,333	22,220
5		1	170	1,001	3,001	4,640	3,247	4,994	5,335	22,389
6		1	215	1,011	3,078	4,730	3,253	4,992	5,587	22,867
9		1	215	1,753	3,106	4,846	3,250	5,025	5,624	23,820
10		2**H**	216	1,865	3,120	5,117	3,249	5,104	5,562	24,235
11		2	215	2,073	3,122	5,155	3,279	5,034	5,554	24,434
12		2	215	2,114	3,090	5,206	3,269	5,041	5,605	24,542
13		2	215	2,035	3,215	5,473	3,259	5,143	5,645	24,987
16		2	215	2,087	3,271	5,483	3,327	5,143	5,682	25,210
17		2	215	2,288	3,728	5,696	3,411	5,169	5,794	26,303
18		2	215	2,443	4,012	5,701	3,416	5,166	5,733	26,688
19		2	216	2,474	4,165	5,793	3,414	5,162	5,759	26,985
20		2	216	2,480	4,405	5,963	3,486	5,217	5,761	27,530
23			216	2,482	4,195	5,988	3,489	5,258	5,768	27,396
24			216	2,470	4,527	5,993	3,534	5,279	5,744	27,763
25			212	2,647	4,742	6,180	3,583	5,330	5,756	28,450
26			212	2,645	4,662	6,227	3,585	5,334	5,738	28,403
27			261**H**	2,650	4,815	6,549	3,596**H**	5,380**H**	5,738	28,989
30			261	2,699**H**	4,832**H**	6,660**H**	3,535	5,347	5,834**H**	29,168**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.00

Jun	Open	High	Low	Close
2	0.32	0.32	0.32	0.32
3	0.33	0.33 H	0.33	0.33
4				0.32 N
5				0.32½N
6				0.33½N
9				0.30 N
10				0.31½N
11				0.30½N
12				0.28½N
13				0.26½N
16				0.26 N
17				0.29 N
18				0.30 N
19	0.30½	0.31½	0.30½	0.31½B
20				0.30½N
23				0.28½N
24				0.27 N
25	0.27	0.27	0.24½	0.24½A
26	0.26	0.26	0.24	0.24 A
27				0.24 N
30	0.21½	0.21½	0.20 L	0.20

87Jan Strike 5.25

Jun	Open	High	Low	Close
2				0.22 N
3				0.23 N
4				0.21½N
5				0.22 N
6				0.23 N
9				0.20½N
10	0.21	0.21	0.21	0.21
11				0.20¾N
12	0.20	0.20	0.20	0.20
13				0.18 N
16				0.17½N
17				0.19½N
18				0.20 N
19	0.21	0.22 H	0.21	0.22
20				0.20½N
23	0.20	0.20	0.19	0.19 A
24	0.18½	0.18½	0.18½	0.18½
25				0.16 N
26				0.15¾N
27	0.16	0.16	0.16	0.16
30	0.14	0.14	0.13½L	0.13½A

87Jan Strike 5.50

Jun	Open	High	Low	Close
2				0.15½N
3				0.16¼N
4				0.14¾N
5	0.15½	0.15½H	0.15½	0.15½
6				0.16½N
9				0.14½N
10				0.15 N
11				0.14¼N
12				0.13 N
13				0.12 N
16				0.11½N
17	0.12½	0.12½	0.12½	0.12½
18				0.13½N
19				0.15 N
20	0.15	0.15	0.15	0.15
23				0.13¼N
24				0.12½N
25				0.11 N
26	0.11½	0.11½	0.11½	0.11½
27				0.11 N
30	0.10	0.10	0.09½L	0.09½A

87Jan Strike 5.75

Jun	Open	High	Low	Close
2				0.11½N
3				0.12 N
4				0.11 N
5				0.11½N
6				0.12 N
9				0.10¼N
10				0.10½N
11				0.10 N
12				0.09¼N
13				0.08½N
16				0.08¼N
17	0.09	0.09	0.09	0.09
18	0.09½	0.09½H	0.09½	0.09½
19				0.10½N
20				0.10 N
23				0.09½N
24				0.09 N
25				0.07¾N
26	0.08	0.08	0.08 L	0.08
27	0.08	0.08	0.08	0.08
30				0.06½N

87Jan Strike 6.00

Jun	Open	High	Low	Close
2				
3				
4				
5				
6				
9				
10				
11				
12				
13	0.07½	0.07½H	0.06½L	0.06½A
16				0.06¼N
17				0.06¾N
18				0.07 N
19				0.08 N
20				0.07¼N
23				0.07 N
24				0.06½N
25				0.05¾N
26				0.05¾N
27				0.05¾N
30				0.05 N

87Jan Strike 6.25

Jun	Open	High	Low	Close
2				0.07¼N
3				0.07¼N
4				0.07 N
5				0.07 N
6				0.07¼N
9				0.06 N
10				0.06 N
11				0.05¾N
12				0.05¼N
13				0.05 N
16				0.04¾N
17				0.05¼N
18				0.05½N
19				0.06¼N
20				0.05¾N
23				0.05½N
24				0.05¼N
25				0.04½N
26				0.04¼N
27				0.04¼N
30				0.04 N

87Jan Strike 6.50

Jun	Open	High	Low	Close
2				0.05¾N
3				0.05¾N
4				0.05½N
5				0.05½N
6				0.05¾N
9				0.04¾N
10				0.04¾N
11				0.04½N
12				0.04 N
13				0.04 N
16				0.03¾N
17				0.04¼N
18				0.04½N
19				0.05 N
20				0.04¾N
23				0.04½N
24				0.04¼N
25				0.03¾N
26				0.03½N
27				0.03½N
30				0.03¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jan

Jun	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
2	2							2
3	2							2
4								
5			5H					5
6								
9								
10		2						2
11								
12		7						7
13					15H			15
16								
17			2					2
18				10L				10
19	1L	38H						39H
20			1L					1L
23		1L						1
24		4						4
25	1							1
26	3H		1	13H				17
27	1	6						7
30	3	26	2					31
TOTAL	13	84	11	23	15			146

Call open contracts Reported in contracts—Future 87Jan

Jun	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
2	8L	56L	37L	8L		15H	12H	136L
3	10	56	37	8		15	12	138
4	10	56	37	8		15	12	138
5	10	56	40	8		15	12	141
6	10	56	40	8		15	12	141
9	10	56	40	8		15	12	141
10	10	58	40	8		15	12	143
11	10	58	40	8		15	12	143
12	10	65	40	8		15	12	150
13	10	65	40	8	15H	15	12	165
16	10	65	40	8	15	15	12	165
17	10	65	40	8	15	15	12	165
18	10	65	40	18	15	15	12	175
19	11	103	40	18	15	15	12	214
20	11	103	41H	18	15	15	12	215
23	11	104	41	18	15	15	12	216
24	11	108	41	18	15	15	12	220
25	12	108	41	18	15	15	12	221
26	15	108	40	31H	15	15	12	236
27	16	114	40	31	15	15	12	243
30	19H	140H	41	31	15	15	12	273H

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 5.50				**87Mar Strike 5.75**				**87Mar Strike 6.00**			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2				0.22 N				0.16 N				0.12½N
3				0.22½N				0.16½N				0.13 N
4	0.21½	0.21½H	0.20½L	0.20½				0.16 N				0.12½N
5	0.20½	0.20½	0.20½	0.20½				0.16 N				0.12½N
6				0.23 N				0.17½N				0.13½N
9				0.20½N				0.15½N				0.11¾N
10				0.21 N				0.15¾N				0.11¾N
11				0.20 N				0.14¾N				0.11 N
12				0.19 N				0.13½N				0.10 N
13				0.17½N				0.12¾N	0.10	0.10	0.10 L	0.10
16				0.16¾N				0.12 N				0.09¼N
17				0.19 N				0.14 N				0.10½N
18				0.19½N	0.14	0.14	0.14 L	0.14				0.11 N
19				0.21 N	0.14½	0.15 H	0.14½	0.15 B	0.11	0.11¼H	0.11	0.11¼B
20				0.19½N				0.14¼N				0.11 N
23				0.18½N				0.13½N				0.10½N
24				0.17½N				0.12¾N				0.09¾N
25				0.16 N				0.11½N				0.08¾N
26				0.15¾N				0.11½N				0.08¾N
27				0.15¾N				0.11¼N	0.10	0.10	0.10	0.10
30				0.13½N				0.09¾N				0.07¼N

Call volume of sales Reported in contracts—Future 87Mar

Jun	5.50	5.75	6.00	TOTAL
2				
3				
4	3H			3
5				
6	2L			2
9				
10				
11				
12				
13			10H	10H
16				
17				
18		1H		1L
19		1	1L	2
20				
23				
24				
25				
26				
27			1	1
30				
TOTAL	5	2	12	19

Call open contracts Reported in contracts—Future 87Mar

Jun	5.50	5.75	6.00	TOTAL
2	57L	13L	2L	72L
3	57	13	2	72
4	60	13	2	75
5	60	13	2	75
6	62H	13	2	77
9	62	13	2	77
10	62	13	2	77
11	62	13	2	77
12	62	13	2	77
13	62	13	12	87
16	62	13	12	87
17	62	13	12	87
18	62	14	12	88
19	62	15H	13H	90H
20	62	15	13	90
23	62	15	13	90
24	62	15	13	90
25	62	15	13	90
26	62	15	13	90
27	62	15	13	90
30	62	15	13	90

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 5.25

Jun	Open	High	Low	Close
2				0.36 **N**
3				0.37 **N**
4				0.36 **N**
5				0.36 **N**
6				0.37½**N**
9				0.34 **N**
10				0.35½**N**
11				0.34¼**N**
12				0.32¾**N**
13				0.30½**N**
16				0.29½**N**
17				0.32 **N**
18				0.32½**N**
19				0.34½**N**
20				0.33 **N**
23				0.30½**N**
24				0.29¾**N**
25				0.27½**N**
26				0.27½**N**
27				0.27½**N**
30				0.24 **N**

Call volume of sales Reported in contracts—Future 87May

Jun	5.25	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19		
20		
23		
24		
25		
26		
27		
30		
TOTAL		

Call open contracts Reported in contracts—Future 87May

Jun	5.25	TOTAL
2		
3		
4		
5		
6		
9		
10		
11		
12		
13		
16		
17		
18		
19		
20		
23		
24		
25		
26		
27		
30		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Aug Strike 4.25

Jul	Open	High	Low	Close
1				0.74 N
2				0.79½N
3				0.81¾N
4	HOLIDAY			
7				0.77¼N
8				0.80¼N
9				0.81¾N
10				0.82¼N
11				0.85½B 0.86½A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 4.75

Jul	Open	High	Low	Close
1				
2				
3	0.32½	0.32½H	0.32 L	0.32 A
4	HOLIDAY			
7				0.27⅛N
8				0.30¼N
9				0.31¾N
10				0.32½N
11				0.35½B 0.36½A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.00

Jul	Open	High	Low	Close
1	0.05½	0.05½	0.03¾	0.04
2	0.05	0.06¼	0.04½	0.06¼B
3	0.07	0.08½	0.07	0.07½
4	HOLIDAY			
7	0.06	0.06	0.02 L	0.04½
8	0.04	0.09½	0.04	0.06¼A
9	0.10	0.10¼	0.07½	0.07½
10	0.05½	0.07½	0.05¼	0.07½B
11	0.09½	0.11½H	0.08½	0.11 B 0.11½A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.25

Jul	Open	High	Low	Close
1	0.01	0.01 H	0.00½	0.00½
2	0.00⅝	0.00¾	0.00⅝	0.00⅝
3	0.00¾	0.00⅞	0.00⅝	0.00¾
4	HOLIDAY			
7	0.00⅜	0.00⅜	0.00¼	0.00¼
8	0.00⅜	0.00⅜	0.00⅜	0.00½A
9	0.00⅜	0.00⅜	0.00⅛L	0.00⅛
10	0.00⅛	0.00¼	0.00⅛	0.00⅛
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.50

Jul	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2	0.00⅛	0.00⅛	0.00⅛	0.00⅛
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
4	HOLIDAY			
7				0.00⅛N
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9				0.00⅛N
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11				0.00⅛A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.75

Jul	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2	0.00⅛	0.00⅛	0.00⅛	0.00⅛
3				0.00⅛N
4	HOLIDAY			
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.00

Jul	Open	High	Low	Close
1				0.00⅛N
2	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
3				0.00⅛N
4	HOLIDAY			
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.25

Jul	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4	HOLIDAY			
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 6.50

Jul	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4	HOLIDAY			
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛A
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	86Aug Strike 6.75				86Aug Strike 7.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.00⅛**N**				0.00⅛**N**
2				0.00⅛**N**				0.00⅛**N**
3				0.00⅛**N**				0.00⅛**N**
4	**HOLIDAY**				**HOLIDAY**			
7				0.00⅛**N**				0.00⅛**N**
8				0.00⅛**N**				0.00⅛**N**
9				0.00⅛**N**				0.00⅛**N**
10				0.00⅛**N**				0.00⅛**N**
11				0.00⅛**A**				0.00⅛**A**
14								
15								
16								
17								
18								
21								
22								
23								
24								
25								
28								
29								
30								
31								

Call volume of sales Reported in contracts—Future 86Aug

Jul	4.25	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1			40	211	242**H**	108**H**						601**H**
2			87	314	120	7	5**H**					533
3		2**H**	49	359**H**	94			7**L**	15**H**			526
4	**HOLIDAY**											
7			13**L**	26**L**	126	4**L**			7**L**			176
8			138	133	56			12**H**				339
9			69	47	6							122**L**
10			62	89	1**L**							152
11			169**H**	210								379
14												
15												
16												
17												
18												
21												
22												
23												
24												
25												
28												
29												
30												
31												
TOTAL		2	627	1,389	645	119	5	19	22			2,828

Call open contracts Reported in contracts—Future 86Aug

Jul	4.25	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	6.75	7.00	TOTAL
1			399	3,283**L**	2,330**H**	1,244**H**	893	200**H**	200**H**	140**H**	19**H**	8,708**H**
2			465**H**	3,427**H**	2,129**L**	1,221	898**H**	200	200	140	19	8,699
3			458	3,366	2,183	1,220	893	193	185	140	19	8,657
4	**HOLIDAY**											
7			460	3,397	2,177	1,216**L**	892**L**	193	178**L**	140	19	8,672
8			373	3,371	2,203	1,216	892	181**L**	178	140	19	8,573
9			374	3,345	2,197	1,216	892	181	178	140	19	8,542
10			344	3,359	2,196	1,216	892	181	178	140	19	8,525**L**
11			319**L**	3,397	2,196	1,216	892	181	178	140	19	8,538
14												
15												
16												
17												
18												
21												
22												
23												
24												
25												
28												
29												
30												
31												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Jul	Open	High	Low	Close
1				0.16¾**N**
2	0.19½	0.19½	0.19½	0.19½
3				0.22 **N**
4	**HOLIDAY**			
7				0.16½**N**
8	0.20½	0.20½	0.19	0.19 **A**
9	0.22	0.22	0.18¾**L**	0.18¾**A**
10				0.17 **N**
11				0.19 **N**
14				0.19½**N**
15				0.29 **N**
16				0.42 **N**
17	0.35½	0.35½**H**	0.35½	0.35½
18	0.33	0.33	0.33	0.33
21				0.41 **N**
22				0.33 **N**
23				0.34 **N**
24				0.28 **N**
25				0.31 **N**
28				0.31 **B**
29				0.29½**N**
30	0.34¾	0.34¾	0.34¾	0.34¾
31				0.26 **N**

86Sep Strike 5.00

Jul	Open		High	Low	Close	
1	0.06		0.07	0.06	0.06	
2	0.06		0.07½	0.06	0.07½	
3	0.08		0.09	0.08	0.08¾	
4	**HOLIDAY**					
7	0.08		0.08	0.04½**L**	0.04½**A**	
8	0.05½	0.06	0.08	0.05	0.06	
9	0.07½		0.07½	0.05½	0.06	
10	0.05¼		0.05¼	0.04½	0.05 **B**	
11	0.06½		0.07½	0.06	0.07½	0.07¼
14	0.06¼		0.06⅝	0.05½	0.06¼**B**	
15	0.08½	0.09½	0.11¾	0.08½	0.11¾**B**	
16	0.14	0.15	0.21 **H**	0.14	0.21 **B**	
17	0.19½		0.20	0.15½	0.15½	
18	0.14	0.13	0.16	0.13	0.14½	
21	0.18		0.21	0.18	0.20½**A**	
22	0.18		0.18	0.13½	0.15	
23	0.15½		0.16¾	0.15½	0.15½**A**	
24	0.14½		0.14½	0.11½	0.11½	
25	0.10		0.14	0.10	0.14 **B**	
28	0.13		0.14½	0.12	0.12½**A**	
29	0.13		0.13	0.10	0.10	
30	0.14		0.15	0.13½	0.14¾	
31	0.11		0.11	0.07¾	0.08¼	

86Sep Strike 5.25

Jul	Open		High	Low	Close	
1	0.03		0.03½	0.03	0.03	
2	0.03		0.03¾	0.03	0.03¾	
3	0.04		0.04½	0.04	0.04⅜**A**	
4	**HOLIDAY**					
7	0.03¼		0.03¼	0.01¾	0.02¼	
8	0.02		0.03¼	0.02	0.02	
9	0.03		0.03¼	0.02	0.02	
10	0.02		0.02	0.01½**L**	0.01⅞	
11	0.02½		0.03⅛	0.02¼	0.02⅞	
14	0.02¼		0.02¾	0.02	0.02 **B**	
15	0.04		0.04½	0.03½	0.04½	
16	0.06¾	0.07¼	0.09¼	0.06⅛	0.09	
17	0.09		0.09½	0.05¾	0.05¾	
18	0.04¾	0.05	0.06½	0.04¾	0.06	
21	0.06½		0.10½**H**	0.06½	0.09½	0.09¾
22	0.06¾		0.07½	0.05½	0.06½	
23	0.06¾		0.07¾	0.06½	0.06½	
24	0.06¼		0.06¼	0.04	0.04¼	
25	0.02½	0.03	0.06½	0.02½	0.06½	
28	0.05		0.05	0.03½	0.03½	
29	0.03½	0.03¾	0.04	0.02¾	0.02¾	
30	0.04½		0.05	0.03⅞	0.04¼	
31	0.03¼		0.03¼	0.01½	0.02	

86Sep Strike 5.50

Jul	Open		High	Low	Close
1	0.01½		0.01¾	0.01½	0.01½
2	0.01¾		0.02	0.01¾	0.01¾
3	0.02¼		0.02½	0.02¼	0.02½
4	**HOLIDAY**				
7	0.01		0.01¼	0.01	0.01
8	0.01		0.01¾	0.01	0.01½
9	0.01½		0.01½	0.01⅛	0.01⅛
10	0.01		0.01	0.01	0.01
11	0.01¼		0.01⅜	0.01¼	0.01⅜
14	0.01¼		0.01¼	0.01	0.01
15	0.01½		0.02½	0.01½	0.02½
16	0.03¾		0.05½	0.03	0.05½
17	0.06		0.06 **H**	0.03¼	0.03¼**A**
18	0.02½	0.02¾	0.03½	0.02½	0.03¼
21	0.03¼		0.05	0.03¼	0.04½
22	0.03¼	0.03½	0.03½	0.02½	0.03
23	0.03¼		0.03⅜	0.02¾	0.02¾
24	0.02¼		0.02¼	0.01½	0.01½
25	0.01¼		0.02	0.01	0.02 **B**
28	0.02	0.01¾	0.02	0.01¼	0.01½
29	0.01¼		0.01¼	0.01	0.01⅛
30	0.01½		0.01¾	0.01¼	0.01½
31	0.00¾		0.00¾	0.00¼**L**	0.00⅜

86Sep Strike 5.75

Jul	Open		High	Low	Close
1	0.00¾		0.00¾	0.00¾	0.00¾
2	0.01		0.01	0.00⅞	0.01 **B**
3					0.01¼**N**
4	**HOLIDAY**				
7	0.00¾		0.00¾	0.00¾	0.00¾
8	0.00¾		0.01	0.00¾	0.00¾
9	0.00¾		0.00¾	0.00⅝	0.00⅝
10	0.00⅝		0.00⅝	0.00⅝	0.00⅝
11					0.00¾**N**
14	0.00½		0.00½	0.00½	0.00½
15	0.00¾		0.01¼	0.00¾	0.01¼
16	0.01¾		0.02¾**H**	0.01½	0.02¾
17	0.02¾		0.02¾	0.01⅜	0.01⅜
18	0.01¼		0.01⅝	0.01¼	0.01⅜**B**
21	0.01½		0.02⅜	0.01½	0.02
22	0.01¼		0.01⅝	0.01⅛	0.01⅜
23	0.01⅜	0.01½	0.01½	0.01¼	0.01¼
24	0.00¾		0.00¾	0.00½	0.00½
25	0.00⅝		0.01	0.00⅝	0.01
28	0.00¾		0.00¾	0.00½	0.00½
29	0.00½		0.00½	0.00½	0.00½
30	0.01		0.01	0.00½	0.00½
31	0.00¼		0.00¼	0.00⅛**L**	0.00⅛

86Sep Strike 6.00

Jul	Open	High	Low	Close
1				0.00½**N**
2				0.00⅝**N**
3	0.00⅞	0.01	0.00⅞	0.00⅞**A**
4	**HOLIDAY**			
7	0.00⅝	0.00⅝	0.00⅜	0.00⅜
8				0.00⅜**N**
9	0.00⅜	0.00⅜	0.00⅜	0.00⅜
10	0.00⅜	0.00⅜	0.00⅜	0.00⅜
11	0.00½	0.00½	0.00⅜	0.00⅜
14	0.00¼	0.00¼	0.00¼**L**	0.00¼
15	0.00⅜	0.00½	0.00⅜	0.00⅜
16	0.00¾	0.01⅜	0.00¾	0.01⅜
17	0.01⅛	0.01½**H**	0.00½	0.00¾
18	0.00½	0.00⅝	0.00½	0.00½
21	0.01	0.01	0.01	0.01
22	0.00¾	0.00¾	0.00½	0.00⅝
23	0.00⅝	0.00⅝	0.00⅝	0.00⅝
24	0.00⅜	0.00⅜	0.00¼	0.00¼
25				0.00⅜**N**
28				0.00¼**N**
29				0.00⅛**N**
30				0.00¼**N**
31				0.00⅛**N**

86Sep Strike 6.25

Jul	Open	High	Low	Close
1				0.00⅜**N**
2				0.00⅜**N**
3	0.00½	0.00½**H**	0.00½	0.00½
4	**HOLIDAY**			
7	0.00¼	0.00¼	0.00¼	0.00¼
8				0.00¼**N**
9	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
10				0.00⅛**N**
11				0.00¼**N**
14				0.00⅛**N**
15				0.00¼**N**
16				0.00¾**N**
17				0.00⅜**N**
18	0.00¼	0.00¼	0.00¼	0.00¼
21				0.00½**N**
22	0.00⅜	0.00⅜	0.00¼	0.00¼
23				0.00¼**N**
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
25				0.00⅛**N**
28				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Jul	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	3	103	20L	32	22	80		260
2	4H	253	288	9	80			634
3		10	33	36		130	20	229
4	HOLIDAY							
7		17	26	18	10L	6	36	113L
8	4	57	21	88	12			182
9	2	205	40	50	165	4L	10	476
10		72	215	3L	101	8		399
11	1L	122	127	69		101		420
14		14	69	21	170	15		289
15		95	277	91	217H	18		698
16		105	294	261	61	66		787
17	4	204	553H	103	101	164H		1,129
18	4	365	485	396	69	53	45	1,417H
21		179	296	428H	68	6		977
22		81	142	169	39	32	46H	509
23		80	254	125	26	40		525
24		4L	136	87	15	68	10	320
25		32	335	214	17			598
28		9	119	66	10			204
29		14	114	86	22			236
30	2	436H	175	58	74			745
31		39	91	124	30		3L	287
TOTAL	24	2,496	4,110	2,534	1,309	791	170	11,434

Call open contracts Reported in con[illegible]—Future 86Sep

Jul	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	59H	1,081L	1,612L	1,499	989	933	444	6,617L
2	59	1,271	1,879	1,345L	966	933	444	6,897
3	59	1,268	1,821	1,361	966	897L	444	6,816
4	HOLIDAY							
7	59	1,270	1,830	1,367	976	898	440L	6,840
8	59	1,277	1,836	1,374	982	898	440	6,866
9	59	1,478	1,836	1,399	934	898	440	7,044
10	59	1,539	1,848	1,397	853L	906	440	7,042
11	59	1,592	1,901	1,419	853	981	440	7,245
14	59	1,595	1,919	1,439	883	981	440	7,316
15	59	1,612H	1,899	1,455	1,004	987	440	7,456
16	59	1,606	1,928	1,529	1,006	1,000	440	7,568
17	59	1,589	1,988	1,561	1,051	1,076	440	7,764
18	59	1,534	2,044	1,651	1,083	1,106	440	7,917
21	59	1,408	2,166	1,782	1,130	1,106	440	8,091
22	59	1,423	2,193	1,806	1,114	1,102	467H	8,164
23	59	1,453	2,321	1,839	1,120	1,092	467	8,351
24	59	1,453	2,299	1,837	1,117	1,112H	467	8,344
25	59	1,475	2,277	1,897	1,117	1,112	467	8,404
28	59	1,469	2,281	1,885	1,117	1,112	467	8,390
29	59	1,470	2,288	1,924	1,127	1,112	467	8,447
30	59	1,532	2,339	1,924	1,118	1,112	467	8,551
31	59	1,539	2,358H	1,961H	1,138H	1,112	464	8,631H

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.25

Jul	Open	High	Low	Close
1				0.59 N
2				0.63 N
3				0.65½N
4	HOLIDAY			
7				0.60 N
8				0.63½N
9				0.61 N
10				0.58 N
11				0.63 N
14				0.64 N
15				0.76½N
16				0.91½N
17				0.83½N
18				0.80¾N
21				0.90¾N
22				0.81½N
23				0.82 N
24				0.75¾N
25				0.80¾N
28				0.81 N
29				0.80¾N
30				0.87½N
31				0.75 N

86Nov Strike 4.50

Jul	Open	High	Low	Close
1	0.41	0.41	0.39 L	0.39
2				0.42 N
3				0.43½N
4	HOLIDAY			
7				0.38 N
8				0.41 N
9				0.39½N
10				0.36½N
11				0.41 N
14				0.42 N
15				0.51½N
16	0.60¾	0.66½H	0.60¾	0.66½
17				0.60 N
18				0.58½N
21				0.67¼N
22				0.58 N
23				0.58½N
24				0.52½N
25				0.57¼N
28				0.58 N
29				0.57¾N
30				0.64 N
31				0.53 N

86Nov Strike 4.75

Jul	Open	High	Low	Close
1				0.21 N
2				0.23¾N
3	0.25	0.25	0.24¼	0.24¾
4	HOLIDAY			
7	0.21	0.21	0.20	0.20
8	0.24	0.25	0.24	0.24 A
9	0.23	0.23	0.22	0.22 A
10	0.17½	0.20	0.17½L	0.19⅜
11	0.22	0.24	0.22	0.23¼
14	0.25	0.25	0.22½	0.24
15	0.29½	0.33	0.28½	0.33 B
16	0.37	0.45	0.37	0.45
17	0.44	0.46 H	0.41	0.41
18	0.36¾	0.36¾	0.36	0.36
21	0.44½	0.46	0.44½	0.46
22				0.38¼N
23	0.40½	0.41	0.39	0.39 A
24				0.33¾N
25	0.32	0.38	0.32	0.38 B
28				0.38¼N
29	0.38⅛	0.38⅛	0.38⅛	0.38⅛
30	0.43¾	0.43¾	0.43	0.43 A
31				0.35 N

86Nov Strike 5.00

Jul	Open		High	Low	Close	
1	0.11¾		0.13¼	0.11½	0.12	
2	0.13		0.14	0.12¾	0.13¾	
3	0.14	0.14¼	0.15½	0.14	0.14½	
4	HOLIDAY					
7	0.14¼	0.13¾	0.14¼	0.11	0.11¾	
8	0.11¾		0.14½	0.11¾	0.13	
9	0.13⅝		0.13¾	0.11¼	0.11¼	
10	0.10¾	0.10¼	0.11	0.09¼L	0.11	
11	0.12	0.13	0.14½	0.12	0.13¾	0.13½
14	0.12½	0.12	0.14¼	0.10½	0.13½	
15	0.17	0.18	0.20¾	0.17	0.20½	
16	0.25	0.24½	0.30 H	0.22½	0.30	
17	0.28		0.29¼	0.24	0.24	
18	0.21		0.23	0.21	0.21½	
21	0.21½	0.23	0.30	0.21½	0.29 B	
22	0.25		0.25	0.21½	0.23¼	0.23½
23	0.25		0.25	0.23½	0.23½	
24	0.22		0.23¼	0.19½	0.19½	
25	0.18	0.17¼	0.22¾	0.17¼	0.22¾	
28	0.22¾		0.25½	0.21½	0.23	
29	0.23	0.23½	0.23½	0.21½	0.22	
30	0.26½		0.27¾	0.26	0.26	
31	0.24¼	0.24	0.24¼	0.18½	0.19¼	

86Nov Strike 5.25

Jul	Open		High	Low	Close	
1	0.07		0.08	0.06¾	0.07¼	0.07½
2	0.07⅜	0.08	0.08¾	0.07⅜	0.08½	
3	0.08½	0.08¾	0.09¾	0.08½	0.09	
4	HOLIDAY					
7	0.08½		0.08½	0.06½	0.06¾	0.07
8	0.06¾	0.07	0.09	0.06¾	0.08	
9	0.08¼		0.08¾	0.06¾	0.06¾	
10	0.06¾	0.06¼	0.06¾	0.05½L	0.06¼	
11	0.07¾	0.08¼	0.08¾	0.07½	0.08¾	0.08½
14	0.07¾	0.06¾	0.08½	0.06½	0.07¾	0.08
15	0.10½		0.12½	0.10	0.12	0.12¼
16	0.14½	0.15½	0.19⅝	0.14¼	0.19	0.18½
17	0.18	0.17½	0.18¾	0.15	0.15	0.15½
18	0.14	0.12½	0.14	0.12½	0.13	
21	0.14½	0.15	0.20 H	0.14¼	0.18	0.18½
22	0.18	0.17	0.18	0.13½	0.14½	
23	0.16½	0.16	0.16½	0.14½	0.15	
24	0.14½		0.15	0.12½	0.12½	
25	0.11		0.15¼	0.10¾	0.15¼	0.15
28	0.15		0.17	0.13¾	0.15½	
29	0.15	0.15¼	0.15½	0.13¼	0.13¾	0.14
30	0.17		0.18	0.16¼	0.16½	0.16¾
31	0.14½	0.15	0.15	0.12	0.12	0.12¼

86Nov Strike 5.50

Jul	Open		High	Low	Close	
1	0.04¼	0.04⅛	0.05	0.04⅛	0.04½	
2	0.05		0.05½	0.04⅞	0.05½	
3	0.05½	0.05¾	0.06½	0.05½	0.06⅜	
4	HOLIDAY					
7	0.05¾	0.06	0.06	0.04¼	0.05	
8	0.04¾		0.06	0.04¾	0.05½	
9	0.05¾		0.05¾	0.04⅜	0.04⅜	
10	0.04¼		0.04½	0.03¾L	0.04¼	
11	0.04⅛	0.04½	0.05½	0.04¼	0.05¼	
14	0.04½	0.04¼	0.05¼	0.04	0.04¾B	
15	0.06½	0.07	0.08	0.06½	0.07⅞	
16	0.10	0.10½	0.13 H	0.09	0.12½	0.13
17	0.13	0.11½	0.13	0.10	0.10	
18	0.09		0.09½	0.08½	0.09	
21	0.09	0.09½	0.13	0.09	0.12½	
22	0.11	0.10	0.11	0.08½	0.09¼	0.09½
23	0.10		0.10¾	0.09¼	0.09½	
24	0.09½		0.09¾	0.07¾	0.08	0.08¼
25	0.07		0.10⅛	0.07	0.10	
28	0.10		0.11	0.09	0.09½	
29	0.09½		0.09½	0.08¼	0.08¾	0.08½
30	0.10		0.11½	0.10	0.10½	
31	0.09½	0.09¼	0.09½	0.06¾	0.07½	0.07⅝

86Nov Strike 5.75

Jul	Open		High	Low	Close	
1	0.03⅜		0.03⅝	0.03¼	0.03¼	
2	0.03½		0.03¾	0.03¼	0.03⅜	
3	0.03⅞		0.04	0.03⅝	0.03⅞	
4	HOLIDAY					
7	0.03¼		0.03¼	0.02¾	0.03¼	
8	0.03		0.04	0.03	0.03⅝	
9	0.03¾		0.03¾	0.03	0.03	
10	0.02½		0.02⅞	0.02½L	0.02¾	
11	0.03¼	0.03	0.03½	0.03	0.03½	
14	0.03		0.03½	0.03	0.03¼	
15	0.04½		0.05	0.04	0.05	
16	0.06	0.07	0.08½	0.06	0.08¼	
17	0.08	0.07¾	0.08½	0.06¾	0.06¾	
18	0.06⅝	0.06¼	0.06⅝	0.06	0.06½	
21	0.06¾		0.09 H	0.06¾	0.08½A	
22	0.07¾		0.07¾	0.05⅝	0.06¼	
23	0.06¾		0.06¾	0.06¼	0.06⅜	0.06¼
24	0.06½		0.06½	0.04¾	0.05	
25	0.04¾		0.07	0.04¾	0.07	
28	0.07	0.07¼	0.07¼	0.06	0.06¼	0.06
29	0.06		0.06¼	0.05½	0.05⅝	
30	0.07		0.07¼	0.06½	0.06⅝	
31	0.06¼		0.06¼	0.04¾	0.05⅛	0.05¼

86Nov Strike 6.00

Jul	Open		High	Low	Close	
1	0.02½		0.02½	0.02¼	0.02¼	
2	0.02½		0.02⅝	0.02⅜	0.02⅝	
3	0.03		0.03	0.02¾	0.03	
4	HOLIDAY					
7	0.02½	0.02⅜	0.02½	0.02	0.02¼	
8	0.02½		0.02⅝	0.02¼	0.02½	
9	0.02¾		0.02¾	0.02	0.02⅛	
10	0.02		0.02	0.01¾L	0.01⅞	
11	0.02		0.02⅜	0.02	0.02⅜	
14	0.02		0.02½	0.02	0.02⅛	
15	0.02½		0.03½	0.02½	0.03½	
16	0.05		0.06½H	0.04⅛	0.06¼	
17	0.06¼	0.06	0.06¼	0.04¾	0.04¾	
18	0.03¾		0.04½	0.03¾	0.04¼	
21	0.04¾		0.06¼	0.04¾	0.05½	0.05¾
22	0.05¼		0.05¼	0.04⅛	0.04½	
23	0.04¾		0.04⅞	0.04½	0.04½	
24	0.04¾		0.04¾	0.03⅞	0.03⅞	
25	0.03¾		0.05¼	0.03¼	0.05¼	
28	0.05½		0.05½	0.04	0.04¼	0.04
29	0.04		0.04¼	0.03¾	0.03¾	
30	0.05		0.05¼	0.04⅜	0.04⅜	
31	0.04¼		0.04¼	0.03⅜	0.03½	

86Nov Strike 6.25

Jul	Open		High	Low	Close	
1	0.01¾		0.01⅞	0.01½	0.01½	
2	0.01¾		0.01¾	0.01⅝	0.01¾	
3	0.02⅛		0.02¼	0.01¾	0.02	
4	HOLIDAY					
7	0.01¾		0.01¾	0.01⅜	0.01½	
8	0.01⅝		0.01¾	0.01⅝	0.01⅝	
9	0.01¾		0.01¾	0.01¼	0.01¼	
10	0.01⅛		0.01¼	0.01⅛L	0.01⅛	
11	0.01⅜		0.01½	0.01¼	0.01⅜	
14	0.01¼		0.01½	0.01¼	0.01¼	
15	0.02		0.02½	0.02	0.02¼	
16	0.02½	0.02¾	0.04½	0.02½	0.04¼	
17	0.04		0.04½	0.03¼	0.03¼	
18	0.02¾	0.02½	0.03¼	0.02½	0.03⅛	
21	0.03½		0.05 H	0.03½	0.04¼	
22	0.03¼		0.03¼	0.02⅞	0.03	
23	0.03¼		0.03½	0.03	0.03	
24	0.03¼		0.03¼	0.02⅜	0.02½	0.02⅜
25	0.02¼		0.03¼	0.02	0.03¼	
28	0.03		0.03⅛	0.02½	0.02⅝	0.02½
29	0.02¾		0.02¾	0.02¼	0.02¼	
30	0.02¾		0.03¼	0.02¾	0.03	0.02⅞
31	0.02½		0.02½	0.02	0.02	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

Jul	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		5H		264	586	354	135	110	14L	1,468
2				167	259	156	106	19	56	763
3			3	233	159	203	41	32	28	699L
4	HOLIDAY									
7			2L	532	494	248	147	197	247	1,867
8			150H	1,729H	395	468	66	15	20	2,843H
9			2	274	255	249	55	62	66	963
10			56	483	468	252	31L	85	69	1,444
11			35	666	842	525	108	5L	48	2,229
14			56	800	291	138L	201	173	60	1,719
15			48	406	921H	625	376H	96	42	2,514
16		5	16	423	821	543	316	290	428	2,842
17			9	323	796	762	200	206	441	2,737
18			4	237	765	350	354	183	60	1,953
21			5	132	500	500	284	247	363	2,031
22				100	585	488	224	328H	85	1,810
23			2	122	288	315	88	92	156	1,063
24				177	170	170	78	76	66	737
25			4	149	493	439	124	169	152	1,530
28				39L	130L	272	148	69	627H	1,285
29			9	44	308	579	97	176	47	1,260
30			4	55	344	314	210	89	144	1,160
31				380	608	864H	196	82	219	2,349
TOTAL		10	405	7,735	10,478	8,814	3,585	2,801	3,438	37,266

Call open contracts Reported in contracts—Future 86Nov

Jul	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		5H	261	2,813	5,100	6,603	3,576	5,398	5,832	29,588
2		5	261	2,856	5,041L	6,576L	3,600	5,339	5,829	29,507L
3		5	260L	2,871	5,043	6,626	3,571	5,344	5,835	29,555
4	HOLIDAY									
7		5	261	2,819	5,112	6,758	3,530	5,298	5,777	29,560
8		5	353	2,711L	5,179	6,905	3,554	5,304	5,776L	29,787
9		5	354	2,732	5,249	6,846	3,536	5,296	5,818	29,836
10		5	362	2,909	5,506	6,868	3,528	5,304	5,794	30,276
11		5	362	3,170	5,867	6,914	3,538	5,308	5,830	30,994
14		5	411H	3,103	5,891	6,940	3,445L	5,176	5,805	30,776
15		5	410	3,213H	5,848	7,002	3,613	5,162L	5,778	31,031
16			410	3,142	5,705	7,156	3,556	5,195	5,934	31,098
17			409	2,941	5,780	7,386	3,618	5,306	6,282	31,722
18			409	2,838	5,858	7,336	3,695	5,316	6,262	31,714
21			404	2,812	5,950	7,347	3,697	5,354	6,551	32,115
22			404	2,847	5,962	7,299	3,665	5,477	6,568	32,222
23			405	2,819	6,012H	7,320	3,697	5,515	6,659	32,427
24			405	2,861	5,919	7,268	3,655	5,549	6,675H	32,332
25			404	2,870	5,908	7,367	3,651	5,555	6,633	32,388
28			404	2,818	5,888	7,417	3,684	5,559	6,314	32,084
29			404	2,786	5,927	7,610	3,713	5,562H	6,323	32,325
30			402	2,766	5,807	7,663	3,703	5,511	6,294	32,146
31			402	2,871	5,907	7,929H	3,794H	5,519	6,182	32,604H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.00

Jul	Open	High	Low	Close
1	0.20	0.20½	0.20 L	0.20 A
2	0.20½	0.20½	0.20½	0.20½
3				0.22½N
4	HOLIDAY			
7				0.19½N
8				0.21½N
9	0.22½	0.22½	0.21½	0.21½A
10				0.19½N
11				0.22 N
14				0.21½N
15				0.29 N
16	0.34	0.37	0.34	0.37 B
17	0.37	0.37	0.35	0.35 A
18	0.33½	0.33½	0.32	0.32 A
21	0.38	0.38½H	0.38	0.38½B
22	0.32	0.32	0.32	0.32
23	0.33½	0.33½	0.33½	0.33½
24				0.29 N
25				0.33 N
28				0.33 N
29	0.30	0.30	0.30	0.30
30				0.34½N
31				0.29 N

87Jan Strike 5.25

Jul	Open	High	Low	Close
1				0.13 N
2				0.13¾N
3				0.15 N
4	HOLIDAY			
7				0.12½N
8	0.15	0.15	0.15 L	0.15
9				0.14½N
10				0.13 N
11				0.15 N
14				0.14¼N
15	0.16½	0.20	0.16½	0.20
16				0.26½N
17	0.26½	0.26½	0.24½	0.24½A
18				0.22 N
21	0.26	0.28 H	0.26	0.28
22	0.21½	0.21½	0.21½	0.21½
23	0.24	0.24	0.22½	0.23½
24	0.21½	0.21½	0.20½	0.20½A
25	0.22½	0.23	0.22½	0.23 B
28	0.24	0.24	0.23	0.23
29				0.21½N
30	0.26	0.26	0.25½	0.25½A
31	0.19	0.20½	0.19	0.19½A

87Jan Strike 5.50

Jul	Open	High	Low	Close
1				0.09 N
2				0.09½N
3	0.10½	0.11	0.10½	0.11
4	HOLIDAY			
7				0.08¾N
8	0.11½	0.11½	0.10	0.11 A
9	0.11	0.11	0.10	0.10
10	0.08½	0.08½	0.08½L	0.08½
11				0.10¼N
14				0.10 N
15				0.13¾N
16	0.15½	0.20 H	0.15½	0.20
17	0.18	0.18	0.18	0.18
18	0.15½	0.15½	0.15	0.15½
21	0.16	0.19	0.16	0.19 B
22	0.15	0.15	0.15	0.15
23	0.17	0.17	0.17	0.17
24				0.14½N
25	0.17	0.17	0.17	0.17
28	0.17	0.17	0.16	0.16½B
29	0.15½	0.15½	0.15	0.15
30				0.16¾N
31	0.16½	0.16½	0.12½	0.13½

87Jan Strike 5.75

Jul	Open	High	Low	Close
1				0.06 N
2				0.06¾N
3				0.07½N
4	HOLIDAY			
7				0.06½N
8				0.07½N
9				0.07¼N
10				0.06½N
11	0.07	0.07	0.07 L	0.07
14				0.07 N
15	0.09½	0.09½	0.09½	0.09½
16				0.14 N
17				0.12½N
18	0.10½	0.10½	0.10½	0.10½
21				0.14½N
22	0.11	0.11	0.10½	0.11
23	0.13	0.13	0.13	0.13
24				0.10½N
25	0.10	0.12	0.10	0.12 B
28				0.12 N
29				0.10¾N
30	0.12 0.12½	0.13½H	0.12	0.13 A
31	0.11¾	0.11¾	0.08½	0.09½

87Jan Strike 6.00

Jul	Open	High	Low	Close
1				0.04¾N
2				0.05 N
3				0.05½N
4	HOLIDAY			
7				0.04¾N
8				0.05¼N
9	0.06	0.06	0.05¾	0.05¾A
10	0.05¼	0.05¼	0.05¼L	0.05¼
11	0.05½	0.05½	0.05¼	0.05¼
14				0.05¼N
15				0.07¼N
16	0.08½	0.10	0.08½	0.10
17	0.10½	0.10½H	0.09½	0.09½
18				0.08 N
21				0.11¼N
22	0.09	0.09	0.09	0.09
23				0.09¼N
24	0.09½	0.09½	0.07½	0.07½
25				0.09 N
28				0.09 N
29	0.08¾	0.08¾	0.08	0.08
30				0.09½N
31				0.06¾N

87Jan Strike 6.25

Jul	Open	High	Low	Close
1				0.03¾N
2				0.04 N
3				0.04¼N
4	HOLIDAY			
7				0.03½N
8	0.03½	0.03¾	0.03½L	0.03¾B
9				0.03¾N
10				0.03¾N
11				0.04¼N
14				0.04¼N
15				0.05½N
16				0.08 N
17				0.07½N
18				0.06¼N
21	0.08	0.08½H	0.08	0.08½B
22				0.06½N
23				0.07¼N
24	0.06¾	0.06¾	0.06½	0.06½
25				0.07¼N
28				0.07¼N
29	0.06	0.06	0.06	0.06
30				0.07¼N
31				0.05 N

87Jan Strike 6.50

Jul	Open	High	Low	Close
1				0.03 N
2				0.03¼N
3				0.03⅜N
4	HOLIDAY			
7				0.03 N
8				0.03 N
9				0.03 N
10				0.03 N
11				0.03¼N
14				0.03¼N
15				0.04½N
16				0.06¼N
17				0.05¾N
18				0.05 N
21				0.07 N
22	0.05½	0.05½	0.05½	0.05½
23				0.05¾N
24				0.05¼N
25				0.06 N
28	0.06	0.06 H	0.06	0.06
29	0.05	0.05	0.05 L	0.05
30				0.05½N
31				0.04 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jan

Jul	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	6H			1L				7
2	2							2L
3			18					18
4	HOLIDAY							
7								
8		1L	10			5		16
9	2		7		3			12
10			3		4			7
11				3	30			33
14								
15		3			10			13
16	2		5		7			14
17	2	9	4		37H			52
18	1L		30H	1				32
21	2	8	4			2L		16
22	2	1	2L	10	1L		5	21
23	1	3	15	1				20
24		1			24	6		31
25		1		1				2
28		10H	3				1L	14
29	2		6		21	20H	20H	69H
30		1		22H				23
31		4	20	14				38
TOTAL	22	42	127	53	137	33	26	440

Call open contracts Reported in contracts—Future 87Jan

Jul	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	21L	140L	41L	31L	15L	15L	12L	275L
2	22	140	41	31	15	15	12	276
3	22	140	58	31	15	15	12	293
4	HOLIDAY							
7	22	140	58	31	15	15	12	293
8	22	141	67	31	15	17	12	305
9	23	141	72	31	18	17	12	314
10	23	141	75	31	22	17	12	321
11	23	141	75	34	45	17	12	347
14	23	141	75	34	45	17	12	347
15	23	143	75	34	55	17	12	359
16	23	143	74	34	62	17	12	365
17	25	152	78	34	90	17	12	408
18	26	152	96	35	90	17	12	428
21	28	148	97	35	90	19	12	429
22	28	149	97	45	89	19	12	439
23	29H	152	112	46	89	19	12	459
24	29	153	112	46	109	23	12	484
25	29	154	112	46	109	23	12	485
28	29	160	113	46	109	23	13	493
29	27	160	118	46	113H	39H	26H	529
30	27	161	118	58	113	39	26	542
31	27	163H	137H	70H	113	39	26	575H

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Jul	87Mar Strike 5.00				87Mar Strike 5.25				87Mar Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												0.13¼N
2									0.15	0.15	0.15	0.15
3									0.16½	0.17	0.16½	0.17
4	HOLIDAY				HOLIDAY				HOLIDAY			
7									0.14	0.14	0.14 L	0.14
8									0.15½	0.15½	0.15½	0.15½
9									0.15	0.17	0.15	0.16 A
10									0.14	0.14	0.14	0.14
11					0.20	0.20	0.20 L	0.20	0.15	0.15	0.15	0.15
14								0.20½N				0.15¼N
15					0.25	0.26	0.25	0.26 B				0.19½N
16								0.34½N				0.25¾N
17					0.32	0.32	0.32	0.32	0.24	0.24 H	0.24	0.24
18								0.30 N	0.23	0.23	0.23	0.23
21					0.31	0.34 H	0.31	0.34 B				0.26 N
22								0.29½N				0.22 N
23	0.43	0.43 H	0.41½	0.41½A				0.30½N				0.23 N
24				0.37½N	0.30½	0.30½	0.28½	0.28½A				0.20½N
25				0.40½N				0.29½N	0.18½	0.21½	0.18½	0.21½B
28				0.41½N				0.30½N				0.22½N
29	0.41½	0.41½	0.41 L	0.41 A				0.29½N				0.22 N
30				0.44½N	0.31	0.33	0.31	0.33				0.24½N
31				0.37½N				0.27¾N	0.23½	0.23½	0.20	0.20

Jul	87Mar Strike 5.75				87Mar Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close
1				0.09½N				0.07¼N
2	0.11	0.11	0.11	0.11				0.08 N
3	0.12	0.12 H	0.12	0.12				0.08½N
4	HOLIDAY				HOLIDAY			
7	0.11½	0.11½	0.10½L	0.10½				0.07¾N
8				0.11½N				0.08½N
9				0.11 N				0.08½N
10				0.10 N				0.08 N
11	0.11½	0.11½	0.11½	0.11½				0.08½N
14				0.11½N	0.08½	0.08½	0.08½L	0.08½
15				0.14½N				0.11 N
16				0.19½N				0.15 N
17				0.17½N				0.13½N
18				0.16¼N				0.12½N
21				0.20¼N				0.16 N
22				0.16½N				0.12¾N
23				0.17 N				0.13 N
24				0.15¼N				0.12 N
25				0.16½N				0.12¾N
28				0.17 N				0.13¼N
29				0.16½N				0.12¾N
30				0.18½N				0.14½N
31				0.14¾N	0.11½	0.11½H	0.11½	0.11½

Call volume of sales Reported in contracts—Future 87Mar

Jul	5.00	5.25	5.50	5.75	6.00	TOTAL
1						
2			4	1L		5
3			8H	1		9H
4	HOLIDAY					
7			1L	3H		4
8			1			1L
9			4			4
10			1			1
11		4H	1	1		6
14					1H	1
15		2L				2
16						
17		4	2			6
18			1			1
21		2				2
22						
23	4H					4
24		2				2
25			1			1
28						
29	3L					3
30		4				4
31			3		1	4
TOTAL	7	18	27	6	2	60

Call open contracts Reported in contracts—Future 87Mar

Jul	5.00	5.25	5.50	5.75	6.00	TOTAL
1			62	15H	13L	90
2			63	14	13	90
3			61L	13L	13	87L
4	HOLIDAY					
7			61	13	13	87
8			61	13	13	87
9			64	13	13	90
10			64	13	13	90
11		4L	65	13	13	95
14		4	65	13	14	96
15		6	65	13	14	98
16		6	65	13	14	98
17		6	65	13	14	98
18		6	64	13	14	97
21		6	64	13	14	97
22		6	64	13	14	97
23	4L	6	64	13	14	101
24	4	8H	64	13	14	103
25	4	8	64	13	14	103
28	4	8	64	13	14	103
29	7H	8	64	13	14	106
30	7	8	64	13	14	106
31	7	8	67H	13	15H	110H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87May Strike 5.25				87May Strike 5.50				87May Strike 5.75			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.23½**N**								
2				0.25 **N**	0.19	0.19 **H**	0.19 **L**	0.19				
3				0.26 **N**				0.19½**N**				
4	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
7				0.24 **N**				0.18 **N**	0.17	0.17 **H**	0.15 **L**	0.15 **A**
8				0.26 **N**				0.19½**N**				0.15 **N**
9				0.25½**N**				0.19 **N**				0.14½**N**
10				0.24 **N**				0.17½**N**				0.13½**N**
11				0.26¼**N**				0.19¼**N**				0.14½**N**
14				0.26½**N**				0.19½**N**				0.14¾**N**
15				0.32 **N**				0.24 **N**				0.18 **N**
16				0.41 **N**				0.31 **N**				0.24 **N**
17				0.37 **N**				0.28 **N**				0.22 **N**
18				0.35 **N**				0.26½**N**				0.20½**N**
21				0.41 **N**				0.31½**N**				0.24½**N**
22				0.37 **N**				0.28 **N**				0.22 **N**
23				0.37½**N**				0.28½**N**				0.22 **N**
24				0.33½**N**				0.25½**N**				0.19½**N**
25				0.36 **N**				0.27½**N**				0.21¼**N**
28				0.36½**N**				0.28 **N**				0.21¾**N**
29				0.35½**N**				0.27 **N**				0.21 **N**
30				0.40 **N**				0.31 **N**				0.24 **N**
31				0.33½**N**				0.25½**N**				0.19½**N**

Call volume of sales Reported in contracts—Future 87May

Jul	5.25	5.50	5.75	TOTAL
1				
2		1H		1L
3				
4	HOLIDAY			
7			3H	3H
8				
9				
10				
11				
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				
TOTAL		1	3	4

Call open contracts Reported in contracts—Future 87May

Jul	5.25	5.50	5.75	TOTAL
1				
2		1H		1L
3		1		1
4	HOLIDAY			
7		1	3H	4H
8		1	3	4
9		1	3	4
10		1	3	4
11		1	3	4
14		1	3	4
15		1	3	4
16		1	3	4
17		1	3	4
18		1	3	4
21		1	3	4
22		1	3	4
23		1	3	4
24		1	3	4
25		1	3	4
28		1	3	4
29		1	3	4
30		1	3	4
31		1	3	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 5.75

Jul	Open	High	Low	Close
1				
2				
3				
4	HOLIDAY			
7				
8				
9				
10				
11				
14				
15				
16				
17				
18				
21	0.25½	0.28 H	0.25½L	0.28
22				0.26 N
23	0.27	0.27	0.26½	0.26½A
24				0.24 N
25				0.25¼N
28				0.25½N
29				0.24½N
30				0.27 N
31				0.23½N

Call volume of sales Reported in contracts—Future 87Jul

Jul	5.75	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22	5H	5H
23	2L	2L
24		
25		
28		
29		
30		
31		
TOTAL	7	7

Call open contracts Reported in contracts—Future 87Jul

Jul	5.75	TOTAL
1		
2		
3		
4	HOLIDAY	
7		
8		
9		
10		
11		
14		
15		
16		
17		
18		
21		
22	5H	5H
23	5	5
24	5	5
25	5	5
28	5	5
29	5	5
30	5	5
31	5	5

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Aug	Open	High	Low	Close
1				0.25 **N**
4				0.17 **N**
5	0.10½	0.10½**H**	0.10½	0.10½
6	0.09¾	0.10	0.09¾	0.10
7	0.10	0.10	0.05½	0.05½
8	0.06½	0.07	0.05½	0.05½
11	0.05¼	0.06	0.04¾	0.05¾
12	0.05½	0.06½	0.04½	0.04¾
13	0.02	0.03	0.00¾**L**	0.03
14	0.03½	0.10	0.03½	0.08 **A**
15	0.09	0.09	0.06	0.06 **B** 0.07 **A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.00

Aug	Open	High	Low	Close
1	0.07½	0.09 **H**	0.04½	0.07¾**A**
4	0.02	0.03¼	0.02	0.02½ 0.02¾
5	0.02¼	0.02¾	0.01½	0.01½
6	0.01	0.01¼	0.01	0.01¼
7	0.01⅛	0.01⅜	0.00½	0.00⅝
8	0.00⅞	0.01⅛	0.00⅝	0.00⅝
11	0.00½	0.00¾	0.00½	0.00¾
12	0.00⅜ 0.00½	0.00½	0.00⅜	0.00⅜
13	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
14	0.00⅛	0.00⅜	0.00⅛	0.00⅛
15	0.00¼	0.00¼	0.00⅛	0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.25

Aug	Open	High	Low	Close
1	0.01	0.03 **H**	0.00⅞	0.02¼ 0.02½
4	0.00¾	0.00¾	0.00½	0.00½
5	0.00½	0.00½	0.00⅜	0.00⅜
6	0.00¼	0.00¼	0.00¼	0.00¼
7	0.00¼	0.00¼	0.00¼	0.00¼
8	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
11	0.00⅛	0.00¼	0.00⅛	0.00⅛
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
13	0.00⅛	0.00⅛	0.00⅛	0.00⅛
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.50

Aug	Open	High	Low	Close
1	0.00¼	0.00⅞**H**	0.00¼	0.00½**A**
4	0.00⅛	0.00¼	0.00⅛**L**	0.00¼
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6				0.00⅛**N**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
13				0.00⅛**N**
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.75

Aug	Open	High	Low	Close
1	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
4				0.00⅛**N**
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6				0.00⅛**N**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**N**
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 6.00

Aug	Open	High	Low	Close
1				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**N**
12	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 6.25

Aug	Open	High	Low	Close
1				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
6				0.00⅛**N**
7				0.00⅛**N**
8				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
13				0.00⅛**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Sep

Aug	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		264	431	572H	12	40		1,319H
4		78	557H	494				1,129
5	1L	128	219	46	10L	2L		406
6	3	99	220	4	17			343
7	9	285	329			2	33H	658
8	34	34	5L					73L
11	17	12L	117		59			205
12	63	74	200	3L	50	5		395
13	153H	525	97		300H	89H		1,164
14	54	584H	75	45	100	45		903
15	41	60	20					121
18								
19								
20								
21								
22								
25								
26								
27								
28								
29								
TOTAL	375	2,143	2,270	1,164	548	183	33	6,716

Call open contracts Reported in contracts—Future 86Sep

Aug	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	59L	1,570	2,441H	2,148H	1,134	1,072	464H	8,888H
4	59	1,576	2,328	2,030	1,134	1,072	464	8,663
5	59	1,617H	2,227	2,034	1,142H	1,070	464	8,613
6	62	1,594	2,108	2,030	1,125	1,070	464	8,453
7	70	1,524	2,133	1,989	1,125	1,068	433	8,342
8	99	1,521	2,132	1,982	1,125	1,055L	432	8,346
11	108	1,519	2,136	1,982	1,066	1,055	432	8,298
12	132	1,548	2,136	1,984	1,116	1,060	431L	8,407
13	198H	1,466	2,228	1,979	1,023L	1,080H	431	8,405
14	170	1,360L	2,079	1,929L	1,123	1,071	431	8,163
15	156	1,365	2,059L	1,929	1,123	1,071	431	8,134L
18								
19								
20								
21								
22								
25								
26								
27								
28								
29								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.25

Aug	Open		High	Low	Close	
1					0.75 **N**	
4					0.65 **N**	
5					0.56½**N**	
6					0.56½**N**	
7					0.51 **N**	
8					0.51 **N**	
11					0.54½**N**	
12					0.52¼**N**	
13					0.47¾**N**	
14					0.52 **N**	
15					0.50¼**N**	
18					0.53¼**N**	
19					0.47½**N**	
20					0.45 **N**	
21					0.47½**N**	
22					0.45 **N**	
25					0.45 **N**	
26					0.45½**N**	
27					0.47 **N**	
28					0.46 **N**	
29					0.54¾**N**	

86Nov Strike 4.50

Aug	Open		High	Low	Close	
1					0.51½**N**	
4					0.43¾**N**	
5					0.36¼**N**	
6					0.36¼**N**	
7					0.31 **N**	
8	0.31		0.31	0.31	0.31	
11					0.34 **N**	
12					0.32½**N**	
13	0.25		0.27½	0.25	0.27¼**B**	
14	0.29½		0.34 **H**	0.29½	0.32 **A**	
15					0.30¼**N**	
18	0.28		0.33	0.28	0.32½	
19	0.29½		0.29½	0.27	0.27½	0.27
20	0.24¾		0.25½	0.24¾	0.25½	
21	0.26		0.27¼	0.26	0.27¼	
22	0.25		0.25½	0.24½**L**	0.25	
25	0.25½		0.25½	0.25¼	0.25¼**A**	
26					0.25½**N**	
27	0.26½		0.26½	0.26½	0.26½	
28	0.27¼		0.27¼	0.26¾	0.26¾**A**	
29	0.29		0.33	0.29	0.33 **B**	

86Nov Strike 4.75

Aug	Open		High	Low	Close	
1	0.35		0.35 **H**	0.33	0.34	0.33
4	0.25		0.26	0.24¾	0.25	
5	0.24		0.24	0.19	0.19 **A**	
6	0.18		0.19¾	0.17¾	0.19¾	
7	0.20½		0.21	0.17	0.17	
8	0.16½		0.17½	0.15¼	0.16½	
11	0.16¾		0.18	0.16½	0.17¼	
12	0.17¼		0.17¾	0.16¼	0.16½	
13	0.11½		0.12½	0.11	0.12½	
14	0.14		0.16¾	0.14	0.15½	0.15¾
15	0.16¼	0.16½	0.16½	0.14	0.14	
18	0.13		0.16¾	0.13	0.15½	
19	0.17		0.17½	0.11½	0.12	0.11½
20	0.11¼		0.11⅝	0.10½	0.10½	
21	0.10½	0.11	0.12¾	0.10½	0.12	
22	0.14		0.14	0.10½	0.11½	0.11¼
25	0.11		0.11¼	0.09¾**L**	0.10½	
26	0.11		0.12	0.10¼	0.10½	0.10¾
27	0.11	0.10¾	0.11¾	0.09⅞	0.10¾	
28	0.10¾		0.11¼	0.10¼	0.10¼	
29	0.13		0.16	0.13	0.16	

86Nov Strike 5.00

Aug	Open		High	Low	Close	
1	0.18		0.21½**H**	0.14¼	0.18½	
4	0.13		0.13¾	0.12¼	0.12½	0.12¾
5	0.12		0.12	0.09	0.09¼	0.09½
6	0.08	0.09	0.10	0.08	0.09½	
7	0.09½	0.10	0.10	0.08	0.08¾**B**	
8	0.08¼		0.08¾	0.07⅞	0.08¼	0.08½
11	0.08	0.07¾	0.10	0.07½	0.09¼	0.09½
12	0.09¼	0.09	0.09¼	0.08	0.08	
13	0.05¾	0.05	0.06	0.04¾	0.05¾	0.06
14	0.06¼	0.06	0.08	0.06	0.07¼	
15	0.07¾	0.08	0.08	0.06½	0.06½	0.06¾
18	0.06		0.08	0.05½	0.07¼	
19	0.08	0.08½	0.08½	0.05	0.05	0.05⅛
20	0.04½	0.04¾	0.05	0.04¼	0.04¼	
21	0.04½		0.05¾	0.04½	0.05⅛	0.05
22	0.05½		0.05½	0.04½	0.05	
25	0.04½		0.05⅛	0.04⅛**L**	0.04½	
26	0.04¾	0.05	0.05¼	0.04½	0.04⅝	
27	0.05		0.05¼	0.04¼	0.05	0.04¾
28	0.05		0.05	0.04⅜	0.04⅜	
29	0.06		0.07	0.06	0.06¼	0.06¾

86Nov Strike 5.25

Aug	Open		High	Low	Close	
1	0.12	0.11¼	0.13¼**H**	0.08	0.11¾	0.12¼
4	0.09¾	0.07	0.09¾	0.07	0.07¼	
5	0.06¼	0.06¾	0.06¾	0.05¼	0.05½	
6	0.05	0.04¾	0.06	0.04¾	0.05½	
7	0.05¾	0.06	0.06¼	0.04½	0.04½	
8	0.04¼		0.05	0.04¼	0.04¼	0.04½
11	0.04½	0.04⅝	0.05	0.04⅝	0.04¾	
12	0.04½	0.04⅝	0.04¾	0.04⅜	0.04⅜	
13	0.03¾	0.03½	0.03¾	0.03	0.03⅛	
14	0.03½		0.03⅞	0.03¼	0.03½	
15	0.04		0.04	0.03⅛	0.03½	
18	0.03		0.03⅞	0.03	0.03⅜	
19	0.03¾		0.04	0.02⅛	0.02¼	
20	0.02		0.02¼	0.02	0.02	
21	0.02⅛		0.02⅜	0.02⅛	0.02⅜	
22	0.02½		0.02½	0.02	0.02⅛	
25	0.02	0.02⅛	0.02¼	0.01⅞**L**	0.02⅛	
26	0.02⅛		0.02⅜	0.02	0.02⅛	
27	0.02⅛		0.02¼	0.01⅞	0.02¼	
28	0.02¼		0.02¼	0.01⅞	0.01⅞	
29	0.02½		0.03¼	0.02½	0.02⅞	

86Nov Strike 5.50

Aug	Open		High	Low	Close	
1	0.07		0.07¾**H**	0.04½	0.07	
4	0.05	0.04¼	0.05	0.04	0.04	
5	0.03½	0.03¾	0.03¾	0.03	0.03	
6	0.02¾	0.02⅞	0.03¼	0.02¾	0.03	
7	0.03¼		0.03⅜	0.02½	0.02½	
8	0.02⅝	0.02½	0.03	0.02⅝	0.02½	
11	0.02⅝		0.03	0.02½	0.02⅝	
12	0.02¾		0.02¾	0.02⅝	0.02⅝	
13	0.01¾	0.01½	0.01¾	0.01½	0.01⅝	
14	0.01¾	0.01⅞	0.01⅞	0.01⅝	0.01¾	
15	0.02		0.02	0.01½	0.01⅝	
18	0.01½		0.01⅞	0.01¼	0.01½	
19	0.01⅞	0.01¾	0.01⅞	0.01	0.01	
20	0.00⅞	0.01	0.01⅛	0.00⅞	0.01	
21	0.01		0.01⅛	0.01	0.01	
22	0.01⅜		0.01⅜	0.00⅞	0.00⅞	
25	0.00⅞		0.01	0.00¾**L**	0.00⅞	
26	0.00⅞		0.01	0.00⅞	0.00⅞	
27	0.00⅞		0.00⅞	0.00¾	0.00⅞	
28	0.01		0.01	0.00¾	0.00¾	
29	0.01⅛		0.01¼	0.01	0.01⅛	

86Nov Strike 5.75

Aug	Open		High	Low	Close	
1	0.04½	0.04¼	0.05 **H**	0.03	0.04¾	
4	0.03½		0.03½	0.02⅝	0.02⅝	
5	0.02¼		0.02½	0.02	0.02	
6	0.02		0.02¼	0.01⅞	0.02	
7	0.02		0.02⅛	0.01¾	0.01¾	
8	0.01¾		0.01⅞	0.01½	0.01½	0.01⅝
11	0.01¾		0.01¾	0.01½	0.01⅝	
12	0.01⅝		0.01¾	0.01½	0.01½	
13	0.01		0.01⅛	0.01	0.01	
14	0.01¼		0.01¼	0.01	0.01⅛	
15	0.00¾		0.00⅞	0.00¾	0.00⅞	
18	0.00¾		0.00⅞	0.00⅝	0.00¾	
19	0.00¾		0.00¾	0.00⅝	0.00⅝	
20	0.00⅝		0.00⅝	0.00½	0.00½	
21	0.00⅝		0.00⅝	0.00⅝	0.00⅝	
22	0.00½		0.00½	0.00½	0.00½	
25	0.00⅝		0.00⅝	0.00⅝	0.00⅝	
26	0.00½		0.00½	0.00½	0.00½	
27	0.00½		0.00½	0.00½	0.00½	
28	0.00⅝		0.00⅝	0.00⅜**L**	0.00½	
29	0.00⅝		0.00¾	0.00½	0.00¾	

86Nov Strike 6.00

Aug	Open		High	Low	Close	
1	0.03		0.03¾**H**	0.02¼	0.03⅛	0.03
4	0.02¼		0.02¼	0.01¾	0.01⅞	
5	0.01⅞		0.01⅞	0.01⅜	0.01⅜	
6	0.01½		0.01½	0.01⅜	0.01⅜	
7	0.01¼		0.01½	0.01¼	0.01¼	
8	0.01¼		0.01¼	0.01⅛	0.01⅛	0.01¼
11	0.01¼		0.01¼	0.01⅛	0.01¼	
12	0.01⅛		0.01⅛	0.01	0.01	
13	0.00⅝		0.00¾	0.00½	0.00½	
14	0.00¾		0.00¾	0.00⅝	0.00⅝	
15	0.00½		0.00⅝	0.00½	[illegible]	
18	0.00⅝		0.00⅝	0.00⅜	0.00½	
19	0.00½		0.00½	0.00⅜	0.00⅜	
20	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
21	0.00½		0.00½	0.00⅜	0.00⅜	
22	0.00⅜		0.00⅜	0.00¼	0.00¼	
25	0.00⅜		0.00⅜	0.00¼	0.00¼	
26	0.00⅛		0.00¼	0.00⅛**L**	0.00¼	
27	0.00⅜		0.00⅜	0.00¼	0.00¼	
28	0.00¼		0.00¼	0.00⅛	0.00¼	
29					0.00⅜**N**	

86Nov Strike 6.25

Aug	Open		High	Low	Close	
1	0.02	0.01⅞	0.02¼**H**	0.01⅛	0.02⅛	0.02
4	0.01½	0.01¼	0.01½	0.01	0.01⅛	0.01
5	0.01		0.01⅛	0.00⅞	0.01	0.00⅞
6	0.00⅞		0.01	0.00⅞	0.00⅞	
7	0.00⅞		0.00⅞	0.00¾	0.00¾	
8	0.00⅞		0.00⅞	0.00¾	0.00¾	
11	0.00¾		0.00¾	0.00¾	0.00¾	
12	0.00¾		0.00¾	0.00⅝	0.00⅝	
13	0.00⅝		0.00⅝	0.00¼	0.00¼	
14	0.00⅝		0.00⅝	0.00¼	0.00¼	
15	0.00⅝		0.00⅝	0.00¼	0.00¼	
18	0.00¼		0.00⅜	0.00⅛	0.00¼	
19	0.00⅜		0.00⅜	0.00¼	0.00¼	
20	0.00¼		0.00¼	0.00⅛**L**	0.00⅛	
21					0.00⅛**N**	
22	0.00⅛		0.00¼	0.00⅛	0.00⅛	
25	0.00⅛		0.00¼	0.00⅛	0.00⅛	
26	0.00¼		0.00¼	0.00⅛	0.00⅛	
27					0.00⅛**N**	
28	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
29	0.00⅛		0.00⅛	0.00⅛	0.00⅛	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 86Nov

Aug	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			1L	262	907H	842H	426H	241H	171	2,850
4			56	622	703	166	290	137	381	2,355
5			59	581	704	410	69	122	209	2,154
6			69	409	269	736	101	106	45	1,737
7			601	314	307	325	270	80	125	2,022
8		1L	292	592	349	316	61	59	54	1,724
11		1	442	410	220	268	17	28	31	1,417
12			200	353	215	161	29	32	89	1,079
13		3	576	991	329	645	147	208	110	3,009H
14		6	263	890	173	145	64	6	42	1,589
15			135	307	255	154	117	216	69	1,253
18		360H	1,297H	647	104	150	228	58	57	2,901
19		30	645	546	120	176	262	186	3L	1,968
20		6	331	154	212	667	178	197	91	1,836
21		2	158	246	102	101L	3L	2L		614L
22		26	538	174	364	236	21	30	722H	2,111
25		7	281	470	472	113	110	84	119	1,656
26			611	68L	96L	322	247	33	3	1,380
27		1	649	438	146	187	15	12		1,448
28		1	353	484	788	137	75	5	12	1,855
29		3	371	1,613H	704	230	33		5	2,959
TOTAL		447	7,928	10,571	7,539	6,487	2,763	1,844	2,338	39,917

Call open contracts Reported in contracts—Future 86Nov

Aug	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			402L	2,898L	6,037	8,208	4,008	5,573	6,228H	33,354L
4			445	3,150	5,882	8,208	4,167	5,617	5,982	33,451
5			494	3,523	5,948	8,414H	4,208	5,689	5,941	34,217
6			512	3,477	5,993	8,112	4,254H	5,745	5,965	34,058
7		2	867	3,518	5,927	8,084	4,244	5,763	6,009	34,414
8		1L	1,023	3,634	5,868L	8,031	4,243	5,775	6,005	34,580
11		2	1,200	3,675	5,914	7,909	4,234	5,788H	5,994	34,716
12		2	1,302	3,747	5,963	7,828	4,230	5,758	5,928	34,758
13		4	1,647	4,224	5,994	7,596	4,232	5,720	5,816	35,233
14		6	1,654	4,574	6,038	7,564	4,189	5,720	5,807	35,552
15		6	1,693	4,626	6,139	7,536	4,186	5,577	5,800	35,563
18		313	2,323	4,814	6,111	7,529	4,066	5,573	5,800	36,549
19		318	2,603	5,011	6,137	7,480	3,923	5,492	5,771	36,735H
20		319	2,587	5,032	6,145	7,285	3,809	5,459	5,776	36,412
21		321	2,640	4,978	5,977	7,202	3,819	5,428	5,651	36,016
22		347	2,684	5,002	6,044	7,219	3,828	5,442	5,119	35,685
25		348H	2,696	5,106	6,191	7,243	3,774	5,441	5,007	35,806
26		348	2,826	5,110	6,187	7,111	3,590	5,441	5,008	35,621
27		348	3,140	5,243H	6,219	7,027	3,599	5,420L	5,008	36,004
28		348	3,347	5,199	6,234H	6,994	3,566L	5,429	5,013	36,130
29		347	3,356H	4,890	6,129	6,976L	3,583	5,429	5,003L	35,713

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.75

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19	0.27½	0.27½H	0.23	0.23 A
20				0.20⅝N
21	0.20½	0.21	0.20½L	0.21 B
22	0.23	0.26	0.21	0.21 A
25	0.20½	0.20½	0.20½	0.20½
26				0.20 N
27				0.21½N
28				0.20¼N
29	0.21	0.25	0.21	0.24½B

87Jan Strike 5.00

Aug	Open	High	Low	Close
1	0.25	0.29 H	0.25	0.28½A
4				0.22½N
5	0.21½	0.21½	0.19½	0.19½A
6	0.18	0.18½	0.18	0.18
7	0.19½	0.19½	0.15½	0.15½
8	0.16½	0.16½	0.16½	0.16½
11	0.16	0.18	0.16	0.18
12	0.18	0.18	0.16½	0.17 A
13	0.12½ 0.13	0.13½	0.12½	0.13½
14	0.15	0.16¼	0.15	0.16¼
15	0.15	0.15	0.14	0.14 A
18	0.14	0.15	0.14	0.15 B
19	0.15½	0.15½	0.12½	0.12½A
20	0.12	0.12	0.11½	0.11½A
21	0.11½	0.12½	0.11½	0.12½
22	0.13	0.13	0.10½	0.10½B
25	0.10¼	0.10½	0.10	0.10
26	0.10½	0.10½	0.09½	0.09½A
27	0.10½	0.10½	0.09½	0.09¾B
28	0.09½	0.09½	0.09 L	0.09
29	0.12½	0.13	0.12	0.12½

87Jan Strike 5.25

Aug	Open	High	Low	Close
1	0.17	0.19½H	0.15½	0.19 A
4	0.15	0.15	0.15	0.15
5				0.12 N
6	0.10½	0.12	0.10½	0.11¾
7	0.11½	0.12	0.10	0.10
8	0.10	0.10¼	0.10	0.10
11				0.10½N
12	0.10	0.10	0.10	0.10
13	0.08	0.08¼	0.08	0.08
14	0.08	0.09¾	0.08	0.09
15	0.09½	0.09½	0.07½	0.07½
18				0.08 N
19	0.08½	0.08½	0.07	0.07
20	0.06¼	0.06¼	0.06	0.06¼
21	0.06½	0.06½	0.06½	0.06½
22	0.06½	0.06½	0.06¼	0.06¼A
25	0.06	0.06	0.06	0.06
26				0.05½N
27	0.05¼	0.05½	0.05¼	0.05½B
28	0.05⅛	0.05⅛	0.05 L	0.05
29	0.06	0.07¼	0.06	0.07¼

87Jan Strike 5.50

Aug	Open	High	Low	Close
1				0.13 N
4	0.09	0.10½H	0.09	0.10½
5				0.08¼N
6	0.07¾	0.08	0.07½	0.08
7	0.07½	0.07½	0.07½	0.07½
8				0.07¼N
11	0.07	0.07½	0.07	0.07½
12				0.06¾N
13	0.06	0.06	0.04¾	0.04¾
14	0.05½	0.06	0.05	0.06
15				0.05 N
18	0.05	0.05	0.05	0.05
19	0.05	0.05	0.04½	0.04½
20	0.04½	0.04½	0.03¾	0.03¾
21	0.03¾	0.04	0.03½	0.03¾B
22	0.04¼	0.04¼	0.04	0.04 A
25				0.03¾N
26	0.03¾	0.03¾	0.03¾	0.03¾
27	0.03½	0.03½	0.03½	0.03½
28	0.03½	0.03½	0.03 L	0.03⅛
29	0.03½	0.04	0.03½	0.04

87Jan Strike 5.75

Aug	Open	High	Low	Close
1	0.09	0.09¾H	0.08	0.09¾B
4				0.07½N
5	0.07	0.07	0.06¼	0.06¼A
6	0.05¾	0.05¾	0.05½	0.05½
7	0.05	0.05	0.05	0.05
8	0.04½	0.05	0.04½	0.05
11	0.05	0.05	0.05	0.05
12	0.05	0.05	0.05	0.05
13	0.03¾	0.03¾	0.03½	0.03½
14	0.03⅝	0.03¾	0.03⅝	0.03¾
15				0.03¼N
18	0.03⅛	0.03¼	0.03⅛	0.03¼
19				0.02¾N
20	0.02½	0.02½	0.01¾L	0.01¾
21				0.02 N
22				0.02¼N
25	0.02¼	0.02½	0.02¼	0.02½
26	0.02½	0.02½	0.02½	0.02½
27	0.02½	0.02½	0.02¼	0.02¼A
28				0.02 N
29				0.02¾N

87Jan Strike 6.00

Aug	Open	High	Low	Close
1				0.06½N
4	0.05¼	0.05¼H	0.05¼	0.05¼
5				0.04¼N
6	0.04	0.04	0.04	0.04
7				0.03¾N
8				0.03¾N
11				0.03¾N
12				0.03⅝N
13				0.02½N
14	0.02⅞	0.02⅞	0.02⅞	0.02⅞
15	0.02¾	0.02¾	0.02½	0.02½A
18				0.02½N
19				0.02¼N
20				0.01⅝N
21				0.01½N
22	0.01½	0.01½	0.01½	0.01½
25				0.01½N
26	0.02	0.02	0.01⅝	0.01⅝A
27				0.01½N
28	0.01	0.01	0.01 L	0.01
29				0.01⅝N

87Jan Strike 6.25

Aug	Open	High	Low	Close
1				0.04¾N
4				0.03¾N
5				0.03¼N
6				0.03 N
7				0.02¾N
8				0.02½N
11				0.02½N
12	0.02½	0.02½H	0.02¼	0.02¼
13				0.02 N
14				0.02⅛N
15				0.01⅞N
18				0.01⅞N
19	0.01½	0.01½	0.01½	0.01½
20	0.01	0.01	0.01 L	0.01
21				0.01 N
22				0.01 N
25				0.01 N
26				0.00⅞N
27				0.00⅞N
28				0.00¾N
29				0.01⅛N

87Jan Strike 6.50

Aug	Open	High	Low	Close
1				0.03¾N
4				0.02¾N
5				0.02½N
6				0.02½N
7				0.02¼N
8				0.02 N
11				0.02 N
12				0.01¾N
13				0.01½N
14				0.01½N
15				0.01¼N
18				0.01¼N
19				0.01 N
20				0.00¾N
21				0.00¾N
22				0.00¾N
25				0.00¾N
26				0.00⅝N
27				0.00⅝N
28				0.00½N
29				0.00¾N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jan

Aug	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1		1L	32		36				69
4			1L	1L		5			7L
5		5		1	1L				7
6		27	18	7	6	6H			64
7		46	14	1	3				64
8		4	5		7				16
11		6		28	1				35
12		12	2		3		4		21
13		88	14	104	55				261
14		109	23	110H	100H	1L			343H
15		19	12			2			33
18		100		12	50				162
19	50	37	69	12			1L		169
20		3	14	8	9		6H		40
21	51H	4	80H	23	20				178
22	7	40	1	2		3			53
25	1L	107	2		4				114
26		9				1			10
27		105	1	9	7				122
28		268H	7	18		2			295
29	4	18	6	21					49
TOTAL	113	1,008	301	357	302	20	11		2,112

Call open contracts Reported in contracts—Future 87Jan

Aug	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1		27L	171	137	101L	113L	39L	26H	614
4		27	170L	122L	101	113	39	26	598L
5		32	170	122	101	113	39	26	603
6		57	177	125	106	114	39	26	644
7		103	191	126	106	114	39	26	705
8		107	196	126	109	114	39	26	717
11		113	196	146	110	114	39	26	744
12		125	198	146	111	114	41	26	761
13		148	210	229	162	114	41	26	930
14		256	212	331	257	114	41	26	1,237
15		259	215	331	257	114	41	26	1,243
18		359	215	343	306	114	41	26	1,404
19	50L	396	258	345	306	114	42	26	1,537
20	50	398	271H	350	310	114	48H	26	1,567
21	75	400	250	371	310	114	48	26	1,594
22	76	439	250	371	310	114	48	26	1,634
25	77	444	250	371	310	114	48	26	1,640
26	77	447	250	371	310	115H	48	26	1,644
27	77	494	250	380	311H	115	48	26	1,701
28	77	700	250	379	311	113	48	26	1,904
29	79H	705H	253	387H	311	113	48	26	1,922H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Mar Strike 4.75				87Mar Strike 5.00				87Mar Strike 5.25			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1					0.33½	0.38½H	0.33½	0.38 A	0.25½	0.29 H	0.25	0.28 A
4								0.31 N	0.22	0.22	0.22	0.22
5								0.27 N	0.20	0.20½	0.20	0.20 A
6								0.26½N				0.19 N
7								0.23½N				0.16¼N
8								0.24 N	0.16¼	0.16¼	0.16¼	0.16¼
11								0.25 N	0.16¼	0.16½	0.16¼	0.16½
12					0.25	0.25	0.24½	0.24½A	0.16¼	0.16¼	0.16¼	0.16¼
13								0.20½N	0.12½	0.13	0.12½	0.13 B
14								0.23 N	0.16	0.16	0.16	0.16
15								0.21 N	0.14	0.14	0.14	0.14
18					0.21	0.21	0.21	0.21	0.14	0.14	0.14	0.14
19					0.21	0.21	0.20	0.20 A				0.12½N
20								0.17 N	0.12	0.12	0.11	0.11 A
21								0.18½N	0.11½	0.11½	0.11½	0.11½
22					0.18½	0.18½	0.18½	0.18½	0.12½	0.12½	0.12	0.12
25					0.17	0.17½	0.17	0.17½	0.11	0.11	0.11	0.11
26					0.17	0.17	0.16 L	0.16				0.10¼N
27								0.17 N				0.10¾N
28					0.16	0.16½	0.16	0.16½	0.10½	0.10½	0.09¼L	0.09½
29	0.34	0.34 H	0.34 L	0.34	0.17½	0.20	0.17½	0.20	0.12	0.12	0.11	0.11½

	87Mar Strike 5.50				87Mar Strike 5.75				87Mar Strike 6.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.20 N				0.14¾N				0.11½N
4	0.16	0.16 H	0.16	0.16				0.11 N				0.08½N
5				0.14 N				0.10 N				0.07½N
6				0.13 N				0.09¾N	0.07¼	0.07¼H	0.07¼	0.07¼
7				0.11½N	0.09¼	0.09¼H	0.09	0.09 A	0.06¾	0.06¾	0.06¾	0.06¾
8				0.11½N				0.09 N				0.06¾N
11				0.12 N	0.08½	0.08½	0.08½	0.08½				0.06¾N
12				0.11½N				0.08¼N				0.06¼N
13				0.09½N				0.06½N				0.04¾N
14				0.10½N				0.07¼N	0.04¾	0.05	0.04¾	0.05 B
15	0.10½	0.10½	0.10	0.10 A	0.07¼	0.07¼	0.07	0.07 A				0.04¾N
18	0.10	0.10	0.10	0.10				0.07 N				0.04¾N
19	0.09½	0.09½	0.08	0.08¾	0.07	0.07	0.06¼	0.06¼A	0.04½	0.04½	0.04½	0.04½
20	0.07 0.06½	0.07	0.06¼	0.06¼	0.05	0.05	0.04½	0.04½				0.03 N
21				0.07½N				0.05 N				0.03¼N
22	0.07½	0.07½	0.06⅞	0.06⅞A				0.04¾N				0.03¼N
25	0.07	0.07	0.07	0.07				0.04½N				0.03 N
26	0.07	0.07	0.07	0.07				0.04½N				0.02¾N
27	0.06⅝	0.06⅝	0.06⅝	0.06⅝	0.04	0.04	0.04 L	0.04	0.03	0.03	0.03 L	0.03
28	0.06⅝	0.06⅝	0.05 L	0.05				0.03⅝N				0.02⅝N
29	0.06	0.06⅝	0.06	0.06⅝				0.03¾N				0.02¾N

Call volume of sales Reported in contracts—Future 87Mar

Aug	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		1L	4				5
4			2	1L			3
5			9				9
6						6	6
7					1L	1L	2
8			5				5
11			12H		3		15
12		1	3				4
13			1L				1L
14						2	2
15			2	1	1		4
18		5	3	5			13
19		1		7	3	1	12
20			4	41H	6H		51H
21			3				3
22		2	3	1			6
25		2	1	10			13
26		36H		11			47
27				1	1	10H	12
28		6	4	19			29
29	1H	9	6	1			17
TOTAL	1	63	62	98	15	20	259

Call open contracts Reported in contracts—Future 87Mar

Aug	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		8L	10L	67L	13L	15L	113L
4		8	12	68	13	15	116
5		8	19	68	13	15	123
6		8	19	68	13	21	129
7		8	19	68	14	22	131
8		8	24	68	14	22	136
11		8	36	68	17	22	151
12		9	37	68	17	22	153
13		9	37	68	17	22	153
14		9	37	68	17	22	153
15		9	39	68	17	22	155
18		14	42	73	17	22	168
19		14	42	79	18	23	176
20		14	42	107	23	23	209
21		14	44	115	23	23	219
22		16	46	116	23	23	224
25		17	45	116	23	23	224
26		44	45	116	23	23	251
27		44	45	117	24H	33H	263
28		48	47	127	24	33	279
29	1H	54H	50H	128H	24	33	290H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87May Strike 5.00				87May Strike 5.25				87May Strike 5.50			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1								0.33½N				0.25½N
4								0.28 N				0.20½N
5					0.27½	0.27½H	0.26	0.26 A				0.19 N
6								0.25½N				0.18½N
7					0.25½	0.25½	0.23½	0.23½A	0.19	0.19 H	0.17½	0.17½
8								0.23½N				0.17½N
11								0.23½N				0.17½N
12	0.30	0.30 H	0.30	0.30	0.22	0.22	0.22	0.22				0.16 N
13				0.27 N				0.19 N				0.13¾N
14				0.29 N				0.20½N				0.14½N
15				0.28 N				0.19½N				0.13¾N
18				0.28½N				0.20 N				0.13¾N
19				0.26 N				0.18 N				0.12½N
20				0.24 N				0.16 N	0.10	0.10	0.10 L	0.10
21				0.25½N				0.17 N				0.11 N
22				0.24½N				0.16¾N				0.11 N
25				0.24¼N				0.16½N				0.11 N
26				0.24 N				0.16 N				0.10½N
27				0.24¼N				0.16¼N	0.11½	0.11½	0.11½	0.11½
28				0.22½N				0.15 N				0.10 N
29	0.25½	0.25½	0.25½L	0.25½	0.18	0.18	0.18 L	0.18				0.11½N

	87May Strike 5.75				87May Strike 6.25			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.17	0.19½H	0.17	0.19½B				
4				0.15½N				
5				0.14½N				
6				0.14 N				
7	0.14	0.14	0.13½	0.13½A				
8				0.13½N				
11				0.13½N				
12	0.13	0.13	0.13	0.13				
13				0.10¼N				
14	0.10¼	0.10¼	0.10¼L	0.10¼				
15				0.10 N				
18				0.10 N	0.05½	0.05½H	0.05½L	0.05½
19				0.08½N				0.04½N
20				0.07 N				0.03¾N
21				0.07¾N				0.03¾N
22				0.07¾N				0.03¾N
25				0.07¾N				0.03¾N
26				0.07 N				0.03¼N
27				0.07¼N				0.03½N
28				0.06½N				0.03 N
29				0.07¼N				0.03¼N

Call volume of sales Reported in contracts—Future 87May

Aug	5.00	5.25	5.50	5.75	6.25	TOTAL
1				1L		1L
4						
5						
6		1L				1
7		1	3	1		5
8						
11						
12	1L	2H		3H		6H
13						
14				2		2
15						
18					1H	1
19						
20			4H			4
21						
22						
25						
26						
27			2L			2
28						
29	4H	1				5
TOTAL	5	5	9	7	1	27

Call open contracts Reported in contracts—Future 87May

Aug	5.00	5.25	5.50	5.75	6.25	TOTAL
1			1L	3L		4L
4			1	3		4
5			1	3		4
6		1L	1	3		5
7		2	4	4		10
8		2	4	4		10
11		2	4	4		10
12	1L	4	4	7H		16
13	1	4	4	7		16
14	1	4	4	7		16
15	1	4	4	7		16
18	1	4	4	7	1H	17
19	1	4	4	7	1	17
20	1	4	8	7	1	21
21	1	4	8	7	1	21
22	1	4	8	7	1	21
25	1	4	8	7	1	21
26	1	4	8	7	1	21
27	1	4	10H	7	1	23
28	1	4	10	7	1	23
29	5H	5H	10	7	1	28H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 5.75

Aug	Open	High	Low	Close
1				0.23 **N**
4				0.19½**N**
5				0.18½**N**
6				0.18½**N**
7				0.16¾**N**
8				0.16¾**N**
11				0.16¾**N**
12				0.16 **N**
13				0.13½**N**
14				0.14¼**N**
15				0.13½**N**
18				0.14 **N**
19				0.12½**N**
20				0.11 **N**
21				0.11¾**N**
22				0.11¼**N**
25				0.11 **N**
26				0.10½**N**
27				0.10½**N**
28				0.10 **N**
29				0.10½**N**

Call volume of sales Reported in contracts—Future 87Jul

Aug	5.75	TOTAL
1		
4		
5		
6		
7		
8		
11		
12		
13		
14		
15		
18		
19		
20		
21		
22		
25		
26		
27		
28		
29		
TOTAL		

Call open contracts Reported in contracts—Future 87Jul

Aug	5.75	TOTAL
1	5**H**	5**H**
4	5	5
5	5	5
6	5	5
7	5	5
8	5	5
11	5	5
12	5	5
13	5	5
14	5	5
15	5	5
18	5	5
19	5	5
20	5	5
21	5	5
22	5	5
25	5	5
26	5	5
27	5	5
28	5	5
29	5	5

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24	0.92	0.92 H	0.84½L	0.84½A
25				0.80½N
26				0.81¾N
29				0.90 N
30				0.86¼N

86Nov Strike 4.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.44¾N
3				0.47¾N
4				0.52½N
5				0.53½N
8				0.52 N
9				0.53½N
10				0.48¾N
11				0.50 N
12				0.51¾N
15				0.48¾N
16				0.50¼N
17				0.52½N
18				0.57 N
19				0.61½N
22				0.61½N
23				0.63½N
24				0.59 N
25				0.54½N
26				0.56¾N
29				0.65 N
30				0.61¼N

86Nov Strike 4.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.26¼	0.27	0.24 L	0.24½B
3				0.26¼N
4				0.30¼N
5	0.31	0.31	0.30	0.30½
8	0.29	0.29½	0.29	0.29½
9				0.30¾N
10	0.29½	0.29½	0.26½	0.26½A
11	0.25¼	0.27	0.25	0.27 B
12	0.29¼	0.29¼	0.29	0.29
15	0.25¼	0.27	0.25¼	0.26¼
16				0.27½N
17				0.28¾N
18	0.32	0.33	0.32	0.33
19	0.38	0.38	0.37	0.37 A
22	0.39½	0.39½	0.36¼	0.36¾
23				0.38¾N
24	0.43¾	0.43¾H	0.35	0.35 A
25	0.31	0.31	0.30¾	0.31
26				0.32¼N
29	0.39¾	0.39¾	0.37½	0.39¾
30	0.40¾	0.40¾	0.37	0.37 A

86Nov Strike 4.75

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.10½		0.10½	0.08	0.08¼	
3	0.08¼		0.09¼	0.07¾	0.09	
4	0.10		0.11	0.09¾	0.11	
5	0.12⅛	0.12⅜	0.12½	0.10½	0.11½	
8	0.09½	0.09¼	0.10⅜	0.09¼	0.10⅛	
9	0.11		0.12½	0.09¾	0.11	
10	0.10		0.11¼	0.08	0.08	
11	0.07½	0.08	0.08½	0.07	0.08¼	0.08
12	0.09	0.08½	0.09½	0.08	0.09¼	0.09½
15	0.07½		0.07½	0.06¾L	0.07	
16	0.06¾	0.07	0.08	0.06¾	0.07	0.07½
17	0.07½		0.08¼	0.07½	0.08	
18	0.09		0.11½	0.09	0.11½	
19	0.13	0.12¾	0.16	0.12¾	0.14½	0.15
22	0.16		0.17½	0.13½	0.14½	
23	0.14½		0.17¼	0.13¾	0.16½	
24	0.17¼	0.18½	0.20½H	0.12½	0.12½	
25	0.11		0.11¾	0.10¼	0.11	0.11¼
26	0.10½		0.11½	0.10	0.11¼	
29	0.14	0.14½	0.17½	0.14	0.17½	
30	0.19½		0.19½	0.15	0.15	

86Nov Strike 5.00

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.04		0.04	0.02¼	0.02½	0.02¾
3	0.02⅝		0.03¼	0.02¼	0.03	
4	0.04	0.03½	0.04	0.03⅛	0.03¾	
5	0.05	0.04¾	0.05	0.03½	0.04	
8	0.03½	0.03⅜	0.03½	0.02⅞	0.03⅛	
9	0.03½	0.03⅝	0.04	0.03	0.03¼	0.03½
10	0.03		0.03¼	0.02	0.02⅛	
11	0.02		0.02¾	0.01¾	0.02½	
12	0.03		0.03	0.02	0.02¾	
15	0.02¼	0.01¾	0.02¼	0.01⅝L	0.01⅞	
16	0.01¾	0.01⅝	0.02⅛	0.01⅝	0.02	0.01¾
17	0.02		0.02⅛	0.01¾	0.02	0.02⅛
18	0.02¼		0.02⅞	0.02¼	0.02¾	0.02⅞
19	0.03¼		0.04⅛	0.03⅛	0.03⅞	0.03¾
22	0.04		0.04¾	0.03	0.03½	0.03⅜
23	0.03¾		0.04¾	0.02½	0.03¾	
24	0.04⅛	0.04½	0.05½H	0.02¾	0.02¾	
25	0.02½		0.02½	0.02	0.02¼	
26	0.02⅝	0.02¼	0.02⅝	0.01⅞	0.02	
29	0.03	0.03¼	0.04½	0.02⅞	0.04	
30	0.05		0.05⅝	0.03	0.03	

86Nov Strike 5.25

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.01¾	0.01½	0.01¾H	0.01	0.01⅛	
3	0.01	0.01⅛	0.01¼	0.01	0.01¼	
4	0.01⅜		0.01½	0.01⅛	0.01⅜	
5	0.01½	0.01¾	0.01¾	0.01⅜	0.01½	
8	0.01¼	0.01⅛	0.01⅜	0.01⅛	0.01¼	
9	0.01⅜		0.01⅜	0.01⅛	0.01⅜	
10	0.01¼		0.01¼	0.00⅞	0.00⅞	
11	0.00¾	0.00⅝	0.00¾	0.00⅝	0.00⅝	
12	0.00⅞		0.01	0.00⅝	0.00¾	
15	0.00⅝		0.00⅝	0.00⅜L	0.00½	
16	0.00⅝		0.00¾	0.00½	0.00½	
17	0.00⅝		0.00⅝	0.00½	0.00½	0.00⅝
18	0.00⅝		0.00⅞	0.00⅝	0.00¾	
19	0.00⅞		0.01	0.00¾	0.00⅞	
22	0.00⅞		0.01⅛	0.00⅝	0.00¾	
23	0.00¾		0.01	0.00¾	0.00⅞	0.00¾
24	0.01		0.01⅛	0.00⅝	0.00⅝	
25	0.00⅝		0.00⅝	0.00½	0.00½	
26	0.00⅝		0.00⅝	0.00⅝	0.00½	
29	0.00¾		0.01	0.00¾	0.01	
30	0.01⅛	0.01⅛	0.01⅛	0.00⅝	0.00⅝	

86Nov Strike 5.50

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.00¾	0.00⅝	0.00¾H	0.00½	0.00½	
3	0.00½		0.00½	0.00⅜	0.00⅜	
4	0.00½		0.00½	0.00½	0.00½	
5	0.00½		0.00⅝	0.00½	0.00⅝	
8	0.00½		0.00½	0.00⅜	0.00½	
9	0.00½		0.00⅝	0.00½	0.00½	
10	0.00½		0.00½	0.00¼	0.00¼	
11	0.00⅛		0.00⅜	0.00¼	0.00¼	
12	0.00¼		0.00¼	0.00⅛L	0.00¼	
15	0.00¼		0.00¼	0.00¼	0.00¼	
16	0.00¼		0.00¼	0.00¼	0.00¼	
17	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
18	0.00½		0.00½	0.00⅜	0.00⅜	0.00½
19	0.00½		0.00½	0.00⅜	0.00⅜	
22	0.00⅜		0.00½	0.00¼	0.00¼	
23	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
24	0.00½		0.00½	0.00¼	0.00¼	
25	0.00⅛		0.00¼	0.00⅛	0.00¼	
26	0.00¼		0.00¼	0.00⅛	0.00⅛	
29	0.00¼		0.00⅜	0.00¼	0.00¼	
30	0.00⅜		0.00½	0.00¼	0.00¼	

86Nov Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.00⅜	0.00⅜H	0.00¼	0.00¼
3	0.00¼	0.00¼	0.00¼	0.00¼
4	0.00⅜	0.00⅜	0.00¼	0.00⅜
5				0.00⅜N
8	0.00¼	0.00¼	0.00¼	0.00¼
9	0.00¼	0.00¼	0.00¼	0.00¼
10	0.00¼	0.00¼	0.00¼	0.00¼
11	0.00⅛	0.00¼	0.00⅛L	0.00¼
12	0.00⅛	0.00¼	0.00⅛	0.00¼
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16	0.00¼	0.00¼	0.00¼	0.00¼
17				0.00¼N
18	0.00¼	0.00¼	0.00¼	0.00¼
19	0.00⅜	0.00⅜	0.00¼	0.00¼
22	0.00⅜	0.00⅜	0.00⅛	0.00⅛
23	0.00¼	0.00¼	0.00⅛	0.00⅛
24	0.00¼	0.00¼	0.00⅛	0.00⅛
25	0.00¼	0.00¼	0.00⅛	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛

86Nov Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.00¼	0.00¼H	0.00⅛L	0.00⅛
3	0.00¼	0.00¼	0.00⅛	0.00⅛
4	0.00¼	0.00¼	0.00⅛	0.00⅛
5	0.00¼	0.00¼	0.00⅛	0.00⅛
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11	0.00⅛	0.00¼	0.00⅛	0.00⅛
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15	0.00⅛	0.00⅛	0.00⅛	0.00⅛
16	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17	0.00⅛	0.00⅛	0.00⅛	0.00⅛
18	0.00⅛	0.00⅛	0.00⅛	0.00⅛
19	0.00⅛	0.00¼	0.00⅛	0.00⅛
22	0.00⅛	0.00⅛	0.00⅛	0.00⅛
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 6.25

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
3				0.00⅛**N**
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9				0.00⅛**N**
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11				0.00⅛**N**
12				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24	0.00⅛	0.00⅛	0.00⅛	0.00⅛
25				0.00⅛**N**
26				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**

Call volume of sales Reported in contracts—Future 86Nov

Sep	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	**HOLIDAY**										
2			8	373	579	148	204	237	218**H**	65	1,832
3				504	212	257	107	75	3	1**L**	1,159
4				445	332	131	93	23	138	50	1,212
5			1**L**	219	537	221	111		59	267**H**	1,415
8			16	893	560	207	31	12	1**L**	215	1,935
9				127**L**	262	182	258	11	1		841
10				430	238	397**H**	9	11	36	82	1,203
11			18	257	353	341	97	10	27	6	1,109
12			4	221	171**L**	81	34	2**L**	49		562**L**
15			6	444	318	208	171	6	110		1,263
16				499	432	78	112	200	25		1,346
17				381	365	72	3**L**		51		872
18			2	319	417	70**L**	103	396**H**	5		1,312
19			100	743	1,209**H**	170	16	128	172	1	2,539**H**
22			280**H**	1,247**H**	519	138	52	6	27		2,269
23			25	333	717	284	170	27	21		1,577
24	5**H**		3	253	1,078	266	156	3		48	1,812
25			11	522	587	141	6	26	25		1,318
26			10	467	444	203	234	2	1		1,361
29			14	247	784	369	17	4	2		1,437
30			2	151	527	304	344**H**	22	118		1,468
TOTAL	5		500	9,075	10,641	4,268	2,328	1,201	1,089	735	29,842

Call open contracts Reported in contracts—Future 86Nov

Sep	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	**HOLIDAY**										
2			346	3,546**L**	5,184	6,136	6,953	3,584**H**	5,503	4,968	36,220**L**
3			346	3,964	5,021**L**	6,254	6,914	3,547	5,503	4,967	36,516
4			346	4,154	5,125	6,295	6,887	3,532	5,506	4,963	36,808
5			346	4,271	5,229	6,286	6,875	3,532	5,534**H**	4,989**H**	37,062
8			346	4,634	5,506	6,331	6,874	3,543	5,534	4,905	37,673
9			346	4,691	5,532	6,358	6,809	3,537	5,486	4,827	37,586
10			346	4,835	5,545	6,329	6,805	3,546	5,482	4,879	37,767
11			347	4,895	5,376	6,177	6,863	3,525	5,479	4,813	37,475
12			346	5,007	5,364	6,178	6,877	3,527	5,479	4,813	37,591
15			346	5,233	5,396	6,192	6,996	3,524	5,519	4,812**L**	38,018
16			346	5,403	5,524	6,134**L**	6,811	3,404	5,479	4,812	37,913
17			346	5,676	5,683	6,176	6,810	3,404	5,479	4,813	38,387
18			344	5,862	5,833	6,191	6,811	3,231**L**	5,478**L**	4,813	38,563
19			431**H**	6,002	6,044	6,201	6,788	3,275	5,498	4,812	39,051
22			322	5,832	6,121**H**	6,180	6,795	3,264	5,478	4,812	38,804
23			322	5,830	5,947	6,337	6,753	3,259	5,478	4,812	38,738
24			319**L**	5,922	5,806	6,340	6,717	3,258	5,478	4,814	38,654
25			330	5,962	5,704	6,428**H**	6,714**L**	3,273	5,478	4,814	38,703
26			340	6,077	5,833	6,405	6,777	3,271	5,478	4,814	38,995
29			332	6,106**H**	6,029	6,392	6,787	3,280	5,478	4,814	39,218
30			333	6,095	5,979	6,422	7,036**H**	3,280	5,479	4,814	39,438**H**

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Sep	87Jan Strike 4.75				87Jan Strike 5.00				87Jan Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.18	0.19	0.18	0.19 B	0.08¾	0.08¾	0.08½	0.08½	0.05	0.05	0.03⅝	0.04½
3	0.19	0.19	0.19	0.19	0.08	0.08¼	0.08	0.08	0.04½	0.04½	0.04¼	0.04¼A
4				0.21½N	0.09½	0.09¾	0.08½	0.09	0.04½	0.04½	0.03½	0.04 B
5	0.21¾	0.21¾	0.21¾	0.21¾	0.10	0.10	0.08	0.08¼A	0.04½	0.04½	0.03⅝	0.04
8				0.19½N	0.08	0.08	0.07	0.08	0.03¼	0.03⅝	0.03	0.03½
9				0.20½N	0.08¾	0.09½	0.07¾	0.08¼B	0.04	0.04¼	0.04	0.04
10	0.18	0.18	0.18	0.18	0.08½	0.09	0.06¾	0.07	0.03½	0.03¾	0.03¼	0.03⅝
11				0.18½N	0.06 0.06¼	0.07	0.06 L	0.06¾	0.03	0.03	0.02¾	0.03
12	0.18½	0.19½	0.18	0.19½	0.07⅜	0.07⅜	0.06½	0.07⅜	0.03	0.03½	0.03	0.03½
15	0.18	0.18	0.17½	0.17½A	0.07	0.07	0.06¾	0.06¾	0.03	0.03	0.03	0.03
16	0.16¾	0.17	0.16¾L	0.17	0.06¾	0.06⅞	0.06½	0.06¾A	0.02¾	0.03	0.02½L	0.03
17	0.18 0.18½	0.18½	0.17¼	0.18¼B	0.07	0.07⅜	0.06½	0.07⅜	0.03 0.03¼	0.03¼	0.02⅞	0.03¼
18	0.19¾	0.20½	0.19½	0.20½B	0.07⅝	0.08½	0.07½	0.08½	0.03¼	0.03¾	0.03¼	0.03½
19	0.21¾	0.24½	0.21¾	0.24½	0.08⅞	0.10¾	0.08	0.10 0.10½	0.03½	0.04¼	0.03½	0.04
22	0.24½	0.25½	0.23¾	0.23¾	0.10¼ 0.10½	0.11¼	0.09½	0.09¾	0.04¼	0.05	0.04	0.04¼
23	0.25	0.26	0.25	0.26 B	0.10¾	0.11½	0.09½	0.10¾A	0.04½	0.05	0.04	0.04¾
24	0.29¾	0.29¾H	0.23½	0.23½A	0.12 0.11½	0.13	0.09¼	0.09¼ 0.09½	0.05	0.06 H	0.04	0.04 A
25				0.20½N	0.08¾ 0.09	0.09	0.07½	0.07½	0.03¾	0.03¾	0.03¼	0.03¼
26	0.21	0.21½	0.21	0.21½A	0.08 0.07½	0.09	0.07	0.08¼ 0.08½	0.03¼	0.03¾	0.03¼	0.03½
29	0.25	0.26	0.24½	0.26 B	0.10	0.11	0.09½	0.10¾	0.04½	0.04½	0.04	0.04½
30	0.25	0.25	0.25	0.25	0.13 0.13¾	0.13¾H	0.10¼	0.10¼ 0.10½	0.05¾	0.05¾	0.04	0.04¼

Sep	87Jan Strike 5.50				87Jan Strike 5.75				87Jan Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.02½	0.02½	0.02½	0.02½	0.02	0.02 H	0.02	0.02				0.01¼N
3				0.02½N				0.01¾N				0.01⅛N
4	0.02½	0.02½	0.02½	0.02½				0.01¾N				0.01⅛N
5	0.02¾	0.02¾H	0.02	0.02				0.01⅝N				0.01 N
8	0.02	0.02	0.01¾	0.01¾	0.01¼	0.01¼	0.01¼	0.01¼	0.00¾	0.00¾H	0.00¾	0.00¾
9	0.02	0.02	0.02	0.02	0.01¼	0.01¼	0.01¼	0.01¼				0.00⅞N
10	0.02	0.02	0.01½	0.01½	0.01⅛	0.01⅛	0.01	0.01 A				0.00¾N
11				0.01½N				0.00⅞N				0.00⅝N
12	0.01¼	0.01½	0.01¼	0.01½	0.00⅞	0.00⅞	0.00⅞	0.00⅞	0.00⅝	0.00⅝	0.00⅝	0.00⅝
15	0.01½	0.01½	0.01¼	0.01¼A	0.00⅞	0.00⅞	0.00⅞	0.00⅞				0.00⅝N
16	0.01½	0.01½	0.01⅜	0.01⅜A				0.00⅞N				0.00⅝N
17	0.01⅜	0.01⅜	0.01⅛	0.01⅛				0.00⅞N				0.00⅝N
18	0.01⅜	0.01⅜	0.01¼	0.01¼	0.01	0.01	0.00¾L	0.00¾				0.00½N
19	0.01½	0.01½	0.01½	0.01½				0.00⅞N				0.00⅝N
22	0.01½	0.01⅞	0.01½	0.01⅝A	0.00⅞	0.00⅞	0.00⅞	0.00⅞				0.00⅝N
23	0.01¾	0.02	0.01⅝	0.01⅞A				0.01 N				0.00⅝N
24	0.02	0.02¾	0.01¾	0.01¾	0.01	0.01	0.00⅞	0.00⅞A				0.00½N
25	0.01½	0.01½	0.01 L	0.01	0.00¾	0.00¾	0.00¾	0.00¾	0.00½	0.00½	0.00½L	0.00½
26	0.01	0.01½	0.01	0.01⅜	0.00¾	0.00¾	0.00¾	0.00¾				0.00½N
29	0.02	0.02	0.02	0.02	0.01	0.01	0.01	0.01				0.00⅝N
30	0.02	0.02	0.01½	0.01½	0.01	0.01	0.00¾	0.00¾A				0.00½N

Sep	87Jan Strike 6.25				87Jan Strike 6.50			
	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY			
2				0.00⅞N				0.00⅝N
3				0.00¾N				0.00½N
4				0.00⅝N	0.00¼	0.00⅜H	0.00¼L	0.00⅜
5				0.00⅝N				0.00⅜N
8				0.00½N				0.00¼N
9				0.00⅝N				0.00¼N
10				0.00½N				0.00¼N
11				0.00[illegible]N				0.00⅛N
12				0.00⅜N				0.00⅛N
15				0.00¼N				0.00⅛N
16				0.00¼N				0.00⅛N
17				0.00¼N				0.00⅛N
18	0.00⅜	0.00½H	0.00¼L	0.00¼				0.00⅛N
19				0.00⅜N				0.00⅛N
22				0.00⅜N				0.00⅛N
23				0.00⅜N				0.00⅛N
24				0.00⅜N				0.00⅛N
25				0.00⅜N				0.00⅛N
26				0.00⅜N				0.00⅛N
29	0.00¼	0.00¼	0.00¼	0.00¼				0.00⅛N
30	0.00⅜	0.00⅜	0.00¼	0.00¼A				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jan

Sep	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	**HOLIDAY**								
2	1**L**	33**L**	13	4	1**L**				52**L**
3	6	302	13						321
4		97	3**L**	1**L**				91**H**	192
5	1	56	98	27					182
8		235	138	41	1	10			425
9		134	39	4	13				190
10	1	236	122	35	11				405
11		211	33		1				245
12	128**H**	56	72	32	3	40**H**			331
15	1	114	36	6	7	25			189
16	83	77	86	3					249
17	40	200	95	3					338
18	117	168	215	130	91		101**H**		822
19	3	459	267**H**	78					807
22	104	107	115	155	10				491
23	37	62	23	135					257
24	5	865**H**	221	208**H**	4				1,303**H**
25		99	194	112	1	2**L**			408
26	10	207	64	23	40				344
29	18	263	189	36	125**H**		25**L**		656
30	1	322	177	37	45		40		622
TOTAL	556	4,303	2,213	1,070	353	77	166	91	8,829

Call open contracts Reported in contracts—Future 87Jan

Sep	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	**HOLIDAY**								
2	78**L**	724**L**	254**L**	387	311	113**L**	48**L**	26**L**	1,941**L**
3	84	933	256	387	311	113	48	26	2,158
4	84	979	256	386**L**	311	113	48	116**H**	2,293
5	82	1,005	302	413	311	113	48	116	2,390
8	82	1,160	438	437	308	121**H**	48	116	2,710
9	82	1,251	451	437	295	121	48	116	2,801
10	82	1,315	519	456	284	121	48	116	2,941
11	82	1,444	519	456	283	121	48	116	3,069
12	203	1,478	571	485	286	113	48	116	3,300
15	203	1,589	598	488	279**L**	113	48	116	3,434
16	282	1,496	653	491	279	113	48	116	3,478
17	318	1,639	731	490	279	113	48	116	3,734
18	399	1,731	810	595	370	113	139	116	4,273
19	399	1,971	932	659	370	113	139	116	4,699
22	453	2,029	1,008	770	370	113	139	116	4,998
23	483	2,049	1,017	887	370	113	139	116	5,174
24	482	2,526	1,071	1,074	374	113	139	116	5,895
25	482	2,557	1,125	1,154	375	115	139	116	6,063
26	492	2,630	1,165	1,154	344	115	139	116	6,155
29	510**H**	2,671	1,219	1,155	459**H**	115	159	116	6,404
30	510	2,768**H**	1,355**H**	1,184**H**	437	115	170**H**	116	6,655**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Sep	87Mar Strike 4.75				87Mar Strike 5.00				87Mar Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.27½N	0.16	0.16	0.15	0.15	0.09	0.09	0.08½	0.08½
3				0.29 N	0.16	0.16	0.16	0.16				0.08¾N
4				0.30 N	0.16½	0.16½	0.16	0.16	0.09¼	0.09¼	0.08¾	0.08¾
5	0.31	0.31	0.31	0.31	0.17	0.17	0.15½	0.16½A	0.09¼ 0.09¾	0.10	0.09¼	0.09½
8				0.29 N	0.16	0.16	0.15	0.15	0.08	0.08	0.08	0.08
9				0.29½N	0.15 0.15½	0.16½	0.14½	0.14½	0.09	0.09	0.08	0.08½
10				0.26½N	0.16	0.16	0.14	0.14	0.08¾	0.08¾	0.07½	0.07½
11	0.27	0.27	0.27 L	0.27	0.13¾	0.14¼	0.13¾	0.14	0.07½	0.07½	0.07¼	0.07¼
12	0.28	0.28	0.28	0.28	0.14⅝	0.14¾	0.13¾	0.14¼	0.07½	0.08	0.07½	0.08
15	0.28	0.28	0.27	0.27	0.14¼	0.14¼	0.13½	0.13½	0.08	0.08	0.07	0.07
16				0.27 N	0.14	0.14	0.13½	0.13½	0.06¾	0.06¾	0.06¾L	0.06¾
17				0.28 N	0.14	0.14	0.13 L	0.14	0.07	0.07	0.07	0.07
18	0.31	0.31	0.31	0.31	0.15	0.16	0.15	0.16	0.08	0.08½	0.08	0.08½
19				0.34 N	0.18	0.18½	0.17¾	0.18	0.08⅞	0.10	0.08½	0.10
22				0.34 N	0.19	0.19¾	0.17¼	0.18¼	0.10	0.10½	0.08¾	0.09
23				0.35¼N	0.18	0.19¼	0.18	0.19	0.09¾	0.10	0.09	0.09½
24	0.38½	0.38½H	0.34	0.34 A	0.21	0.21½	0.18	0.18	0.10½	0.11 H	0.09	0.09 A
25				0.30 N	0.17	0.17	0.15	0.15½	0.09	0.09	0.08	0.08
26				0.30½N	0.16¼	0.16½	0.15½	0.15½ 0.16	0.08	0.08	0.07¾	0.08 B
29	0.36½	0.36½	0.34	0.34	0.18½	0.19	0.18¼	0.18¼	0.09	0.09¾	0.09	0.09¼
30	0.34	0.34	0.34	0.34	0.22	0.22 H	0.17½	0.18 0.17½	0.10½	0.11	0.09½	0.09½A

Sep	87Mar Strike 5.50				87Mar Strike 5.75				87Mar Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.05½	0.05½	0.05½	0.05½				0.03 N				0.02 N
3	0.05½	0.05½	0.05⅜	0.05⅜A				0.03¼N	0.02	0.02	0.02	0.02
4	0.05⅝	0.05⅝	0.05	0.05	0.03	0.03	0.03 L	0.03				0.02 N
5	0.05	0.05	0.05	0.05				0.03 N				0.02 N
8	0.04¾	0.04¾	0.04¾	0.04¾				0.02¾N	0.01¾	0.01¾	0.01¾L	0.01¾
9	0.05	0.05	0.05	0.05				0.02¾N				0.01⅜N
10	0.05	0.05	0.04½	0.04½				0.02¼N				0.01⅜N
11	0.04½	0.04½	0.04½	0.04½				0.02⅛N				0.01¼N
12	0.04¾	0.04¾	0.04⅝	0.04½				0.02⅛N				0.01¼N
15	0.04	0.04	0.04	0.04				0.02 N				0.01 N
16	0.03¼	0.03¼	0.03¼L	0.03¼				0.02 N				0.01 N
17	0.03¾	0.03⅞	0.03¾	0.03⅞				0.02¼N				0.01⅛N
18	0.04	0.04	0.04	0.04				0.02⅜N				0.01⅜N
19	0.04	0.05	0.04	0.04¾A	0.03	0.03¼H	0.03	0.03¼	0.01¾	0.01¾	0.01¾	0.01¾
22	0.04¾ 0.05	0.05¾	0.04¾	0.05 A				0.03 N	0.02	0.02	0.02	0.02
23	0.04¼	0.05	0.04¼	0.05				0.03 N	0.01⅞	0.02	0.01¾	0.02 B
24	0.05¾	0.06 H	0.05	0.05	0.03¼	0.03¼	0.03¼	0.03¼	0.02¼	0.02¼H	0.02¼	0.02¼
25	0.04¾	0.04¾	0.03½	0.03¾				0.02¾N				0.01¾N
26	0.03⅞	0.04	0.03⅞	0.04				0.02½N	0.02	0.02	0.02	0.02
29	0.05	0.05¼	0.04⅞	0.05				0.02⅞N				0.02⅛N
30	0.06	0.06	0.05	0.05				0.02¾N	0.02⅛	0.02⅛	0.02	0.02 A

Call volume of sales Reported in contracts—Future 87Mar

Sep	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2		29	2L	5			36
3		42		1L		2	45
4		6L	12		2L		20L
5	2	9	12	14			37
8		14	23	15		10	62
9		17	9	3			29
10		39	3	8			50
11	1L	15	31				47
12	2	27	10	13			52
15	3H	39	5	6			53
16	1	144H	29	1			175
17		140	31	19			190
18	1	74	35	15			125
19		46	231	50H	17H	1L	345
22		17	53	10		2	82
23		44	143	12		1	200
24	2	47	311H	15	15	21H	411H
25		75	27	40			142
26		66	3	39		1	109
29	2	8	14	11			35
30	1	29	25	18		1	74
TOTAL	15	927	1,009	295	34	39	2,319

Call open contracts Reported in contracts—Future 87Mar

Sep	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2	1L	73L	50L	131L	24L	33L	312L
3	1	93	50	131	24	35	334
4	1	95	62	131	24	33	346
5	3	102	72	134	24	33	368
8	3	98	89	147	24	43	404
9	3	113	97	150	24	43	430
10	3	150	97	156	24	43	473
11	4	162	125	156	24	43	514
12	6	165	135	162	24	43	535
15	9	198	137	168	24	43	579
16	9	320	150	168	24	43	714
17	9	405	180	177	24	43	838
18	10	462	202	187	24	43	928
19	10	487	361	223	35	44	1,160
22	10	493	373	227	35	46	1,184
23	10	526	482	225	35	47	1,325
24	12	506	767	231	40H	68	1,624
25	12	565	757	245	40	68	1,687
26	12	614	757	274	40	69	1,766
29	13H	612	761	283	40	69	1,778
30	13	639H	769H	287H	40	70H	1,818H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2	0.21½	0.21½	0.18 L	0.18
3	0.20	0.20	0.20	0.20
4	0.22	0.22	0.21	0.21 A
5	0.22	0.22	0.21	0.21
8	0.21	0.21	0.21	0.21
9	0.23	0.23	0.21	0.21
10	0.22	0.22	0.19	0.19 A
11	0.19	0.19	0.19	0.19
12				0.19¾N
15				0.19 N
16	0.19	0.19	0.19	0.19
17	0.19	0.19¾	0.19	0.19¾B
18	0.21	0.21	0.21	0.21
19				0.24 N
22	0.25	0.26	0.24	0.24
23	0.24	0.25½	0.22	0.24½A
24	0.23 0.24	0.26	0.22½	0.22½A
25	0.21½	0.21½	0.20	0.20½B
26	0.21	0.21	0.21	0.21
29	0.23½	0.24	0.23½	0.24 B
30	0.27	0.27 H	0.22	0.22½B

87May Strike 5.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.13 N
3				0.13½N
4	0.16	0.16 H	0.14½	0.14¾
5	0.15	0.15	0.14½	0.14½A
8				0.13¾N
9	0.15	0.15	0.14	0.14
10				0.12 N
11				0.12 N
12	0.12	0.12	0.12	0.12
15				0.11 N
16				0.10¾N
17				0.11½N
18	0.12	0.12¼	0.12	0.12
19	0.14	0.14½	0.13	0.14
22	0.14¼	0.15	0.13¼	0.13½
23	0.13	0.13½	0.13	0.13½
24	0.15	0.16	0.12½	0.12½A
25	0.12½	0.12½	0.11¾L	0.11¾A
26	0.11¾	0.12	0.11¾	0.12
29	0.14½	0.15	0.14	0.14
30	0.15	0.15	0.14	0.14

87May Strike 5.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.08½N
3				0.08¾N
4				0.09 N
5				0.09 N
8				0.08½N
9				0.08½N
10				0.07¼N
11				0.07¼N
12	0.07¼	0.07¼	0.07¼	0.07¼
15				0.06½N
16				0.06¾N
17	0.07	0.07	0.07 L	0.07
18				0.07¾N
19	0.08½	0.08½H	0.08½	0.08½
22				0.08½N
23				0.08 N
24				0.07¾N
25				0.07 N
26				0.07⅛N
29				0.08 N
30	0.07½	0.07½	0.07½	0.07½

87May Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.05½N
3				0.05½N
4	0.05¾	0.05¾	0.05¾	0.05¾
5				0.05½N
8				0.05¼N
9				0.05¼N
10				0.04¼N
11				0.04¼N
12				0.04½N
15				0.04 N
16	0.04	0.04	0.04 L	0.04
17				0.04¼N
18	0.05½	0.05½	0.05½	0.05½
19	0.05½	0.05½	0.05½	0.05½
22	0.06½	0.06½H	0.06½	0.06½
23				0.06 N
24	0.06¼	0.06¼	0.05½	0.05½A
25				0.04¾N
26				0.04¾N
29				0.05½N
30	0.05	0.05	0.05	0.05

87May Strike 6.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.02½N
3				0.02½N
4				0.02½N
5				0.02¼N
8				0.02 N
9				0.02 N
10				0.01¾N
11				0.01¾N
12				0.01¾N
15				0.01½N
16				0.01½N
17				0.01¾N
18				0.02 N
19	0.02½	0.02½	0.02½L	0.02½
22	0.03	0.03 H	0.03	0.03
23	0.02¾	0.02¾	0.02¾	0.02¾
24				0.02½N
25				0.02¼N
26				0.02¼N
29	0.02½	0.02½	0.02½	0.02½
30				0.02¼N

Call volume of sales Reported in contracts—Future 87May

Sep	5.00	5.25	5.50	5.75	6.25	TOTAL
1	HOLIDAY					
2	99H					99H
3	7					7
4	4	13		2		19
5	86	1L				87
8	2					2L
9	3	2				5
10	2					2
11	3					3
12		2	4			6
15						
16	1L			4		5
17	2		1L			3
18	2	8		1L		11
19		26H	21H	2	1L	50
22	5	6		5	2	18
23	63	2			8H	73
24	6	21		1		28
25	21	10		1		32
26	4	11				15
29	1	6			2	9
30	29	21	6	20H		76
TOTAL	340	129	32	36	13	550

Call open contracts Reported in contracts—Future 87May

Sep	5.00	5.25	5.50	5.75	6.25	TOTAL
1	HOLIDAY					
2	104L	5L	10L	7L	1L	127L
3	109	5	10	7	1	132
4	113	16	10	9	1	149
5	196	16	10	9	1	232
8	196	16	10	9	1	232
9	196	18	10	9	1	234
10	196	18	10	9	1	234
11	198	18	10	9	1	236
12	198	20	14	9	1	242
15	198	20	14	9	1	242
16	198	20	14	13	1	246
17	200	20	15	13	1	249
18	200	27	15	14	1	257
19	200	46	32	16	2	296
22	201	50	32	21	4	308
23	259	52	32	21	12	376
24	263	64	32	22	12	393
25	263	69	32	23	12	399
26	263	80	32	23	12	410
29	263	86	32	23	14H	418
30	288H	107H	38H	43H	14	490H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25				
26				
29	0.29	0.32	0.29 L	0.32
30	0.33	0.33 H	0.30	0.30

87Jul Strike 5.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5	0.18	0.18	0.18	0.18
8				0.17½N
9				0.16½N
10				0.15½N
11				0.15½N
12				0.16 N
15	0.15¼	0.15¼	0.15¼L	0.15¼
16				0.15¼N
17				0.16¼N
18	0.18	0.18	0.17½	0.17½
19	0.19½	0.19½	0.18	0.19
22	0.20	0.20	0.20	0.20
23				0.19½N
24	0.19½	0.22 H	0.19	0.19 A
25				0.17 N
26				0.17½N
29	0.20½	0.20½	0.20½	0.20½
30	0.20½	0.20½	0.19	0.19

87Jul Strike 5.50

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5	0.14	0.14 H	0.14	0.14
8				0.13 N
9				0.11 N
10	0.10¼	0.10¼	0.10¼	0.10¼
11				0.10¼N
12	0.10	0.10	0.10 L	0.10
15				0.10¼N
16	0.10	0.10	0.10	0.10
17	0.11	0.11	0.10	0.10
18	0.11	0.11	0.11	0.11
19	0.13¾	0.13¾	0.13	0.13 A
22	0.13	0.13	0.13	0.13
23	0.13½ 0.13⅝	0.13⅝	0.13½	0.13½
24	0.14	0.14	0.13	0.13 A
25				0.11 N
26				0.11¾N
29				0.13½N
30	0.13	0.13	0.13	0.13

87Jul Strike 5.75

Sep	Open	High	Low	Close
1	HOLIDAY			
2				0.08¼N
3				0.08½N
4				0.08¾N
5				0.08¾N
8				0.08½N
9				0.07¾N
10				0.07¼N
11				0.07¼N
12				0.07¼N
15				0.06¾N
16				0.06¾N
17				0.07 N
18				0.07½N
19	0.09¼	0.09¼	0.08¼	0.08¼A
22				0.08¼N
23	0.09	0.09½	0.08½	0.09½
24	0.09½ 0.10	0.10 H	0.09	0.09 A
25	0.09	0.09	0.08 L	0.08 A
26	0.08¼	0.08¼	0.08	0.08 A
29	0.09¾	0.09¾	0.09½	0.09½
30	0.10	0.10	0.09½	0.09½

87Jul Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5	0.05	0.05	0.05	0.05
8	0.06½	0.06½	0.06½	0.06½
9				0.05½N
10	0.05	0.05	0.05	0.05
11				0.05 N
12	0.05½	0.05½	0.05½	0.05½
15				0.04¾N
16	0.04⅞	0.04⅞	0.04⅞L	0.04⅞
17				0.04⅞N
18	0.05	0.05	0.05	0.05
19	0.05	0.05¼	0.05	0.05¼
22				0.05¼N
23	0.05½	0.06½	0.05½	0.06½
24	0.06½ 0.07¼	0.07¼	0.06½	0.06½A
25	0.06¼	0.06½	0.06	0.06 A
26	0.06½	0.06½	0.06¼	0.06¼
29	0.06½	0.06½	0.06½	0.06½
30	0.08	0.08 H	0.06½	0.06½A

87Jul Strike 6.25

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	0.05	0.05	0.05 L	0.05
26				0.04½N
29	0.05¼	0.05¼H	0.05¼	0.05¼
30				0.04¾N

Call volume of sales Reported in contracts—Future 87Jul

Sep	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	HOLIDAY						
2							
3							
4							
5		3	3		10		16
8					12		12
9							
10			4		2		6
11							
12			1L		1L		2
15		1L					1L
16			2		1		3
17			15				15
18		6	10		2		18
19		63H	30H	29	13		135H
22		5	1		2		8
23			21	43H	6		70
24		36	4	19	20H		79
25				28	5	5H	38
26				1L	8		9
29	2H	1		9	9	4L	25
30	2	54	1	36	7		100
TOTAL	4	169	92	165	98	9	537

Call open contracts Reported in contracts—Future 87Jul

Sep	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	HOLIDAY						
2				5L			5L
3				5			5
4				5			5
5		3L	3L	5	10		21
8		3	3	5	2L		13
9		3	3	5	2		13
10		3	7	5	4		19
11		3	7	5	4		19
12		3	8	5	4		20
15		4	8	5	4		21
16		4	10	5	5		24
17		4	19	5	5		33
18		10	29	5	7		51
19		72	59	31	14		176
22		77	60	31	16		184
23		77	77	64	16		234
24		111	81	81	31		304
25		111	81	109	36	5L	342
26		111	81	110	42	5	349
29	2L	111	81	116	42	9H	361
30	4H	163H	82H	147H	46H	9	451H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Aug Strike 5.00				87Aug Strike 5.25			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	HOLIDAY				HOLIDAY			
2								
3								
4								
5								
8								
9					0.20	0.20 H	0.20 L	0.20
10								0.19 N
11								0.18½N
12								0.19½N
15	0.27½	0.27½H	0.27½L	0.27½				0.18½N
16				0.27½N				0.18½N
17				0.28½N				0.19¼N
18				0.30 N				0.20½N
19				0.30½N				0.21 N
22				0.32 N				0.21½N
23				0.33 N				0.22¼N
24				0.31 N				0.21 N
25				0.29 N				0.19 N
26				0.29½N				0.19½N
29				0.32½N				0.22 N
30				0.31½N				0.21 N

Call volume of sales Reported in contracts—Future 87Aug

Sep	5.00	5.25	TOTAL
1	HOLIDAY		
2			
3			
4			
5			
8			
9		2H	2H
10			
11			
12			
15	1H		1L
16			
17			
18			
19			
22			
23			
24			
25			
26			
29			
30			
TOTAL	1	2	3

Call open contracts Reported in contracts—Future 87Aug

Sep	5.00	5.25	TOTAL
1	HOLIDAY		
2			
3			
4			
5			
8			
9		2H	2L
10		2	2
11		2	2
12		2	2
15	1H	2	3H
16	1	2	3
17	1	2	3
18	1	2	3
19	1	2	3
22	1	2	3
23	1	2	3
24	1	2	3
25	1	2	3
26	1	2	3
29	1	2	3
30	1	2	3

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.00

Oct	Open		High	Low	Close	
1					0.88½N	
2					0.87¼N	
3					0.82¼N	
6					0.70 N	
7					0.69¼N	
8					0.72¾N	
9					0.71⅜N	
10					0.72¼N	
13					0.72¼N	
14					0.74 N	
15					0.72½N	
16					0.76½N	
17					0.75½B	0.76 A
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 4.25

Oct	Open		High	Low	Close	
1					0.63½N	
2					0.62¼N	
3					0.57¼N	
6					0.45 N	
7					0.44¼N	
8					0.47¾N	
9					0.46¾N	
10					0.47¼N	
13					0.47¼N	
14					0.49 N	
15					0.47½N	
16					0.51½N	
17					0.50½B	0.51 A
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 4.50

Oct	Open		High	Low	Close	
1	0.37		0.38½H	0.37	0.38½B	
2					0.37¾N	
3	0.36¼		0.36¼	0.32¾	0.32¾A	
6	0.27½	0.27¼	0.27½	0.20 L	0.20	
7	0.20		0.21	0.20	0.20½A	
8					0.23 N	
9					0.22¼N	
10					0.22¾N	
13	0.21		0.22	0.21	0.22 B	
14	0.21¾		0.24	0.21¾	0.24 B	
15					0.22½N	
16					0.26½N	
17					0.25½B	0.26 A
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 4.75

Oct	Open		High	Low	Close	
1	0.15½		0.16¼	0.14	0.16¼	
2	0.14¾		0.17½H	0.14½	0.15	
3	0.15¾		0.16¼	0.12¼	0.12¼	
6	0.07	0.07½	0.08	0.03¼	0.03¼	
7	0.03	0.03¼	0.03½	0.02¾	0.03	
8	0.03		0.04⅛	0.03	0.03½	0.03¾
9	0.03¾	0.04	0.04¾	0.02⅞	0.03	0.02⅞
10	0.03		0.03¾	0.03	0.03⅛	
13	0.02	0.02¼	0.03½	0.02	0.03	
14	0.02½		0.02¾	0.02	0.02¾	
15	0.02⅝	0.02½	0.02⅝	0.01⅜	0.01½	
16	0.01		0.03	0.01 L	0.02¾	0.02½
17	0.03		0.03	0.01	0.01½	0.01⅝
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.00

Oct	Open		High	Low	Close	
1	0.03¼	0.03⅛	0.03⅜	0.02½	0.03¼	
2	0.03¼	0.02¾	0.03⅞H	0.02¾	0.03	
3	0.03¼		0.03⅜	0.02⅛	0.02⅛	
6	0.01¾	0.01¼	0.01¾	0.00⅝	0.00½	0.00⅝
7	0.00½		0.00½	0.00⅜	0.00⅜	
8	0.00⅝		0.00½	0.00⅜	0.00½	
9	0.00½		0.00⅝	0.00⅜	0.00½	
10	0.00½		0.00⅝	0.00⅜	0.00⅜	
13	0.00¼		0.00¼	0.00⅛L	0.00⅛	
14	0.00¼		0.00¼	0.00⅛	0.00⅛	
15	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
16	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.25

Oct	Open		High	Low	Close	
1	0.00⅝		0.00⅞	0.00⅝	0.00¾	
2	0.00¾		0.01 H	0.00¾	0.00¾	
3	0.00¾		0.00⅞	0.00½	0.00½	
6	0.00⅜	0.00¼	0.00⅜	0.00⅛L	0.00⅛	
7	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
8	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
9					0.00⅛N	
10	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
13					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.50

Oct	Open		High	Low	Close	
1	0.00¼		0.00⅜H	0.00¼	0.00¼	
2	0.00¼		0.00¼	0.00¼	0.00¼	
3	0.00¼		0.00¼	0.00⅛L	0.00⅛	
6	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
7					0.00⅛N	
8					0.00⅛N	
9	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
10					0.00⅛N	
13					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.75

Oct	Open		High	Low	Close	
1	0.00⅛		0.00⅛H	0.00⅛L	0.00⅛	
2					0.00⅛N	
3	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
6	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
7					0.00⅛N	
8					0.00⅛N	
9					0.00⅛N	
10					0.00⅛N	
13					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 6.00

Oct	Open		High	Low	Close	
1	0.00⅛		0.00⅛H	0.00⅛L	0.00⅛	
2	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
3	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
6					0.00⅛N	
7					0.00⅛N	
8					0.00⅛N	
9					0.00⅛N	
10					0.00⅛N	
13					0.00⅛N	
14	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

86Nov Strike 6.25

Oct	Open	High	Low	Close
1				0.00⅛N
2	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛A
20				
21				
22				
23				
24				
27				
28				
29				
30				
31				

Call volume of sales Reported in contracts—Future 86Nov

Oct	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			25	71L	302	568H	318H	13	5L	3	1,305
2				88	550	276	111		5	51	1,081
3			1L	800	602	117	221	46	233H		2,020
6			37H	622	1,172H	515	175	17	5		2,543H
7			8	932H	184	71	176	4		2L	1,377
8				411	249	32	2L	85H			779
9				324	694	2L	12				1,032
10				541	704	205	11				1,461
13			3	652	156						811
14			1	277	141	14	3	8	6	119H	569L
15				780	130	10	31		10		961
16				645	204	45	5	1L	5	87	992
17				908	15L	2	17	1		2	945
20											
21											
22											
23											
24											
27											
28											
29											
30											
31											
TOTAL			75	7,051	5,103	1,857	1,082	175	269	264	15,876

Call open contracts Reported in contracts—Future 86Nov

Oct	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			323H	6,104H	6,021	6,364	6,873H	3,272H	5,479H	4,811H	39,247
2			323	6,098	6,178	6,447H	6,867	3,272	5,479	4,801	39,465H
3			316	5,500	6,343H	6,411	6,798	3,121	5,477	4,801	38,767
6			299	5,656	6,169	6,406	6,776	3,121	5,472	4,801	38,700
7			307	5,244	5,867	6,407	6,810	3,117	5,472	4,799	38,023
8			307	5,183	5,915	6,171	6,808	3,054	5,472	4,799	37,709
9			307	5,108	5,814L	6,166	6,794	3,034	5,472	4,799	37,494
10			307	4,982	5,985	6,244	6,793	3,034	5,472	4,799	37,616
13			306	4,503	5,910	6,235	6,783	3,034	5,472	4,799	37,042
14			304	4,389	5,890	6,223	6,780	3,026	5,476	4,680	36,768
15			304	3,994	5,891	6,213	6,749	3,026	5,461	4,680	36,318
16			190L	3,983L	5,816	6,125L	6,747L	3,021L	5,456L	4,595L	35,933L
17											
20											
21											
22											
23											
24											
27											
28											
29											
30											
31											

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.75

Oct	Open		High	Low	Close
1	0.24⅛		0.25½	0.24	0.25½B
2	0.24½		0.26	0.24½	0.26 B
3	0.24		0.24	0.23	0.23
6	0.18		0.18	0.14	0.14 A
7	0.15		0.15	0.14	0.14
8	0.14		0.15½	0.14	0.15½
9	0.15½		0.17	0.15	0.15
10	0.15½		0.15½	0.14	0.14¾
13	0.13⅛		0.15½	0.13½	0.14¾A
14	0.14½		0.15¼	0.14¼	0.14½
15	0.15		0.15	0.13¼L	0.13½
16	0.13½		0.16½	0.13½	0.16½B
17	0.16¾		0.16¾	0.14¼	0.14¼A
20	0.14		0.19	0.14	0.19
21	0.18¾		0.20½	0.16½	0.20
22	0.22		0.23½	0.22	0.22½A
23	0.22		0.22	0.19	0.19 A
24	0.18½	0.19	0.20¾	0.18	0.20
27	0.21		0.26¼	0.21	0.26¼B
28	0.28		0.29	0.25¼	0.25¼B
29	0.21		0.21	0.21	0.21
30	0.23¼		0.29	0.23¼	0.29
31	0.27	0.25½	0.29½H	0.25½	0.26¼B

87Jan Strike 5.00

Oct	Open		High	Low	Close	
1	0.11		0.11	0.09½	0.11	
2	0.10½		0.12 H	0.10	0.11	
3	0.12		0.12	0.08¾	0.08¾	
6	0.08	0.06½	0.08	0.04½L	0.05	
7	0.04½		0.05½	0.04½	0.05	
8	0.05	0.05¼	0.06¼	0.05	0.06	
9	0.06	0.06¼	0.07¼	0.06	0.06¼	
10	0.06½		0.07	0.06¼	0.06½	0.06¼
13	0.05¼	0.05½	0.06¾	0.05¼	0.06½	
14	0.06	0.06¼	0.06½	0.06	0.06½	
15	0.06½		0.06½	0.05¼	0.05⅝	
16	0.04¾	0.05	0.06¾	0.04¾	0.06¾	
17	0.06¾		0.06¾	0.05	0.05¼	0.05⅜
20	0.05		0.07½	0.05	0.07⅛	0.07½
21	0.07⅛	0.07⅜	0.07¾	0.05¼	0.07½	0.07¾
22	0.08½	0.09	0.09⅝	0.08	0.08¼	
23	0.08	0.08½	0.08½	0.06½	0.07⅛	0.07
24	0.06¾		0.08¼	0.06¾	0.07¾	
27	0.07⅞		0.10	0.07½	0.10	
28	0.11		0.11¾	0.08½	0.09¼	
29	0.07¼		0.07¾	0.06½	0.07	
30	0.06¾		0.11½	0.06¾	0.11	
31	0.09½	0.09¾	0.11½	0.09¼	0.09½	

87Jan Strike 5.25

Oct	Open		High	Low	Close
1	0.04½		0.04½	0.03¾	0.04½
2	0.04½		0.04⅝	0.04	0.04¼
3	0.05		0.05 H	0.03⅝	0.03⅝
6	0.03		0.03	0.01⅞	0.01⅞
7	0.01⅞		0.02¼	0.01⅞	0.02
8	0.02		0.02½	0.02	0.02¼
9	0.02⅝	0.02½	0.02⅜	0.02⅛	0.02¼
10	0.02¼		0.02⅝	0.02¼	0.02½
13	0.02	0.02¼	0.02½	0.02	0.02½
14	0.02¼		0.02⅝	0.02⅛	0.02⅝
15	0.02⅝		0.02⅝	0.01⅝	0.01¾
16	0.01¾		0.02½	0.01⅝	0.02¼
17	0.02½		0.02½	0.01½L	0.01½
20	0.01½		0.02⅛	0.01½	0.02¼
21	0.02¼		0.02¼	0.01¾	0.02¼
22	0.02½		0.03¼	0.02½	0.02⅝
23	0.02¼		0.02½	0.01¾	0.02
24	0.02		0.02½	0.01⅞	0.02¼
27	0.02½		0.03¼	0.02¼	0.03⅛
28	0.03¾		0.03¾	0.02⅝	0.02¾
29	0.02¼	0.02	0.02⅝	0.01⅞	0.02
30	0.02		0.03½	0.02	0.03½
31	0.03		0.03⅝	0.02⅝	0.03

87Jan Strike 5.50

Oct	Open	High	Low	Close
1	0.01⅝	0.02 H	0.01½	0.01⅞
2	0.01⅞	0.01⅞	0.01¾	0.01¾
3	0.02	0.02	0.01¼	0.01¼
6	0.01	0.01⅛	0.00⅞	0.00⅞
7	0.00¾	0.00⅞	0.00¾	0.00⅞
8	0.01	0.01	0.00⅞	0.01
9	0.01	0.01⅛	0.01	0.01
10	0.01⅛	0.01⅛	0.01	0.01
13	0.01	0.01¼	0.01	0.01⅛
14	0.01	0.01¼	0.01	0.01¼
15	0.00⅝	0.00⅞	0.00⅝	0.00⅝
16	0.00¾	0.00¾	0.00⅝	0.00¾
17	0.00¾	0.00¾	0.00½L	0.00½
20	0.00⅝	0.00¾	0.00⅝	0.00¾
21	0.00⅞	0.01	0.00¾	0.01
22	0.01⅛	0.01¼	0.01⅛	0.01⅛
23	0.01	0.01⅛	0.00⅞	0.00⅞
24	0.00⅞	0.01	0.00¾	0.00⅞
27	0.01⅛	0.01¼	0.01⅛	0.01¼
28	0.01⅜	0.01½	0.01	0.01 A
29	0.00¾	0.00¾	0.00¾	0.00¾
30	0.00¾	0.01¼	0.00¾	0.01¼
31	0.01	0.01¼	0.00⅞	0.01

87Jan Strike 5.75

Oct	Open	High	Low	Close
1	0.00¾	0.00¾	0.00¾	0.00¾
2	0.01	0.01 H	0.01	0.01
3	0.01	0.01	0.00¾	0.00¾
6				0.00½N
7				0.00⅝N
8				0.00⅝N
9	0.00½	0.00½	0.00½	0.00½
10	0.00⅝	0.00⅝	0.00⅝	0.00⅝
13				0.00⅝N
14	0.00⅜	0.00⅜	0.00⅜L	0.00⅜
15				0.00⅜N
16				0.00⅜N
17				0.00⅜N
20	0.00⅝	0.00⅝	0.00⅝	0.00⅝
21	0.00⅝	0.00⅝	0.00⅝	0.00⅝
22	0.00½	0.00½	0.00½	0.00½
23				0.00⅜N
24				0.00½N
27	0.00½	0.00½	0.00½	0.00½
28	0.00⅝	0.00⅝	0.00½	0.00½
29	0.00⅝	0.00⅝	0.00⅝	0.00⅝
30	0.00⅝	0.00½	0.00⅜	0.00½
31				0.00⅜N

87Jan Strike 6.00

Oct	Open	High	Low	Close
1	0.00⅝	0.00⅝H	0.00⅝	0.00⅝
2	0.00⅝	0.00⅝	0.00⅝	0.00⅝
3	0.00½	0.00½	0.00½	0.00½
6				0.00¼N
7				0.00¼N
8				0.00¼N
9	0.00¼	0.00¼	0.00¼	0.00¼
10				0.00¼N
13				0.00¼N
14				0.00¼N
15				0.00¼N
16				0.00¼N
17				0.00¼N
20	0.00¼	0.00¼	0.00¼	0.00¼
21				0.00¼N
22				0.00¼N
23				0.00¼N
24	0.00¼	0.00¼	0.00¼	0.00¼
27				0.00¼N
28				0.00¼N
29	0.00¼	0.00¼	0.00⅛L	0.00⅛
30				0.00⅛N
31				0.00⅛N

87Jan Strike 6.25

Oct	Open	High	Low	Close
1	0.00¼	0.00¼	0.00¼L	0.00¼
2	0.00⅜	0.00⅜H	0.00¼	0.00¼
3				0.00¼N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

87Jan Strike 6.50

Oct	Open	High	Low	Close
1				0.00⅛N
2	0.00¼	0.00¼H	0.00⅛L	0.00⅛
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jan

Oct	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	58	489	166	24	12	1L	20L		770
2	8L	456	98	28	2	15	21H	21H	649
3	60	354	220	42	2	10			688
6	30	198	126	7L					361L
7	243	283	44L	23					593
8	161	193	116	67					537
9	127	739	129	75	5	5			1,080
10	118	132L	200	121	1L	5			577
13	46	168	110	28					372
14	186	418	130	155	20				909
15	146	159	95	75					475
16	361H	440	120	96					1,017
17	235	1,016H	47	57					1,355
20	34	409	182	26	2	20			673
21	19	436	112	77	12				656
22	8	886	392	104	10				1,400
23	17	628	367	87	10				1,109
24	31	440	187	128		5			791
27	42	920	229	225	6				1,422
28	43	956	745H	61	10				1,815H
29	22	480	287	30	6	100H			925
30	141	560	191	300H	31H				1,223
31	66	621	371	69					1,127
TOTAL	2,202	11,401	4,664	1,905	129	161	41	21	20,524

Call open contracts Reported in contracts—Future 87Jan

Oct	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	552L	3,043L	1,471L	1,186L	441	116	190L	116H	7,115L
2	560	3,186	1,511	1,186	443	113	191H	116	7,306
3	595	3,313	1,546	1,210	441	103L	191	116	7,515
6	618	3,407	1,552	1,212	441	103	191	116	7,640
7	743	3,242	1,577	1,223	441	103	191	116	7,636
8	753	3,256	1,648	1,226	441	103	191	116	7,734
9	799	3,320	1,693	1,273	437	108	191	116	7,937
10	857	3,299	1,808	1,321	437	108	191	116	8,137
13	870	3,365	1,862	1,341	436	108	191	116	8,289
14	939	3,415	1,953	1,435	436	108	191	116	8,593
15	944	3,464	1,944	1,455	436	108	191	116	8,658
16	1,180	3,520	1,993	1,465	436	108	191	116	9,009
17	1,360	3,920	2,018	1,445	436	108	191	116	9,594
20	1,366	4,040	2,057	1,406	437	128	191	116	9,741
21	1,371	4,106	2,085	1,475	435	128	191	116	9,907
22	1,371	4,214	2,140	1,509	445	128	191	116	10,114
23	1,370	4,333	2,159	1,478	455H	128	191	116	10,230
24	1,384	4,420	2,212	1,477	445	126	191	116	10,371
27	1,366	4,483	2,252	1,608	447	126	191	116	10,609
28	1,414H	4,737	2,455	1,620	444	126	191	116	11,103
29	1,394	4,829	2,488	1,636	444	226H	191	116	11,324
30	1,319	5,016	2,486	1,879	415L	226	191	116	11,648
31	1,287	5,171H	2,581H	1,915H	415	226	191	116	11,902H

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 4.75

Oct	Open	High	Low	Close
1	0.33	0.34	0.33	0.34 B
2				0.34 N
3				0.31 N
6				0.23½N
7				0.22½N
8	0.24½	0.25	0.24½	0.25
9	0.27	0.27	0.25	0.25 A
10	0.25	0.25⅛	0.24½	0.24½A
13	0.22½	0.22½	0.22 L	0.22½B
14	0.24	0.24	0.24	0.24
15	0.23½	0.23½	0.23	0.23
16	0.24½	0.26	0.24¼	0.26
17	0.26½	0.26½	0.24	0.24
20	0.27½	0.28	0.27½	0.28
21	0.29	0.29	0.27	0.29 B
22	0.30	0.30½	0.29	0.30 B
23	0.29½	0.29½	0.27¼	0.27¼A
24	0.27	0.28½	0.27	0.28½
27				0.34 N
28	0.35½	0.36½	0.34	0.34
29				0.30½N
30	0.31½	0.37 H	0.31	0.37 B
31	0.34½	0.36½	0.34	0.34 A

87Mar Strike 5.00

Oct	Open		High	Low	Close
1	0.18¼		0.18¼	0.17½	0.18
2	0.18		0.19½	0.18	0.18
3	0.19		0.19½	0.15½	0.15½
6	0.13½	0.14	0.14	0.11½	0.11½
7	0.10½	0.11½	0.12½	0.10½L	0.11½
8	0.11½		0.14	0.11½	0.13½
9	0.14½		0.14¾	0.12¾	0.13¼
10	0.13		0.14	0.13	0.13
13	0.12½		0.13½	0.12¼	0.12¾
14	0.12½	0.12¾	0.13	0.12½	0.12¾B
15	0.12¾		0.12¾	0.11½	0.11½A
16	0.11½	0.11	0.14	0.11	0.13½A
17	0.14		0.14	0.12½	0.12½
20	0.12¼		0.15	0.12¼	0.15
21	0.15½		0.15½	0.14	0.15½
22	0.17½		0.18	0.16⅝	0.16⅝
23	0.16¾	0.17	0.17	0.15	0.15
24	0.15		0.17	0.15	0.15¾
27	0.17¼		0.19½	0.17	0.19
28	0.21		0.22½H	0.18½	0.18½
29	0.17½		0.17¾	0.16	0.16½
30	0.16½		0.20	0.16	0.19½
31	0.19		0.20	0.18	0.18 A

87Mar Strike 5.25

Oct	Open		High	Low	Close	
1	0.10		0.10	0.09½	0.09⅝	
2	0.09½		0.10¼	0.09½	0.09½	
3	0.11		0.11	0.07½	0.08 A	
6	0.07¼		0.07¼	0.05½L	0.05½	
7	0.05¾		0.06¼	0.05½	0.06 A	
8	0.05¾	0.06¼	0.07	0.05¾	0.06⅝	
9	0.07¼		0.08	0.06¾	0.06¾	
10	0.06½		0.07⅝	0.06½	0.06½	
13	0.06		0.06½	0.06	0.06½	
14	0.06¼		0.06¾	0.06¼	0.06½	
15	0.06½		0.06½	0.05¾	0.06	
16	0.06		0.07	0.06	0.07	
17	0.06⅝		0.06¾	0.06	0.06	0.06½
20	0.06¼		0.08	0.06¼	0.07⅞	
21	0.08¼		0.09	0.07	0.09	
22	0.09		0.09½	0.08	0.08	
23	0.08½		0.08½	0.07½	0.07½	0.08
24	0.07½		0.09	0.07½	0.08	0.09
27	0.09		0.11	0.09	0.10½	0.10¾
28	0.11		0.12 H	0.09¼	0.09½	0.09¼
29	0.08½	0.08	0.08½	0.08	0.08⅛	
30	0.08		0.11	0.07½	0.09¾	
31	0.10¼	0.10½	0.10½	0.08¾	0.08¾	

87Mar Strike 5.50

Oct	Open	High	Low	Close
1	0.05	0.05⅛	0.05	0.05⅛
2	0.05	0.05	0.05	0.05
3	0.05¼	0.05¼	0.04¼	0.04¼
6	0.04¼	0.04¼	0.03	0.03
7	0.02¾	0.03¼	0.02¾L	0.03
8	0.04	0.04¼	0.03¾	0.03¾
9	0.04¼	0.04½	0.04	0.04 A
10	0.04	0.04½	0.03¾	0.03¾A
13	0.03½	0.04	0.03½	0.03¾A
14	0.03¼	0.03¾	0.03¼	0.03½
15	0.03¼	0.03¼	0.03	0.03
16	0.03	0.03½	0.03	0.03½
17	0.03½	0.03½	0.03½	0.03½
20	0.04	0.04¼	0.04	0.04¼
21	0.04	0.04¼	0.04	0.04¼
22	0.04½	0.04¾	0.04⅛	0.04⅛
23	0.04¼	0.04¼	0.04	0.04
24	0.04⅛	0.05	0.04	0.04¾
27	0.05	0.05½	0.05	0.05½B
28	0.06	0.06¼H	0.05½	0.05½
29	0.05¼	0.05¼	0.04¾	0.04¾A
30	0.04¾	0.05½	0.04¾	0.05½
31	0.05¼	0.05¼	0.04½	0.04¾

87Mar Strike 5.75

Oct	Open	High	Low	Close
1				0.02⅞N
2	0.02⅞	0.02⅞	0.02⅞	0.02⅞
3	0.03	0.03	0.02¾	0.02¾A
6	0.02	0.02	0.01⅞L	0.01⅞A
7				0.01¾N
8				0.02 N
9				0.02 N
10				0.02⅛N
13	0.02	0.02	0.02	0.02
14	0.02	0.02	0.02	0.02
15				0.01⅝B
16				0.01⅞N
17				0.01¾N
20				0.02 N
21				0.02¼N
22	0.02½	0.02½	0.02½	0.02½
23	0.02¾	0.02¾	0.02½	0.02½A
24				0.02½N
27	0.03	0.03	0.03	0.03
28	0.03¼	0.03½H	0.03	0.03 A
29				0.02½N
30	0.03	0.03	0.02¾	0.02¾
31	0.02¾	0.03	0.02½	0.02¾

87Mar Strike 6.00

Oct	Open	High	Low	Close
1				0.01⅞N
2	0.01⅞	0.02 H	0.01⅞	0.02
3	0.02	0.02	0.01½	0.01½
6	0.01¼	0.01¼	0.01¼L	0.01¼
7				0.01⅛N
8				0.01¼N
9				0.01½N
10	0.01½	0.01½	0.01⅜	0.01⅜A
13				0.01¼N
14				0.01⅜N
15				0.01 N
16				0.01⅛N
17				0.01⅛N
20				0.01¼N
21				0.01¼N
22	0.01½	0.01½	0.01½	0.01½
23				0.01½N
24				0.01½N
27	0.02	0.02	0.02	0.02
28				0.02 N
29				0.01½N
30				0.01⅝N
31				0.01½N

87Mar Strike 6.25

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17	0.00¾	0.00¾	0.00¾L	0.00¾
20				0.00¾N
21				0.00¾N
22	0.01	0.01 H	0.01	0.01
23				0.01 N
24				0.01 N
27				0.01 N
28				0.01 N
29	0.01	0.01	0.00⅞	0.00⅞A
30				0.01 N
31				0.00⅞N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Oct	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	2L	163	225	30				420
2		10L	31	53	2	8		104
3		39	63	82	4	57H		245
6		94	66	92	2	3		257
7		39	24L	27				90L
8	2	32	995H	18				1,047H
9	3	86	215	24				328
10	4	35	33	29		22		123
13	7	40	395	6		1L		449
14	3	17	106	35	2			163
15	4	49	155	10				218
16	5	76	243	2L				326
17	4	93	113	12			1L	223
20	8	73	234	12				327
21	4	53	50	9				116
22	6	119	98	29	1L	25	160H	438
23	4	40	177	7	12		10	250
24	2	79	218	140H	2			441
27		41	149	83	1	1		275
28	12H	61	59	28	23H			183
29		28	89	3			1	121
30	3	290H	91	74	6			464
31	3	17	69	78	8			175
TOTAL	76	1,574	3,898	883	63	117	172	6,783

Call open contracts Reported in contracts—Future 87Mar

Oct	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	13	726L	879L	317L	40L	70L		2,045L
2	11L	732	885	370	42	78		2,118
3	11	764	913	389	44	114		2,235
6	11	812	950	407	44	114		2,338
7	11	828	950	428	44	114		2,375
8	13	858	1,654	444	44	114		3,127
9	15	897	1,737	461	44	114		3,268
10	19	903	1,753	483	44	131		3,333
13	25	925	2,097	484	44	131		3,706
14	28	942	2,106	501	46	131		3,754
15	32	979	2,201	506	46	131		3,895
16	37	1,042	2,323	504	46	131		4,083
17	39	1,075	2,391	512	46	131	1L	4,195
20	43	1,113	2,483	522	46	131	1	4,339
21	40	1,106	2,486	520	46	131	1	4,330
22	46	1,138	2,556	519	47	154	161	4,621
23	46	1,151	2,686	524	52	154	171	4,784
24	48	1,165	2,791	613	54	154	171	4,996
27	48	1,190	2,807	627	54	155H	171	5,052
28	51	1,147	2,810	652	72	155	171	5,058
29	51	1,156	2,827	649	72	155	172H	5,082
30	53H	1,240	2,842	719	78	155	172	5,259
31	52	1,254H	2,888H	730H	86H	155	172	5,337H

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 4.75

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8	0.32½	0.32½	0.32½	0.32½
9				0.32 N
10				0.32 N
13	0.30	0.30	0.30 L	0.30
14				0.30½ N
15				0.30 N
16				0.33 N
17				0.32 N
20				0.36 N
21	0.35	0.36	0.35	0.36 B
22				0.37 N
23	0.35	0.35	0.35	0.35
24				0.36 N
27				0.41 N
28				0.41 N
29				0.39 N
30				0.43 N
31	0.43½	0.43½ H	0.42	0.42 A

87May Strike 5.00

Oct	Open		High	Low	Close
1	0.23		0.23	0.23	0.23
2	0.24		0.24	0.23	0.23
3	0.22		0.22½	0.20½	0.20¾
6	0.19½		0.19½	0.17½	0.17½ A
7	0.17½		0.19	0.17½	0.18½ A
8	0.20		0.20¼	0.19	0.19 A
9	0.20½		0.22	0.19	0.19
10	0.19¼		0.19¼	0.19	0.19
13	0.18		0.18½	0.18	0.18½
14	0.18		0.18	0.17½	0.18
15	0.18		0.18	0.17	0.17
16	0.16½		0.19	0.16½ L	0.19 B
17	0.19		0.19	0.17½	0.17½ A
20	0.20		0.21	0.20	0.20½
21	0.21		0.22	0.20½	0.22
22	0.23		0.24	0.22½	0.22½
23	0.24		0.24	0.21	0.21
24	0.21½		0.23½	0.21½	0.22
27	0.23½		0.26	0.23	0.26
28	0.27½	0.28½	0.28½ H	0.26	0.26
29	0.24½		0.24⅝	0.23½	0.23½
30	0.24		0.27	0.24	0.27 B
31	0.27		0.27	0.25½	0.25½

87May Strike 5.25

Oct	Open		High	Low	Close
1	0.15		0.15	0.14	0.14½ B
2	0.14½		0.16	0.14	0.15 A
3	0.15½		0.15½	0.13	0.13 A
6	0.10		0.10	0.10 L	0.10
7	0.10		0.10¼	0.10	0.10¼ B
8	0.10½		0.12	0.10½	0.11
9	0.12		0.12	0.10¾	0.11½
10	0.11½		0.11½	0.11½	0.11½
13	0.10		0.11¼	0.10	0.11¼
14	0.11		0.11	0.10½	0.10½
15	0.10½		0.10½	0.10	0.10½
16	0.10½		0.11½	0.10½	0.11½
17	0.11½		0.11½	0.11	0.11
20	0.10	0.10½	0.13¼	0.10	0.13¼
21	0.14		0.14	0.13	0.13½
22	0.14½		0.14½	0.13½	0.13½
23	0.14½		0.14½	0.12½	0.12½ A
24	0.13¼		0.13½	0.12¾	0.13½
27	0.14		0.16¼	0.14	0.16¼
28	0.17		0.17½ H	0.16½	0.17 A
29	0.16½	0.16	0.16½	0.15	0.15
30	0.14½		0.17	0.14½	0.17
31	0.16½		0.17	0.16	0.16 A

87May Strike 5.50

Oct	Open	High	Low	Close
1				0.08½ N
2	0.08½	0.08½	0.08½	0.08½
3				0.07¾ N
6	0.07¼	0.07¼	0.06½	0.06½ A
7				0.06½ N
8	0.07	0.07	0.07	0.07
9	0.07½	0.07½	0.07½	0.07½
10	0.07	0.07	0.07	0.07
13	0.05	0.06	0.05 L	0.06 B
14	0.07½	0.07½	0.06½	0.06½
15	0.06½	0.06½	0.06	0.06
16	0.06½	0.07	0.06½	0.07
17	0.07	0.07	0.07	0.07
20	0.07	0.08	0.07	0.08
21	0.08	0.08½	0.08	0.08½
22	0.08⅛	0.09	0.08	0.08
23	0.07¾	0.08	0.07¾	0.08
24	0.08⅛	0.08½	0.08	0.08½
27	0.09	0.11	0.08¾	0.10
28	0.11	0.11¼ H	0.10	0.10 B
29	0.09	0.09	0.09	0.09
30	0.09¼	0.11	0.09	0.11
31	0.10½	0.10½	0.09	0.09

87May Strike 5.75

Oct	Open	High	Low	Close
1	0.06	0.06	0.05	0.05 B
2	0.06	0.06	0.06	0.06
3	0.05	0.05¼	0.05	0.05¼
6	0.04	0.04	0.04 L	0.04
7				0.04 N
8				0.04¼ N
9	0.05	0.05	0.04½	0.04½
10	0.05	0.05	0.05	0.05
13	0.04¾	0.05	0.04¾	0.05
14	0.05	0.05½	0.05	0.05⅛ A
15	0.05¼	0.05¼	0.04¾	0.04¾
16	0.04½	0.05½	0.04½	0.05½
17	0.05⅛	0.05⅛	0.04½	0.04½
20	0.05	0.05½	0.05	0.05¼
21	0.05¼	0.05½	0.05	0.05½
22	0.06	0.06	0.05⅞	0.05⅞ A
23				0.05¼ N
24	0.06	0.06	0.06	0.06
27	0.06¼	0.06½	0.06¼	0.06½
28	0.06¾	0.07 H	0.06⅝	0.07
29	0.06	0.06	0.06	0.06
30	0.07	0.07	0.07	0.07
31	0.06	0.06	0.06	0.06

87May Strike 6.00

Oct	Open		High	Low	Close
1	0.06	0.05½	0.06 H	0.04½	0.04½ A
2					0.04¼ N
3	0.04		0.04	0.04	0.04
6					0.03 N
7					0.02¾ N
8	0.03½		0.03½	0.03½ L	0.03½
9	0.04¼		0.04¼	0.04	0.04 A
10	0.03¾		0.03¾	0.03¾	0.03¾
13	0.03½		0.03½	0.03½	0.03½
14					0.03½ N
15					0.03¼ N
16	0.03½		0.03½	0.03½	0.03½
17					0.03 N
20					0.03½ N
21					0.03½ N
22	0.03¾		0.03¾	0.03¾	0.03¾
23					0.03½ N
24					0.03¾ N
27					0.04¼ N
28					0.04½ N
29					0.04¼ N
30					0.04⅜ N
31					0.03¾ N

87May Strike 6.25

Oct	Open	High	Low	Close
1	0.02	0.02	0.02 L	0.02
2				0.02 N
3				0.02 N
6				0.01¾ N
7	0.02	0.02	0.02	0.02
8				0.02¼ N
9				0.02¼ N
10	0.02¾	0.02¾ H	0.02¾	0.02¾
13	0.02¾	0.02¾	0.02¾	0.02¾
14				0.02¾ N
15				0.02⅝ N
16	0.02½	0.02½	0.02½	0.02½
17				0.02¼ N
20				0.02½ N
21				0.02½ N
22				0.02⅝ N
23	0.02½	0.02½	0.02½	0.02½
24				0.02⅝ N
27				0.03 N
28				0.03 N
29				0.03 N
30				0.03⅛ N
31				0.02¾ N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87May

Oct	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			9			2		11L
2		4	5	2	7	1L		19
3		9	15		2	2		28
6		7	4	2	26			39
7		3L	12		5		1L	21
8	10H	3	4	1L		2		20
9		9	108H	41	2	2		162
10		9	3	10	25	2	2	51
13	1L	7	5		10	2	2	27
14		14	2L	35	4			55
15		26	8	28	6			68
16		21	35	15	26	1	2	100
17		17	26	10	3			56
20		12	22	59	25			118
21	1	22	27	86H	14			150
22		14	17	52	34H	65H		182H
23	4	32H	27	15			5H	83
24		8	77	12	3			100
27		9	36	22	30			97
28		6	41	55	33			135
29		4	17	1				22
30		7	68	25	14			114
31		12	7	10	1L			30
TOTAL	16	255	575	481	270	79	12	1,688

Call open contracts Reported in contracts—Future 87May

Oct	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		288L	116L	38L	43L		14L	499L
2		290	121	38	50	1L	14	514
3		293	135	38	52	3	14	535
6		290	139	38	77	3	14	561
7		292	145	38	82	3	15	575
8	10L	292	149	38	82	5	15	591
9	10	292	197	67	84	7	15	672
10	10	298	197	69	109	9	17	709
13	11	297	201	69	114	11	19	722
14	11	306	202	98	118	11	19	765
15	11	328	210	81	124	11	19	784
16	11	340	241	94	130	12	21	849
17	11	356	247	98	133	12	21	878
20	11	360	262	149	157	12	21	972
21	11	382	286	230	171	12	21	1,113
22	11	381	282	243	180	74H	21	1,192
23	15H	402	307	245	180	74	26H	1,249
24	15	410	332	245	183	74	26	1,285
27	15	417	358	261	188	74	26	1,339
28	15	420	396	295	208	74	26	1,434
29	15	424	407	296	208	74	26	1,450
30	15	431	436	310	222	74	26	1,514
31	15	438H	442H	316H	223H	74	26	1,534H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Jul Strike 5.00				87Jul Strike 5.25				87Jul Strike 5.50			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.31	0.31	0.30	0.30	0.19	0.19½	0.19	0.19½				0.13 N
2				0.30½N				0.19¾N				0.13¼N
3	0.32	0.32 H	0.28½	0.28½A	0.19½	0.19½	0.18½	0.18½A	0.13¾	0.13¾	0.12	0.12
6	0.25	0.25	0.24½	0.24½A	0.15	0.16	0.15	0.15 A	0.10	0.10	0.09 L	0.09
7	0.24½	0.24½	0.24½	0.24½	0.14½	0.16	0.14½	0.16				0.09¾N
8	0.24½	0.25	0.24½	0.25	0.15	0.16	0.15	0.16	0.10	0.10	0.10	0.10
9	0.25½	0.25½	0.25½	0.25½	0.15¾	0.16	0.15¾	0.16				0.09¾N
10	0.25	0.25½	0.25	0.25 A	0.16	0.16	0.15¼	0.15¼	0.09½	0.09½	0.09½	0.09½
13	0.25	0.25	0.24	0.24	0.13	0.15	0.13 L	0.14½	0.09½	0.09½	0.09½	0.09½
14	0.24	0.24	0.22½	0.23 B	0.15	0.15¼	0.15	0.15				0.09¼N
15	0.23	0.23	0.23	0.23	0.14½	0.14½	0.14	0.14½B	0.09¼	0.09¼	0.09¼	0.09¼
16	0.22	0.24¾	0.22 L	0.24¾B	0.14	0.15½	0.14	0.15½	0.09¼	0.10	0.09¼	0.10
17	0.25	0.25½	0.24	0.24 A	0.15	0.15	0.14½	0.14½				0.09½N
20	0.23	0.26½	0.23	0.26½	0.15	0.17½	0.15	0.16¾	0.09½	0.10½	0.09½	0.10½
21	0.26½	0.27	0.25	0.27 B	0.17½	0.17½	0.16¼	0.17 B	0.11¼	0.11¼	0.10½	0.11
22	0.30	0.30	0.27	0.27½	0.17	0.17	0.16	0.16	0.11¼	0.11½	0.11	0.11
23	0.27½	0.27½	0.25½	0.25½	0.17	0.17	0.15	0.15½	0.11	0.11	0.10	0.10
24	0.25½	0.26½	0.25½	0.26½	0.16	0.17	0.15¾	0.16¼B	0.10¼	0.10½	0.10¼	0.10½
27	0.28	0.30	0.28	0.30 B	0.17¼	0.20	0.17	0.19½	0.10½	0.13	0.10½	0.12¾A
28	0.31	0.31	0.30	0.30½	0.21½	0.21½H	0.20	0.20½	0.14	0.14¼H	0.13¼	0.13¼
29	0.28½	0.29	0.28½	0.28½	0.19½	0.19½	0.18½	0.18½A	0.13¼	0.13¼	0.12½	0.12½
30	0.30	0.32	0.29	0.31½A	0.18¼	0.21	0.18¼	0.21	0.13	0.13	0.12½	0.13
31	0.31	0.31	0.30	0.30	0.20½	0.21	0.20¼	0.20½	0.13¼	0.14	0.13	0.13

	87Jul Strike 5.75				87Jul Strike 6.00				87Jul Strike 6.25			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.09	0.09	0.09	0.09				0.06½N				0.04¾N
2				0.08½N	0.06	0.06	0.06	0.06				0.04½N
3	0.09½	0.09½	0.08⅝	0.08⅝	0.06½	0.06½	0.06½	0.06½	0.04½	0.04½H	0.04½	0.04½
6				0.06½N				0.04¾N	0.03¾	0.03¾	0.03¾L	0.03¾
7				0.06¼N				0.04¾N				0.03¾N
8				0.07 N				0.05¼N				0.03¾N
9				0.07 N	0.05¼	0.05¼	0.05¼	0.05¼	0.03¾	0.03¾	0.03¾	0.03¾
10	0.06¾	0.07	0.06¾	0.07	0.05	0.05	0.05	0.05	0.03¾	0.03¾	0.03¾	0.03¾
13				0.07 N	0.05¼	0.05¼	0.05¼	0.05¼				0.03⅞N
14	0.07½	0.07½	0.07	0.07				0.05¼N	0.03¾	0.03¾	0.03¾	0.03¾
15				0.06¼N	0.04¾	0.05	0.04½L	0.04½A				0.03½N
16	0.07	0.07	0.07	0.07	0.05	0.05	0.05	0.05				0.03¾N
17				0.06¾N	0.05	0.05	0.05	0.05				0.03¾N
20	0.06½	0.07	0.06½L	0.07 B				0.05¾N	0.04½	0.04½	0.04½	0.04½
21	0.07	0.07	0.07	0.07	0.05¾	0.05¾	0.05¾	0.05¾	0.04¼	0.04¼	0.04¼	0.04¼
22	0.07	0.07	0.06½	0.06½				0.05½N				0.04¼N
23	0.07	0.07	0.06¾	0.06¾	0.05½	0.05½	0.05¼	0.05¼	0.04¼	0.04¼	0.04¼	0.04¼
24	0.06½	0.07	0.06½	0.07	0.05½	0.05½	0.05½	0.05½				0.04¼N
27	0.08½	0.08½	0.08½	0.08½				0.06 N				0.04⅜N
28	0.09½	0.10 H	0.09	0.09¼	0.07	0.07 H	0.06½	0.06½				0.04½N
29	0.09	0.09	0.09	0.09	0.05¾	0.05¾	0.05¾	0.05¾	0.04½	0.04½	0.04½	0.04½
30				0.09¾N	0.06½	0.06½	0.06½	0.06½				0.04¾N
31	0.08½	0.09¼	0.08½	0.08¾A	0.07	0.07	0.06¼	0.06¼A				0.04½N

Call volume of sales Reported in contracts—Future 87Jul

Oct	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	2	4		5			11
2					1L		1L
3	3	1L	10	8	1	1L	24
6	27	10	6L			4	47
7	2	29					31
8	3	61	24				88
9	1L	82			1	5	89
10	2	10	20	2	1	2	37
13	25	165H	6		1		197
14	45H	10		10	1	1	67
15	5	4	6		2		17
16	19	50	7	8	8H		92
17	5	9			1		15
20	19	5	51H			6H	81
21	4	44	7	1L	1	3	60
22	7	150	41	11	2		211H
23	13	59	11	7	5	3	98
24	11	33	6	12	4		66
27	6	39	47	6			98
28	7	9	26	46H	7		95
29	14	6	7	2	2	5	36
30	4	39	27	2	1		73
31	11	57	17	10	4		99
TOTAL	235	876	319	130	43	30	1,633

Call open contracts Reported in contracts—Future 87Jul

Oct	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	6L	165	82L	147L	46L	9L	455L
2	6	165	82	147	47	9	456
3	9	165	92	153	47	10	476
6	25	160L	98	153	47	14	497
7	25	180	98	153	47	14	517
8	27	235	115	153	47	14	591
9	27	316	115	153	48	19	678
10	28	316	125	155	49	21	694
13	52	356	131	155	50	21	765
14	91	356	131	165	51	22	816
15	94	356	136	165	51	22	824
16	96	394	138	173	59	22	882
17	99	396	138	173	60	22	888
20	116	396	152	173	60	28	925
21	119	434	157	174	61	31	976
22	122	581	184	175	63	31	1,156
23	127	583	192	182	68	34	1,186
24	132	583	197	190	72	34	1,208
27	135	603	231	195	72	34	1,270
28	141	605	249	235	79	34	1,343
29	154	605	253	237	79	39H	1,367
30	158H	640	274	237	80	39	1,428
31	158	689H	286H	245H	84H	39	1,501H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Aug Strike 4.75				87Aug Strike 5.00				87Aug Strike 5.25			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1					0.32	0.32	0.32	0.32				0.21½N
2					0.32½	0.32½H	0.32½	0.32½				0.21½N
3					0.31	0.31	0.30½	0.30½A				0.20 N
6								0.26 N	0.18	0.18	0.18 L	0.18
7								0.26 N	0.18	0.18	0.18	0.18
8					0.27	0.27	0.27 L	0.27	0.18	0.18	0.18	0.18
9								0.27 N	0.19½	0.19½	0.19	0.19 A
10								0.27 N				0.19 N
13								0.26 N	0.18	0.18	0.18	0.18
14								0.26 N				0.18 N
15								0.25¾N				0.18 N
16								0.29 N				0.19¾N
17								0.27 N				0.18½N
20								0.29½N				0.20½N
21					0.29½	0.29½	0.29½	0.29½				0.20½N
22								0.30 N	0.21½	0.21½	0.21	0.21
23								0.29 N	0.21	0.21	0.20	0.21
24								0.31½N	0.21	0.21	0.21	0.21
27								0.33 N				0.23 N
28								0.33 N				0.23½N
29	0.47½	0.47½H	0.47½L	0.47½				0.31 N	0.23	0.23 H	0.23	0.23
30				0.50 N				0.35 N				0.25 N
31				0.48½N				0.33½N				0.23½N

Call volume of sales Reported in contracts—Future 87Aug

Oct	4.75	5.00	5.25	TOTAL
1		3H		3
2		1L		1L
3		1		1
6			1L	1
7			1	1
8		1	3	4
9			2	2
10				
13			2	2
14				
15				
16				
17				
20				
21		1		1
22			2	2
23			5H	5H
24			2	2
27				
28				
29	2H		1	3
30				
31				
TOTAL	2	7	19	28

Call open contracts Reported in contracts—Future 87Aug

Oct	4.75	5.00	5.25	TOTAL
1		4L	2L	6L
2		5	2	7
3		6	2	8
6		6	3	9
7		6	4	10
8		7	7	14
9		7	9	16
10		7	9	16
13		7	11	18
14		7	11	18
15		7	11	18
16		7	11	18
17		7	11	18
20		7	11	18
21		8H	11	19
22		8	13	21
23		8	18	26
24		8	18	26
27		8	18	26
28		8	18	26
29	2H	8	19H	29H
30	2	8	19	29
31	2	8	19	29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Sep Strike 5.00				87Sep Strike 5.25			
Oct	Open	High	Low	Close	Open	High	Low	Close
1								
2								
3								
6								
7								
8								
9	0.30	0.30 H	0.29½L	0.29½A				
10				0.28¾N				
13				0.28½N				
14				0.28 N				
15				0.27½N				
16				0.29 N	0.19	0.19	0.19 L	0.19
17				0.28 N				0.19 N
20				0.30 N				0.21½N
21	0.30	0.30	0.30	0.30				0.21 N
22				0.30 N				0.21 N
23				0.29 N	0.21	0.21	0.21	0.21
24				0.29½N				0.21 N
27				0.32½N				0.23 N
28				0.33½N				0.24 N
29				0.31½N	0.22½	0.22½H	0.22½	0.22½
30				0.34 N				0.25 N
31				0.32½N				0.23½N

Call volume of sales Reported in contracts—Future 87Sep

Oct	5.00	5.25	TOTAL
1			
2			
3			
6			
7			
8			
9	2H		2H
10			
13			
14			
15			
16		2H	2
17			
20			
21	2		2
22			
23		2	2
24			
27			
28			
29		1L	1L
30			
31			
TOTAL	4	5	9

Call open contracts Reported in contracts—Future 87Sep

Oct	5.00	5.25	TOTAL
1			
2			
3			
6			
7			
8			
9	2L		2L
10	2		2
13	2		2
14	2		2
15	2		2
16	2	2L	4
17	2	2	4
20	2	2	4
21	4H	2	6
22	4	2	6
23	4	4	8
24	4	4	8
27	4	4	8
28	4	4	8
29	4	5H	9H
30	4	5	9
31	4	5	9

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Nov Strike 5.00				87Nov Strike 5.25				87Nov Strike 5.50			
Oct	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
2												
3												
6												
7												
8												
9												
10												
13												
14												
15												
16												
17												
20												
21					0.24¼	0.25 **H**	0.24¼**L**	0.25 **A**				
22								0.25 **N**				
23	0.32	0.32	0.32 **L**	0.32				0.23½**N**				
24				0.33 **N**				0.25 **N**				
27				0.36 **N**				0.27 **N**				
28				0.36½**N**				0.27½**N**				
29				0.34½**N**				0.26 **N**				
30	0.38	0.38 **H**	0.38	0.38				0.28 **N**				
31	0.36	0.36	0.36	0.36				0.27 **N**	0.21	0.21 **H**	0.21 **L**	0.21

Call volume of sales Reported in contracts—Future 87Nov

Oct	5.00	5.25	5.50	TOTAL
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22		1**H**		1**L**
23				
24				
27	2**H**			2**H**
28				
29				
30	1**L**			1
31			2**H**	2
TOTAL	3	1	2	6

Call open contracts Reported in contracts—Future 87Nov

Oct	5.00	5.25	5.50	TOTAL
1				
2				
3				
6				
7				
8				
9				
10				
13				
14				
15				
16				
17				
20				
21				
22		1**H**		1**L**
23		1		1
24		1		1
27	2**L**	1		3
28	2	1		3
29	2	1		3
30	3**H**	1		4
31	3	1	2**H**	6**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.75

Nov	Open	High	Low	Close
3	0.25	0.27½	0.25	0.27¼A
4	0.30	0.30	0.26	0.26 A
5	0.22½	0.28½	0.22½	0.28½B
6	0.27	0.27	0.25¼	0.27 B
7	0.26	0.27	0.25½	0.26
10	0.26	0.27	0.26	0.26½A
11	0.25	0.26	0.24½	0.26
12	0.25½	0.26	0.25	0.26 B
13	0.28	0.30	0.28	0.29½A
14	0.30¼	0.30½H	0.28½	0.28½
17	0.25	0.25	0.22	0.22
18	0.22	0.23	0.21 L	0.23
19	0.24⅜	0.27	0.24	0.27
20	0.26	0.26½	0.25½	0.25¾
21	0.25½	0.25½	0.23	0.23 A
24	0.21½	0.21½	0.21⅛	0.21¼A
25	0.22½	0.23⅛	0.22½	0.23¼B
26	0.26	0.28	0.26	0.28 B
27	HOLIDAY			
28	0.28¾	0.30	0.28¾	0.28¾A

87Jan Strike 5.00

Nov	Open		High	Low	Close	
3	0.09¼		0.09⅞	0.08¾	0.09¼	
4	0.09⅞	0.09¾	0.10¾H	0.08¾	0.09	
5	0.08	0.07½	0.09¾	0.07¼	0.09½	
6	0.09		0.09¼	0.07	0.07⅝	0.07½
7	0.07	0.06¾	0.08	0.06¾	0.07¾	
10	0.07½		0.09	0.07⅜	0.08¼	
11	0.07		0.08¼	0.06¾	0.08	
12	0.08	0.07¾	0.08	0.06¾	0.07¼	
13	0.07¾		0.10	0.07½	0.09½	
14	0.10	0.09¾	0.10	0.07¾	0.07¾	0.08
17	0.07¼	0.06¾	0.07¼	0.04½	0.04½	0.04¾
18	0.04⅛	0.04½	0.05½	0.04⅛	0.05½	0.05¼
19	0.05½		0.06¼	0.05¼	0.06	0.06¼
20	0.07		0.07	0.05¼	0.05¾	
21	0.05½		0.05½	0.04	0.04¼	0.04
24	0.04	0.03⅞	0.04	0.03 L	0.03¼	
25	0.03¼		0.04	0.03¼	0.03⅝	
26	0.03½		0.06	0.03½	0.06	0.05¾
27	HOLIDAY					
28	0.06¼	0.06½	0.08	0.06¼	0.07¼	0.06¾

87Jan Strike 5.25

Nov	Open		High	Low	Close
3	0.02⅝		0.03¼	0.02⅝	0.03
4	0.03¼		0.03½H	0.02½	0.02½
5	0.02¼	0.02	0.02¾	0.01⅞	0.02⅝
6	0.02⅜		0.02⅝	0.01¾	0.02
7	0.02		0.02	0.01¾	0.01⅞
10	0.01⅝	0.01½	0.02	0.01⅜	0.01¾
11	0.01½		0.01⅜	0.01⅜	0.01⅝A
12	0.01½		0.01½	0.01⅛	0.01¼
13	0.01½		0.02	0.01⅜	0.01⅝
14	0.01¾	0.01⅝	0.01¾	0.01⅛	0.01⅛
17	0.00⅞		0.00⅞	0.00¾	0.00¾
18	0.00¾		0.00¾	0.00⅝	0.00⅝
19	0.00⅝		0.00¾	0.00⅝	0.00¾
20	0.01		0.01	0.00⅝	0.00⅝
21	0.00½		0.00½	0.00⅜	0.00⅜
24	0.00⅜		0.00⅜	0.00¼L	0.00¼
25	0.00⅜		0.00⅜	0.00¼	0.00¼
26	0.00⅜		0.00½	0.00¼	0.00⅜
27	HOLIDAY				
28	0.00½		0.00½	0.00⅜	0.00⅜

87Jan Strike 5.50

Nov	Open	High	Low	Close
3	0.00⅞	0.01⅛H	0.00⅞	0.01
4	0.01	0.01⅛	0.00¾	0.00¾
5	0.00¾	0.00⅞	0.00⅝	0.00¾
6	0.00⅝	0.00¾	0.00½	0.00½
7	0.00½	0.00½	0.00¼	0.00⅜
10	0.00¼	0.00⅜	0.00¼	0.00⅜
11	0.00¼	0.00¼	0.00¼	0.00¼
12	0.00¼	0.00¼	0.00¼	0.00¼
13	0.00⅜	0.00⅜	0.00¼	0.00¼
14	0.00¼	0.00⅜	0.00¼	0.00¼
17	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24				0.00⅛N
25	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27	HOLIDAY			
28				0.00⅛N

87Jan Strike 5.75

Nov	Open	High	Low	Close
3	0.00⅜	0.00⅜H	0.00⅜	0.00⅜
4	0.00⅜	0.00⅜	0.00⅜	0.00⅜
5	0.00⅜	0.00⅜	0.00¼	0.00¼
6	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
13				0.00⅛N
14	0.00⅛	0.00⅛	0.00⅛	0.00⅛
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27	HOLIDAY			
28				0.00⅛N

87Jan Strike 6.00

Nov	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27	HOLIDAY			
28				0.00⅛N

87Jan Strike 6.25

Nov	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27	HOLIDAY			
28				0.00⅛N

87Jan Strike 6.50

Nov	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27	HOLIDAY			
28				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jan

Nov	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
3	18	507	209	100	1**L**				835
4	11	417	137	27	20				612
5	4	1,061**H**	217	20	10				1,312
6	135	652	166	49	47				1,049
7	15	308	105	71	100**H**				599
10	4	204**L**	476	50	30				764
11	30	298	281	29	45				683
12	5	661	198	1**L**	3				868
13	11	849	203	18					1,081
14	4	756	159	16	31				966
17	127	669	171	106**H**					1,073
18	64	644	17**L**	2					727
19	289**H**	503	52						844
20	136	544	640**H**						1,320**H**
21	18	464	72	93	17	3**H**		9**H**	676
24	145	427	579	2					1,153
25	2**L**	246	58	5					311**L**
26	4	507	200	32					743
27	**HOLIDAY**								
28	7	348	320						675
TOTAL	1,029	10,065	4,260	621	304	3		9	16,291

Call open contracts Reported in contracts—Future 87Jan

Nov	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
3	1,301	5,083	2,690**L**	1,961**L**	415	226**H**	191**H**	116**H**	11,983
4	1,302	5,192	2,696	1,965	395	226	191	116	12,083
5	1,309**H**	5,112	2,741	1,968	398	226	191	116	12,061
6	1,265	5,260**H**	2,750	1,974	394**L**	226	191	116	12,176
7	1,250	5,130	2,791	1,979	494	226	191	116	12,177
10	1,250	5,100	2,938	2,023	524	226	191	116	12,368
11	1,255	5,190	2,926	2,041	564**H**	226	191	116	12,509
12	1,233	5,253	3,016	2,037	564	226	191	116	12,636**H**
13	1,233	5,189	3,070	2,026	564	226	191	116	12,615
14	1,230	5,131	3,063	2,031	564	226	191	116	12,552
17	1,131	4,796	3,078	2,127	564	226	191	116	12,229
18	1,116	4,733	3,087	2,129**H**	564	226	191	116	12,162
19	1,025	4,608	3,088	2,129	564	226	191	116	11,947
20	1,148	4,535	3,405**H**	2,129	564	226	191	116	12,314
21	931	4,536	3,374	2,119	564	226	191	116	12,059
24	854	4,509	3,223	2,117	564	226	191	116	11,800
25	852	4,435	3,226	2,122	547	223**L**	191	107**L**	11,703**L**
26	850	4,412**L**	3,346	2,105	547	223	191	107	11,781
27	**HOLIDAY**								
28	848**L**	4,480	3,383	2,105	547	223	191	107	11,884

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 4.75

Nov	Open	High	Low	Close
3	0.33½	0.33½	0.33½	0.33½
4	0.34½	0.34½H	0.33	0.33 A
5	0.31	0.33½	0.31	0.33½B
6	0.33	0.33	0.32½	0.32½
7				0.33½N
10	0.32½	0.32½	0.32½	0.32½
11				0.32 N
12				0.32 N
13				0.34½N
14	0.34½	0.34½	0.33¼	0.33¼A
17	0.30½	0.30½	0.28 L	0.28 A
18				0.28¾N
19	0.28½	0.30½	0.28½	0.30½B
20				0.29½N
21				0.28½N
24				0.26¾N
25				0.27¼N
26				0.32½N
27	HOLIDAY			
28				0.32¾N

87Mar Strike 5.00

Nov	Open		High	Low	Close	
3	0.17¾		0.19½H	0.17½	0.18½A	
4	0.19¼		0.19½	0.17½	0.17½A	
5	0.17	0.16½	0.17½	0.15½	0.17½	
6	0.16½	0.17	0.17½	0.15½	0.16½	
7	0.16¼		0.16¾	0.15¼	0.16¼	
10	0.16		0.16¾	0.15½	0.15½	
11	0.14	0.13½	0.15	0.13½	0.13¾	0.14
12	0.14		0.15	0.13¾	0.14¼	
13	0.15		0.17	0.15	0.16½	
14	0.15¾		0.17	0.15	0.15	
17	0.14½		0.14½	0.11	0.11¼	
18	0.11		0.13	0.10½	0.13	
19	0.13		0.13½	0.12½	0.13¼	
20	0.14		0.14	0.12½	0.12½	
21	0.12½		0.12½	0.11½	0.11½	
24	0.10¾		0.11	0.09¾	0.10	
25	0.09½	0.09¾	0.10½	0.09½L	0.10¼B	
26	0.10½		0.13½	0.10	0.13¼	0.13½
27	HOLIDAY					
28	0.13¾		0.15	0.13¾	0.14	

87Mar Strike 5.25

Nov	Open		High	Low	Close	
3	0.08¾		0.09¼	0.08¼	0.08¼	
4	0.09½		0.09¾H	0.08	0.08	
5	0.08		0.08½	0.07½	0.08¼	0.08½
6	0.08½	0.08¼	0.08½	0.07	0.07¾	
7	0.07½		0.07½	0.06¾	0.06¾	0.07
10	0.07		0.07½	0.06½	0.06½	
11	0.06		0.06¼	0.05	0.05½	
12	0.05½		0.06	0.05⅛	0.05½	
13	0.05¾		0.06⅜	0.05¾	0.06¼	
14	0.06½		0.06¾	0.05	0.05	
17	0.05		0.05	0.03¾	0.03¾	
18	0.04		0.04½	0.03½	0.04¼	
19	0.04½		0.05	0.04¼	0.04¾	0.04⅞
20	0.05		0.05	0.04	0.04¼	0.04
21	0.04¼		0.04¼	0.03¾	0.03¾	
24	0.03½		0.03¾	0.03⅛	0.03⅛	0.03¼
25	0.03		0.03½	0.03 L	0.03⅛	
26	0.03⅛		0.04½	0.03⅛	0.04½	
27	HOLIDAY					
28	0.04¾		0.05	0.04⅝	0.04⅝	0.04½

87Mar Strike 5.50

Nov	Open		High	Low	Close
3	0.04½		0.05¼H	0.04½	0.04½
4	0.05		0.05	0.04½	0.04½
5	0.04¼		0.04¼	0.03¾	0.04
6	0.04		0.04	0.03½	0.03¾
7	0.03⅝		0.03⅝	0.03¼	0.03¼
10	0.03¼		0.03½	0.03⅛	0.03⅛
11	0.03		0.03	0.02½	0.02¾
12	0.02¾		0.03	0.02⅝	0.02⅝
13	0.02¾		0.02⅞	0.02¾	0.02¾
14	0.02⅞		0.02⅞	0.02½	0.02½
17	0.02¼	0.02½	0.02½	0.01⅞	0.01⅞A
18	0.01⅞		0.02	0.01⅝	0.02
19	0.02		0.02	0.01¾	0.01⅞B
20	0.02		0.02	0.01¾	0.01¾
21	0.01½		0.01⅝	0.01½	0.01½
24	0.01½		0.01½	0.01⅛	0.01⅛
25	0.01		0.01¼	0.01 L	0.01⅛
26	0.01⅛		0.01⅝	0.01⅛	0.01¼
27	HOLIDAY				
28	0.01⅝		0.01⅝	0.01½	0.01½

87Mar Strike 5.75

Nov	Open	High	Low	Close
3	0.02⅞	0.02⅞H	0.02¾	0.02¾
4				0.02⅝N
5	0.02¼	0.02¼	0.02¼	0.02¼
6				0.02 N
7				0.01⅞N
10				0.01⅝N
11				0.01½N
12				0.01⅜N
13	0.01¼	0.01¼	0.01¼	0.01¼
14				0.01¼N
17	0.01	0.01	0.01	0.01
18				0.01 N
19				0.01 N
20				0.00⅞N
21				0.00¾N
24	0.00⅞	0.00⅞	0.00⅞L	0.00⅞
25				0.00½N
26				0.00¾N
27	HOLIDAY			
28				0.00¾N

87Mar Strike 6.00

Nov	Open	High	Low	Close
3				0.01½N
4	0.01½	0.01½H	0.01½	0.01½
5				0.01¼N
6	0.01⅛	0.01⅛	0.01⅛L	0.01⅛
7	0.01⅛	0.01⅛	0.01⅛	0.01⅛
10				0.01⅛N
11				0.01 N
12				0.00⅞N
13				0.00⅞N
14				0.00¾N
17				0.00⅝A
18				0.00⅝N
19				0.00⅝N
20				0.00½N
21				0.00½N
24				0.00½N
25				0.00½N
26				0.00½N
27	HOLIDAY			
28				0.00½N

87Mar Strike 6.25

Nov	Open	High	Low	Close
3				0.00⅞N
4				0.00⅞N
5				0.00¾N
6				0.00¾N
7				0.00¾N
10				0.00⅝N
11				0.00⅝N
12				0.00⅝N
13				0.00⅝N
14				0.00⅝N
17				0.00⅜N
18				0.00⅜N
19				0.00⅜N
20				0.00¼N
21				0.00¼N
24				0.00¼N
25				0.00⅛N
26				0.00⅛N
27	HOLIDAY			
28				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Nov	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	1L	17L	36	39	32H			125L
4	1	82	297	9		15L		404
5		51	55	125	2			233
6	4	30	145	138		15		332
7		95	517H	91		20H		723
10	1	83	94	50				228
11		225	249	102				576
12		82	281	16				379
13		90	462	248	5			805H
14	1	43	145	298H				487
17	2	151	253	72	25			503
18	2	411	171	55				639
19		444H	114	6L				564
20	40H	23	31L	35				129
21		102	66	94				262
24		245	118	16	1L			380
25		227	208	139				574
26		185	103	42				330
27	HOLIDAY							
28		75	169	13				257
TOTAL	52	2,661	3,514	1,588	65	50		7,930

Call open contracts Reported in contracts—Future 87Mar

Nov	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	52	1,265L	2,889L	758L	116L	155L	172H	5,407L
4	51	1,284	3,105	760	116	160	172	5,648
5	51	1,299	3,141	805	118	160	172	5,746
6	52	1,298	3,191	861	118	168	172	5,860
7	52	1,360	3,295	933	118	183H	172	6,113
10	52	1,390	3,315	956	118	183	172	6,186
11	50L	1,438	3,348	1,027	118	183	172	6,336
12	50	1,497	3,382	1,039	118	183	172	6,441
13	50	1,529	3,673	1,156	123	183	172	6,886
14	50	1,539	3,767	1,135	123	183	172	6,969
17	52	1,647	3,790	1,148	148	183	172	7,140
18	50	1,878	3,805	1,159	148	183	172	7,395
19	50	2,078	3,900	1,163	148	183	172	7,694
20	89H	2,086	3,920	1,185	148	183	172	7,783
21	79	2,153	3,932	1,259	148	183	172	7,926
24	79	2,281	3,968	1,263	149H	183	172	8,095
25	79	2,379	3,976	1,357	149	183	172	8,295
26	79	2,387	3,991	1,388	149	183	172	8,349
27	HOLIDAY							
28	79	2,393H	4,055H	1,389H	149	183	172	8,420H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 4.75

Nov	Open	High	Low	Close
3	0.41	0.41 H	0.41	0.41
4				0.40½N
5	0.37	0.39½	0.37	0.39½
6	0.39	0.39	0.37½	0.38 B
7				0.39 N
10				0.39½N
11				0.36½N
12	0.36½	0.36½	0.36½	0.36½
13				0.38½N
14				0.37 N
17	0.36	0.36	0.33½L	0.33½A
18				0.34½N
19				0.35 N
20				0.35 N
21				0.34 N
24				0.32¼N
25				0.32¾N
26				0.37 N
27	HOLIDAY			
28				0.37 N

87May Strike 5.00

Nov	Open	High	Low	Close
3	0.26	0.26	0.26	0.26
4	0.27½	0.27½H	0.26	0.26 A
5	0.25	0.25	0.23¼	0.25 B
6	0.24½	0.25	0.23½	0.23½
7	0.23½	0.23½	0.23½	0.23½
10	0.23	0.24	0.23	0.24
11	0.22	0.22¼	0.21¾	0.21¾A
12	0.21½	0.21¾	0.21½	0.21½
13	0.23	0.23	0.22	0.22
14	0.22	0.22	0.20¼	0.20¼A
17	0.20	0.20	0.17	0.17 A
18	0.18	0.18	0.18	0.18
19	0.17	0.18	0.17	0.18 B
20	0.18½	0.18½	0.18½	0.18½
21	0.18	0.18	0.18	0.18
24	0.17	0.17	0.16 L	0.16
25	0.16	0.17	0.16	0.16½
26	0.16⅝	0.19	0.16⅝	0.19
27	HOLIDAY			
28				0.19¼N

87May Strike 5.25

Nov	Open	High	Low	Close
3	0.16	0.16	0.16	0.16
4	0.16½	0.16½H	0.16	0.16 A
5	0.14¾	0.15½	0.14½	0.15½B
6	0.15	0.15	0.13½	0.14½
7	0.14½	0.14½	0.13½	0.13½
10	0.13½	0.13½	0.13	0.13¾
11	0.12¾	0.12¾	0.11½	0.11¾A
12	0.12	0.12	0.11	0.11
13	0.12	0.12	0.11½	0.11½A
14	0.11½	0.11½	0.10	0.10
17	0.09¾	0.09¾	0.08½	0.08½A
18	0.08½	0.09	0.08½	0.09 B
19	0.08½	0.09	0.08	0.09
20	0.09	0.09	0.08½	0.08½
21	0.08¼	0.08½	0.08¼	0.08½
24	0.07¾	0.07¾	0.07½L	0.07½B
25	0.07½	0.07¾	0.07½	0.07¾
26	0.07¾	0.09	0.07½	0.08¾A
27	HOLIDAY			
28	0.09	0.10	0.09	0.09¾A

87May Strike 5.50

Nov	Open	High	Low	Close
3	0.09	0.09	0.09	0.09
4	0.09½	0.09½H	0.09½	0.09½
5	0.08½	0.09	0.08½	0.09
6	0.08⅝	0.08⅝	0.08⅝	0.08⅝
7	0.08½	0.08½	0.08½	0.08½
10	0.08¼	0.08¼	0.08	0.08¼
11	0.06¾	0.06¾	0.06¾	0.06¾
12	0.05½	0.06	0.05½	0.06
13	0.05½	0.06	0.05½	0.06
14	0.06	0.06¼	0.06	0.06 A
17	0.05½	0.05½	0.04½	0.04½
18	0.04½	0.04¾	0.04½	0.04¾
19				0.04¾N
20	0.04¾	0.04¾	0.04	0.04
21	0.04	0.04	0.03¾	0.03¾
24	0.03½	0.03⅝	0.03½	0.03½
25	0.03⅝	0.03⅝	0.03	0.03
26	0.02¾ 0.03	0.04	0.02¾L	0.03⅝
27	HOLIDAY			
28	0.04¾	0.04¾	0.04¼	0.04¾

87May Strike 5.75

Nov	Open	High	Low	Close
3				0.06 N
4	0.07	0.07 H	0.06½	0.06½A
5	0.06	0.06	0.06	0.06
6	0.05	0.05	0.05	0.05
7	0.05	0.05	0.05	0.05
10	0.05	0.05	0.05	0.05
11	0.04	0.04	0.04	0.04
12	0.04	0.04	0.03½	0.03½
13	0.03½	0.03½	0.03½	0.03½
14	0.03	0.03	0.03	0.03
17	0.02¾	0.02¾	0.02¾	0.02¾
18	0.02½	0.02½	0.02½	0.02½
19	0.02½	0.02½	0.02½	0.02½
20	0.02¼	0.02¼	0.02	0.02
21	0.02	0.02	0.01¾L	0.01¾
24	0.01⅞	0.01⅞	0.01⅞	0.01⅞
25				0.01⅝N
26				0.02 N
27	HOLIDAY			
28				0.02¼N

87May Strike 6.00

Nov	Open	High	Low	Close
3	0.04½	0.04½H	0.04½	0.04½
4				0.04⅜N
5				0.04½N
6				0.03¾N
7				0.03¾N
10	0.03½	0.03½	0.03¼	0.03¼
11				0.02½N
12	0.01¾	0.01¾	0.01¾	0.01¾
13				0.01¾N
14	0.02	0.02	0.02	0.02
17				0.01¾N
18				0.01¾N
19	0.02	0.02	0.01¾	0.01¾
20				0.01½N
21				0.01 N
24				0.00⅞N
25	0.00⅞	0.00⅞	0.00⅞L	0.00⅞
26				0.01 N
27	HOLIDAY			
28				0.01⅛N

87May Strike 6.25

Nov	Open	High	Low	Close
3				0.02⅞N
4				0.02⅞N
5	0.02¾	0.02¾H	0.02¾	0.02¾
6				0.02½N
7				0.02½N
10				0.02¼N
11	0.02	0.02	0.01¾	0.01¾A
12				0.01 N
13				0.01 N
14				0.01 N
17	0.01	0.01	0.01 L	0.01
18				0.01 N
19				0.01 N
20				0.01 N
21				0.00⅞N
24				0.00½N
25				0.00½N
26				0.00⅝N
27	HOLIDAY			
28				0.00⅝N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87May

Nov	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	1L	1L	4	1L		5		12L
4	1	7	5	10	1L			24
5	2	11	39	8	2		1L	63
6	2	7	21	2	2			34
7		4	65	3	15			87
10		3	53	4	17	6H		83
11		6	23	2	20		5	56
12	4H	8	4	46	41	5		108
13		9		22	2			33
14		12	96H	29	20	5		162
17	4	12	39	5	50		7H	117
18		2	3	17	8			30
19		115H	55		11	2L		183
20		1	50	72	86			209H
21		1	3	85	103H			192
24		18	1L	52	1			72
25		12	21	8		5		46
26		14	10	178H				202
27	HOLIDAY							
28		5	45	5				55
TOTAL	14	248	537	549	379	28	13	1,768

Call open contracts Reported in contracts—Future 87May

Nov	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	16L	439L	446L	316L	223	79	26L	1,545L
4	17	442	450	323	223	79	26	1,560
5	19	451	462	325	221L	79	27	1,584
6	20	455	475	327	223	79	27	1,606
7	20	457	484	328	227	79	27	1,622
10	19	461	532	332	233	80	27	1,684
11	19	467	541	349	267	75L	32	1,750
12	23H	464	541	372	290	80	32	1,802
13	23	471	541	393	292	80	32	1,832
14	23	483	609	405	312	85	32	1,949
17	23	494	627	407	361	85	39H	2,036
18	23	496	627	411	361	85	39	2,042
19	23	543	662	411	368	86H	39	2,132
20	23	543	666	418	365	86	39	2,140
21	22	544	664	408	434	86	39	2,197
24	22	548	664	455	435H	86	39	2,249
25	22	552	671	457	425	86	39	2,252
26	22	560H	672	538	425	86	39	2,342
27	HOLIDAY							
28	22	560	680H	562H	425	86	39	2,374H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Jul Strike 5.00				87Jul Strike 5.25				87Jul Strike 5.50			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0.29	0.31 H	0.29	0.29½	0.20	0.20	0.20	0.20	0.13	0.13	0.12⅝	0.12⅝
4	0.31	0.31	0.29½	0.29½	0.21	0.21 H	0.20	0.20	0.13½	0.13½H	0.12½	0.12½
5	0.29	0.29½	0.29	0.29½B	0.19	0.20	0.19	0.20 B	0.12½	0.12½	0.12	0.12½
6	0.29½	0.29½	0.29	0.29 A	0.19½	0.19½	0.18¾	0.18¾A	0.12	0.12	0.11	0.11
7	0.29	0.29	0.29	0.29	0.18¾	0.18¾	0.18¼	0.18¼	0.12	0.12	0.10⅛	0.10¾
10	0.28	0.28	0.28	0.28	0.18⅝	0.18⅝	0.17½	0.17½	0.10¾	0.10¾	0.10½	0.10½
11	0.27	0.27	0.25½	0.25½	0.17	0.17	0.15	0.15¼	0.09¾	0.09¾	0.08	0.09
12				0.25½N	0.15½	0.16½	0.15¼	0.15½	0.09	0.09	0.08⅝	0.08½
13	0.27	0.27	0.27	0.27	0.15½	0.15½	0.15½	0.15½	0.08¾	0.08¾	0.08½	0.08½
14	0.27	0.27	0.25	0.25	0.15½	0.15½	0.14¼	0.14½	0.09	0.09	0.08	0.08
17	0.24	0.24	0.22½	0.22½A	0.14½	0.14½	0.13	0.13	0.07⅞	0.08	0.07¾	0.07¾A
18	0.22½	0.22½	0.22½	0.22½	0.12⅞	0.13½	0.12¾	0.13½B	0.07¾	0.07¾	0.07	0.07½B
19	0.23½	0.23½	0.22	0.22	0.13	0.13½	0.12½	0.13½	0.07½	0.07½	0.07¼	0.07½
20	0.23	0.23	0.22	0.22	0.12¾	0.13½	0.12¾	0.13½	0.07½	0.07½	0.07½	0.07½
21				0.21½N	0.13	0.13	0.12½	0.12¾A	0.07¼	0.07¼	0.07¼	0.07¼
24	0.21¾	0.21¾	0.20½L	0.20½	0.12	0.12	0.11⅜L	0.11⅝	0.06¾	0.06¾	0.06⅝	0.06⅝
25				0.21¼N	0.11½	0.12¼	0.11⅜	0.12	0.06¾	0.06¾	0.06⅜L	0.06¾
26	0.23	0.23	0.23	0.23	0.12	0.14	0.12	0.14	0.07	0.07¾	0.07	0.07¾B
27	HOLIDAY				HOLIDAY				HOLIDAY			
28	0.23	0.23½	0.23	0.23½B	0.15	0.15	0.14¼	0.14¼A	0.07½	0.08½	0.07½	0.08½

	87Jul Strike 5.75				87Jul Strike 6.00				87Jul Strike 6.25			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0.09	0.09	0.08¾	0.08¾A				0.06 N	0.04½	0.04½H	0.04½	0.04½
4	0.09½	0.09½H	0.09¼	0.09¼A	0.06½	0.06½H	0.06¼	0.06½				0.04½N
5	0.09	0.09	0.09	0.09	0.06½	0.06½	0.06½	0.06½	0.04½	0.04½	0.04½	0.04½
6				0.07¾N	0.06	0.06	0.05½	0.05½	0.04½	0.04½	0.04	0.04 A
7	0.08	0.08	0.07½	0.07½				0.05½N				0.03¾N
10	0.07	0.07	0.06¾	0.07	0.04½	0.04½	0.04½	0.04½				0.03¼N
11	0.06½	0.06½	0.06	0.06				0.03⅝N	0.02¾	0.02¾	0.02¾	0.02¾
12	0.06	0.06	0.05	0.05½	0.03½	0.03½	0.03	0.03				0.02⅛N
13	0.05	0.05	0.05	0.05	0.03¼	0.03¼	0.03¼	0.03¼	0.02½	0.02½	0.02	0.02 A
14	0.05½	0.05½	0.05	0.05				0.03 N	0.02½	0.02½	0.02	0.02
17	0.04½	0.04½	0.04½	0.04½	0.02½	0.02½	0.02½	0.02½	0.01¾	0.01¾	0.01¼L	0.01¼
18	0.04	0.04	0.04 L	0.04	0.02¾	0.02¾	0.02½	0.02½A				0.01½N
19				0.04 N				0.02½N	0.01¾	0.01¾	0.01¾	0.01¾
20	0.04	0.04	0.04	0.04				0.02¼N				0.01¾N
21	0.04	0.04	0.04	0.04	0.02	0.02	0.02 L	0.02				0.01¾N
24				0.03⅝N				0.02⅛N				0.01½N
25				0.03⅝N				0.02¼N				0.01½N
26	0.04	0.04½	0.04	0.04½				0.02⅜N				0.01⅝N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28	0.05	0.05	0.04¾	0.04¾A	0.02½	0.02½	0.02½	0.02½				0.01⅝N

Call volume of sales Reported in contracts—Future 87Jul

Nov	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	12	3	55	2	2	5	79
4	10	2L	24	10	41H		87
5	2	5	6	9	2	1L	25
6	1L	6	4		14	1	26
7	1	2	75	23			101
10	1	14	68	44H	8		135
11	6	15	55	21		10H	107
12		13	14	5	19		51
13	2	6	24	1L	1L	6	40
14	5	9	10	15		10	49
17	7	8	21	4	2	4	46
18	24	49	39	25	1		138
19	82H	234H	9			1	326
20	30	18	3L	1			52
21		8	4	1	1		14L
24	18	60	40				118
25		140	499H				639H
26	25	91	278	1			395
27	HOLIDAY						
28	1	22	69	10	2		104
TOTAL	227	705	1,297	172	93	38	2,532

Call open contracts Reported in contracts—Future 87Jul

Nov	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	162L	686	308L	247L	86L	44L	1,533L
4	172	688	323	257	127	44	1,611
5	174	686	320	266	120	45	1,611
6	175	691	324	266	134H	46	1,636
7	176	692	381	267	134	46	1,696
10	176	702	420	287	127	46	1,758
11	182	705	462	302	127	56	1,834
12	183	701	454	279	132	56	1,805
13	185	707	475	280	133	62	1,842
14	189	707	481	282	133	66H	1,858
17	196	710	488	284	131	64	1,873
18	220	711	517	307H	131	64	1,950
19	290	710	518	307	131	65	2,021
20	297	711	518	307	131	65	2,029
21	297	656L	517	307	132	65	1,974
24	315	658	517	307	132	65	1,994
25	315	678	979	284	132	65	2,453
26	340H	747	1,142	285	132	65	2,711
27	HOLIDAY						
28	340	761H	1,170H	293	130	65	2,759H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Nov	87Aug Strike 4.75				87Aug Strike 5.00				87Aug Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.47½N				0.32¾N				0.23 N
4				0.47 N				0.32¾N	0.23	0.23	0.23	0.23
5	0.46	0.46 H	0.46 L	0.46	0.32½	0.32½H	0.32½	0.32½				0.22½N
6				0.45½N	0.32	0.32	0.32	0.32				0.22 N
7				0.46 N				0.32½N				0.22½N
10				0.47 N				0.32½N	0.23½	0.23½H	0.23½	0.23½
11				0.44 N				0.30½N				0.21½N
12				0.44 N				0.30½N				0.21½N
13				0.44 N				0.30½N				0.21½N
14				0.42 N	0.32	0.32	0.30½	0.30½A				0.20½N
17				0.40½N				0.28 N	0.20	0.20	0.19	0.19 A
18				0.41½N				0.28½N				0.19 N
19				0.41 N				0.26¾N				0.16¾N
20				0.41 N	0.27	0.27	0.27 L	0.27	0.18	0.18	0.17½L	0.17½A
21				0.41 N				0.27 N				0.17½N
24				0.39¾N				0.26 N				0.17 N
25				0.40 N				0.26 N				0.17 N
26				0.42½N				0.27 N				0.17 N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.43 N				0.27½N				0.17 N

Nov	87Aug Strike 5.50				87Aug Strike 5.75			
	Open	High	Low	Close	Open	High	Low	Close
3	0.17	0.17 H	0.17	0.17	0.12½	0.12½H	0.12½	0.12½
4				0.17 N				0.12½N
5				0.16½N				0.12 N
6				0.16 N				0.11½N
7				0.16 N				0.11½N
10				0.16 N				0.10¾N
11	0.14¾	0.14¾	0.14½	0.14½A	0.10¼	0.10¼	0.09¼L	0.09¼A
12	0.14	0.14	0.14	0.14				0.09¼N
13				0.14 N				0.09¼N
14				0.13½N				0.09 N
17				0.12½N				0.08½N
18				0.12½N				0.08½N
19				0.11 N				0.07½N
20				0.11 N				0.07½N
21	0.11	0.11	0.11 L	0.11				0.07¼N
24	0.11	0.11	0.11	0.11				0.07¼N
25				0.11¼N				0.07¼N
26	0.11	0.11	0.11	0.11				0.06⅞N
27	HOLIDAY				HOLIDAY			
28				0.11 N				0.06⅞N

Call volume of sales Reported in contracts—Future 87Aug

Nov	4.75	5.00	5.25	5.50	5.75	TOTAL
3				1L		1L
4			1L		2H	3
5	4H	1L				5H
6		2				2
7						
10						
11			2H	2	1L	5
12				5H		5
13						
14		3H				3
17			2			2
18						
19			2			2
20		1	2			3
21				2		2
24						
25				2		2
26				2		2
27	HOLIDAY					
28						
TOTAL	4	7	9	14	3	37

Call open contracts Reported in contracts—Future 87Aug

Nov	4.75	5.00	5.25	5.50	5.75	TOTAL
3	2L	8L	19	1L		30L
4	2	8	18L	1	2L	31
5	6H	9	18	1	2	36
6	6	11	18	1	2	38
7	6	11	18	1	2	38
10	6	11	18	1	2	38
11	6	11	20	3	3H	43
12	6	11	20	6	3	46
13	6	11	20	6	3	46
14	6	14	20	6	3	49
17	6	14	22	6	3	51
18	6	14	22	6	3	51
19	6	14	24	6	3	53
20	6	15H	26H	6	3	56
21	6	15	26	6	3	56
24	6	15	26	7	3	57
25	6	15	26	9	3	59
26	6	15	26	11H	3	61H
27	HOLIDAY					
28	6	15	26	11	3	61

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Sep Strike 5.00				87Sep Strike 5.25				87Sep Strike 5.50			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.32 N				0.23 N				
4				0.32 N				0.23 N				
5				0.32 N				0.23 N	0.16	0.16 H	0.16 L	0.16
6				0.31½N	0.23	0.23 H	0.23	0.23				0.16 N
7				0.31 N				0.22¼N				0.16 N
10				0.31 N				0.22¼N				0.15¼N
11				0.29½N	0.21	0.21	0.21	0.21				0.14¾N
12				0.30 N				0.21 N				0.14¾N
13				0.30 N				0.21 N				0.14¾N
14				0.29½N	0.21	0.21	0.21	0.21				0.14½N
17				0.27½N				0.19 N				0.13¾N
18	0.27	0.27 H	0.27 L	0.27	0.18	0.18	0.18 L	0.18				0.13½N
19				0.25¾N				0.16¾N				0.12 N
20				0.25¾N				0.16¾N				0.12 N
21				0.25½N				0.16¾N				0.11¾N
24				0.25 N				0.16¾N				0.11¾N
25				0.25 N				0.15¾N				0.11¾N
26				0.25½N				0.17 N				0.11½N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.26 N				0.17½N				0.11½N

Call volume of sales Reported in contracts—Future 87Sep

Nov	5.00	5.25	5.50	TOTAL
3				
4				
5			3H	3H
6		1L		1L
7				
10				
11		2H		2
12				
13				
14		1		1
17				
18	1H	1		2
19				
20				
21				
24				
25				
26				
27	HOLIDAY			
28				
TOTAL	1	5	3	9

Call open contracts Reported in contracts—Future 87Sep

Nov	5.00	5.25	5.50	TOTAL
3	4L	5L		9L
4	4	5		9
5	4	5	3H	12
6	4	6	3	13
7	4	6	3	13
10	4	6	3	13
11	4	8	3	15
12	4	8	3	15
13	4	8	3	15
14	4	9	3	16
17	4	9	3	16
18	5H	10H	3	18H
19	5	10	3	18
20	5	10	3	18
21	5	10	3	18
24	5	10	3	18
25	5	10	3	18
26	5	10	3	18
27	HOLIDAY			
28	5	10	3	18

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

Nov	87Nov Strike 4.75				87Nov Strike 5.00				87Nov Strike 5.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3					0.38	0.38 H	0.37	0.37 A				0.27 N
4								0.36½N				0.27 N
5					0.36	0.36	0.36	0.36				0.26½N
6								0.34¾N				0.26 N
7					0.35	0.35	0.35	0.35				0.26 N
10								0.35 N				0.26 N
11								0.34 N				0.25 N
12								0.34 N	0.26	0.26 H	0.25½	0.25½A
13	0.48	0.48 H	0.48	0.48				0.34 N				0.25½N
14				0.47 N				0.33½N				0.25¼N
17				0.42 N				0.29½N	0.24⅛	0.24⅛	0.22	0.22 A
18				0.42 N				0.30 N				0.22 N
19				0.41 N				0.28¾N				0.20½N
20				0.38 N				0.25½N	0.16	0.17	0.16 L	0.17
21				0.38 N				0.25½N				0.17 N
24	0.38	0.38	0.38 L	0.38				0.25½N				0.16¾N
25	0.39	0.39	0.39	0.39				0.24½N				0.16¾N
26				0.39 N	0.24½	0.24½	0.24 L	0.24½B	0.17	0.17½	0.17	0.17½B
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.38½N				0.23¾N	0.17	0.17	0.17	0.17

Nov	87Nov Strike 5.50				87Nov Strike 5.75			
	Open	High	Low	Close	Open	High	Low	Close
3				0.21 N				
4				0.21 N				
5				0.20½N				
6				0.20 N				
7				0.20 N				
10				0.20 N				
11				0.19 N				
12	0.18	0.18 H	0.17	0.17	0.14	0.14	0.14	0.14
13				0.17½N				0.14 N
14				0.17½N	0.15	0.15 H	0.14½	0.14½A
17	0.14½	0.15½	0.14½	0.15½				0.12½N
18				0.15½N	0.11	0.11	0.10	0.10½B
19				0.14½N				0.09½N
20				0.12½N				0.08½N
21				0.12½N	0.08½	0.08½	0.08½	0.08½
24				0.12 N				0.08¼N
25				0.11½N				0.08 N
26	0.11½	0.12½	0.11½L	0.12¼A	0.08	0.08	0.08 L	0.08
27	HOLIDAY				HOLIDAY			
28				0.12 N				0.08⅛N

Call volume of sales Reported in contracts—Future 87Nov

Nov	4.75	5.00	5.25	5.50	5.75	TOTAL
3		20H				20
4						
5		1L				1L
6						
7		2				2
10						
11						
12			2	2	1L	5
13	3L			8		11
14					2	2
17			1L	1L		2
18					10H	10
19						
20			10H			10
21					1	1
24						
25	7H					7
26		13	10	11	1	35
27	HOLIDAY					
28			10	40H	1	51H
TOTAL	10	36	33	62	16	157

Call open contracts Reported in contracts—Future 87Nov

Nov	4.75	5.00	5.25	5.50	5.75	TOTAL
3		13L	1L	2L		16L
4		13	1	2		16
5		13	1	2		16
6		13	1	2		16
7		15	1	2		18
10		15	1	2		18
11		15	1	2		18
12		15	3	2	1L	21
13	3L	15	3	10	1	32
14	3	15	3	10	3	34
17	3	15	4	11	3	36
18	3	15	4	11	13	46
19	3	15	4	11	13	46
20	3	15	14	11	13	56
21	3	15	14	11	14H	57
24	3	15	14	11	14	57
25	10H	15	14	11	14	64
26	10	22	21	22	14	89
27	HOLIDAY					
28	10	25H	24H	62H	14	135H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.75

Dec	Open		High	Low	Close	
1	0.27¾		0.28¾H	0.27¾	0.28½B	
2	0.27¼		0.27¼	0.27⅛	0.27⅛	
3	0.26¾		0.26¾	0.26	0.26½B	
4	0.25		0.25	0.22¼	0.22¼	
5	0.21½		0.23	0.21½	0.22½A	
8					0.21 N	
9	0.19¼		0.19¼	0.16¼	0.16¼	
10	0.18½		0.18½	0.18½	0.18½	
11	0.14½		0.14¾	0.14¼	0.14¼A	
12	0.13½		0.14½	0.11½L	0.11¾B	0.12¼A
15						
16						
17						
18						
19						
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

87Jan Strike 5.00

Dec	Open		High	Low	Close	
1	0.07¼	0.07	0.07¼H	0.05½	0.06¼	0.06
2	0.05¾		0.05¾	0.04⅝	0.04¾	
3	0.04½		0.04¾	0.04	0.04	
4	0.03¾	0.03½	0.03¾	0.02⅝	0.02⅝	
5	0.02		0.02¾	0.02	0.02½	0.02¼
8	0.02		0.02⅛	0.01¾	0.01⅜	
9	0.01	0.01⅛	0.01⅛	0.00½	0.00⅝	
10	0.00⅝	0.00½	0.00⅝	0.00⅝	0.00½	
11	0.00½	0.00⅝	0.00½	0.00⅛L	0.00⅛	
12	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
15						
16						
17						
18						
19						
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

87Jan Strike 5.25

Dec	Open	High	Low	Close
1	0.00⅜	0.00⅜H	0.00¼	0.00¼
2	0.00¼	0.00¼	0.00⅛L	0.00⅛
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 5.50

Dec	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2	0.00⅛	0.00⅛	0.00⅛	0.00⅛
3				0.00⅛N
4				0.00⅛N
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 5.75

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 6.00

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 6.25

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 6.50

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jan

Dec	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	12	312	81						405
2	104H	503	52	5					664
3	18	268	451H	13					750
4	7	615	1L	12					635
5	2	154	1	218H					375
8		432	131	1L					564
9	51	548	50	4					653
10	1L	156	1						158
11	6	1,881H	19	7					1,913H
12	9	129L	1						139L
15									
16									
17									
18									
19									
22									
23									
24									
25	HOLIDAY								
26									
29									
30									
31									
TOTAL	210	4,998	788	260					6,256

Call open contracts Reported in contracts—Future 87Jan

Dec	4.75	5.00	5.25	5.50	5.75	6.00	6.25	6.50	TOTAL
1	791	4,245H	3,359L	2,105H	547H	223H	191H	107H	11,568H
2	800H	4,073	3,380	2,101	547	223	191	107	11,422
3	777	4,007	3,380	2,097	547	223	191	107	11,329
4	782	3,928	3,379	2,097	547	223	191	107	11,254
5	776	3,905	3,379	2,086	547	223	191	107	11,214
8	764	3,781	3,492H	2,085	547	223	191	107	11,190
9	782	3,947	3,468	2,081	547	223	191	107	11,346
10	761	3,867	3,466	2,081	547	223	191	107	11,243
11	705L	3,336L	3,396	2,074L	547	223	191	107	10,579L
12									
15									
16									
17									
18									
19									
22									
23									
24									
25	HOLIDAY								
26									
29									
30									
31									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Mar Strike 4.00

Dec	Open		High	Low	Close	
1						
2						
3						
4						
5						
8						
9						
10						
11						
12						
15						
16						
17						
18						
19						
22						
23						
24						
25	**HOLIDAY**					
26						
29						
30	0.90½		0.92½**H**	0.90½**L**	0.92½**B**	
31					0.94½**N**	

87Mar Strike 4.75

Dec	Open		High	Low	Close	
1	0.34		0.34 **H**	0.33½	0.33½**A**	
2	0.32		0.32	0.31½	0.31½**A**	
3	0.31		0.31	0.31	0.31	
4					0.27¼**N**	
5					0.26¾**N**	
8					0.26 **N**	
9	0.24½		0.24½	0.23½	0.23½	
10	0.22¼		0.24½	0.22¼	0.24½	
11	0.22		0.22	0.20¾	0.20¾**A**	
12	0.20		0.20	0.17¾	0.17¾**A**	
15	0.17½		0.18	0.17⅛	0.17⅛	
16	0.17⅛	0.16⅞	0.18¼	0.16⅞	0.18 **A**	
17	0.17⅜		0.17⅜	0.15⅝**L**	0.16 **A**	
18	0.15¾		0.16¼	0.15¾	0.16	
19	0.16½		0.16½	0.16½	0.16½	
22	0.18½		0.19⅝	0.18½	0.19¼**A**	
23	0.19¼		0.19¼	0.18¼	0.18¼**A**	
24	0.19		0.19¼	0.19	0.19¼	
25	**HOLIDAY**					
26	0.21½		0.21½	0.21	0.21 **A**	
29	0.21		0.21	0.18	0.18	
30	0.18⅛		0.20	0.17¾	0.20	
31	0.20		0.21	0.20	0.20	0.21

87Mar Strike 5.00

Dec	Open		High	Low	Close	
1	0.14		0.14¼**H**	0.13½	0.14	
2	0.13		0.13	0.12	0.12¼	
3	0.12		0.12	0.11⅛	0.11¾	
4	0.11½		0.11½	0.09	0.09	
5	0.09		0.09¼	0.08½	0.09	
8	0.08½		0.09	0.08	0.08	
9	0.07¾		0.08	0.06½	0.06⅛	
10	0.06	0.06¼	0.07¼	0.06	0.07¼	
11	0.06½	0.06¾	0.06¾	0.05½	0.05½	
12	0.05¼	0.05	0.05⅜	0.04⅜	0.04½	
15	0.04½		0.04⅞	0.04	0.04½	
16	0.04¾		0.04¾	0.04⅛	0.04⅝	
17	0.04½		0.04½	0.03⅛	0.03¾	
18	0.03¾		0.03⅞	0.03 **L**	0.03¾	
19	0.03¾		0.04⅛	0.03¾	0.03¾	
22	0.04		0.04¾	0.04	0.04½	
23	0.04½	0.05	0.05	0.04¼	0.04¼	
24	0.04¼	0.04½	0.05	0.04¼	0.05	0.04¾
25	**HOLIDAY**					
26	0.05		0.05½	0.05	0.05½	
29	0.05½		0.05½	0.03½	0.03½	
30	0.03½		0.04	0.03¼	0.03¾**B**	
31	0.03¾	0.04	0.04¾	0.03¾	0.04½	0.04¾

87Mar Strike 5.25

Dec	Open		High	Low	Close	
1	0.04⅜		0.04½**H**	0.04¼	0.04⅜	
2	0.04⅜		0.04⅜	0.03½	0.03½	
3	0.03½		0.03½	0.03	0.03⅜	0.03¼
4	0.03		0.03	0.02	0.02	
5	0.02		0.02¼	0.01⅞	0.01⅞	
8	0.01⅞		0.02	0.01¾	0.01¾	
9	0.01⅞		0.01⅞	0.01½	0.01½	
10	0.01⅝		0.01⅞	0.01½	0.01⅞	
11	0.01¾		0.01¾	0.01½	0.01½	
12	0.01½	0.01¼	0.01½	0.01¼	0.01¼	
15	0.01⅛		0.01¼	0.01	0.01⅛	
16	0.01¼		0.01¼	0.01⅛	0.01⅛	
17	0.01⅛		0.01⅛	0.00⅞	0.01	
18	0.01		0.01	0.00⅞	0.00⅞	
19	0.01⅛		0.01⅛	0.00⅞	0.00⅞	
22	0.01		0.01⅛	0.01	0.01⅛	
23	0.01		0.01⅛	0.00⅞	0.01	
24	0.01⅛		0.01⅛	0.01	0.01	
25	**HOLIDAY**					
26	0.01		0.01⅛	0.01	0.01	
29	0.01		0.01	0.00¾	0.00¾	
30	0.00⅝		0.00¾	0.00⅝**L**	0.00¾	
31	0.00¾		0.00⅞	0.00¾	0.00¾	

87Mar Strike 5.50

Dec	Open	High	Low	Close
1	0.01½	0.01½**H**	0.01½	0.01½
2	0.01½	0.01½	0.01⅛	0.01⅛
3	0.01⅛	0.01⅛	0.00⅞	0.01
4	0.00⅞	0.00⅞	0.00⅝	0.00⅝
5	0.00⅝	0.00⅝	0.00½	0.00⅝
8	0.00⅝	0.00⅝	0.00⅝	0.00⅝
9	0.00½	0.00½	0.00⅜	0.00⅜
10	0.00½	0.00½	0.00½	0.00½
11	0.00⅜	0.00½	0.00⅜	0.00½
12	0.00⅜	0.00⅜	0.00⅜	0.00⅜
15	0.00⅜	0.00⅜	0.00⅜	0.00⅜
16	0.00⅜	0.00⅜	0.00⅜	0.00⅜
17	0.00⅜	0.00⅜	0.00⅜	0.00⅜
18	0.00⅜	0.00⅜	0.00⅜	0.00⅜
19	0.00⅜	0.00⅜	0.00⅜	0.00⅜
22	0.00⅜	0.00⅜	0.00⅜	0.00⅜
23	0.00¼	0.00¼	0.00¼	0.00¼
24				0.00¼**N**
25	**HOLIDAY**			
26				0.00¼**N**
29	0.00¼	0.00¼	0.00¼	0.00¼
30	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
31	0.00¼	0.00¼	0.00¼	0.00¼

87Mar Strike 5.75

Dec	Open	High	Low	Close
1	0.00⅝	0.00⅝**H**	0.00⅝	0.00⅝
2				0.00⅝**N**
3				0.00½**N**
4	0.00½	0.00½	0.00¼	0.00¼**A**
5				0.00¼**N**
8				0.00¼**N**
9				0.00⅛**N**
10				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
18	0.00⅛	0.00⅛	0.00⅛**L**	0.00⅛
19				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
25	**HOLIDAY**			
26				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31	0.00⅛	0.00⅛	0.00⅛	0.00⅛

87Mar Strike 6.00

Dec	Open	High	Low	Close
1				0.00⅜**N**
2				0.00⅜**N**
3				0.00¼**N**
4				0.00⅛**N**
5				0.00⅛**N**
8	0.00⅛	0.00⅛**H**	0.00⅛**L**	0.00⅛
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11				0.00⅛**N**
12				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
25	**HOLIDAY**			
26				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

87Mar Strike 6.25

Dec	Open	High	Low	Close
1				0.00⅛**N**
2				0.00⅛**N**
3				0.00⅛**N**
4				0.00⅛**N**
5				0.00⅛**N**
8				0.00⅛**N**
9				0.00⅛**N**
10				0.00⅛**N**
11				0.00⅛**N**
12				0.00⅛**N**
15				0.00⅛**N**
16				0.00⅛**N**
17				0.00⅛**N**
18				0.00⅛**N**
19				0.00⅛**N**
22				0.00⅛**N**
23				0.00⅛**N**
24				0.00⅛**N**
25	**HOLIDAY**			
26				0.00⅛**N**
29				0.00⅛**N**
30				0.00⅛**N**
31				0.00⅛**N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Mar

Dec	4.00	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		3	139	68	26	6			242
2		2	165	271	53				491
3		1L	36L	332	164H				533
4			158	141	39	1L			339
5			161	127	38				326
8			156	153	100		43H		452
9		25	465	198	19		13		720
10		11	234	40	8		3L		296
11		8	537H	92	42				679
12		2	410	152	7				571
15		8	497	140	42				687
16		239	263	116	7				625
17		213	180	104	152				649
18		13	347	76	10	15			461
19		19	327	103	2L				451
22		30	100	6L	10				146
23		3	465	143	114		—		725
24		2	37	7					46L
25	HOLIDAY								
26		6	43	41					90
29		13	93	62	17				185
30	30H	608H	216	642H	2				1,498H
31		76	190	301	116	55H	5		743
TOTAL	30	1,282	5,219	3,315	968	77	64		10,955

Call open contracts Reported in contracts—Future 87Mar

Dec	4.00	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		81L	2,436L	4,064L	1,393L	154	183H	172H	8,483L
2		83	2,460	4,152	1,446	153L	183	172	8,649
3		82	2,461	4,168	1,481	153	183	172	8,700
4		82	2,472	4,134	1,490	153	183	172	8,686
5		82	2,558	4,089	1,519	153	183	172	8,756
8		82	2,573	4,142	1,529	153	177	172	8,828
9		99	2,685	4,198	1,538	153	177	172	9,022
10		105	2,666	4,212	1,540	153	177	172	9,025
11		107	2,904	4,256	1,551	153	177	172	9,320
12		107	3,013	4,256	1,558	153	177	172	9,436
15		110	3,230	4,132	1,579	153	177	172	9,553
16		332	3,225	4,208	1,575	153	177	172	9,842
17		504	3,267	4,221	1,542	153	177	172	10,136
18		502	3,367	4,257	1,642	168H	177	172	10,285
19		485	3,455	4,242	1,642	168	177	172	10,341
22		472	3,415	4,242	1,632	168	177	172	10,278
23		473	3,732H	4,229	1,644H	168	177	172	10,595
24		471	3,720	4,225	1,644	168	177	172	10,577
25	HOLIDAY								
26		476	3,722	4,247	1,644	168	177	172	10,606
29		471	3,706	4,237	1,625	168	177	172	10,556
30		1,072H	3,525	4,166	1,623	168	177	172	10,903
31		1,033	3,524	4,333H	1,638	167	172L	172	11,039H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87May Strike 4.75

Dec	Open	High	Low	Close
1				0.37½N
2				0.35½N
3				0.35¼N
4				0.32½N
5	0.32	0.32 H	0.32	0.32
8				0.31¼N
9				0.28½N
10				0.29½N
11	0.28¾	0.28¾	0.27	0.27 A
12				0.23 N
15				0.22 N
16				0.22¾N
17				0.20½N
18	0.20	0.20	0.20 L	0.20
19				0.20 N
22				0.23 N
23				0.22 N
24				0.23½N
25	HOLIDAY			
26				0.24¼N
29				0.22½N
30				0.23¾N
31				0.25¼N

87May Strike 5.00

Dec	Open		High	Low	Close
1					0.20 N
2	0.20		0.20 H	0.18½	0.18½A
3	0.18½		0.18½	0.17½	0.17½
4	0.17		0.17	0.15½	0.15½
5	0.15		0.15	0.14½	0.14¾A
8	0.14½		0.14½	0.13¾	0.14
9	0.14	0.13½	0.14	0.12	0.12
10	0.12		0.13	0.12	0.13
11	0.11¾		0.11¾	0.10½	0.10½A
12	0.10		0.10	0.08½	0.08½
15	0.09		0.09	0.08	0.08¾
16	0.08¾		0.08¾	0.08¼	0.08½
17	0.08¾		0.08¾	0.07¼L	0.07¾
18	0.07½		0.07¾	0.07¼	0.07¾
19	0.08		0.08⅛	0.07½	0.08⅛
22	0.08		0.06¾	0.08	0.08¾
23	0.08¾		0.09	0.08⅝	0.08⅝
24	0.08¾		0.08¾	0.08¾	0.08¾
25	HOLIDAY				
26					0.09¾N
29	0.09½		0.09½	0.09	0.09
30	0.09		0.09	0.08½	0.09
31	0.09		0.10	0.09	0.10

87May Strike 5.25

Dec	Open		High	Low	Close
1	0.09		0.09¾H	0.09	0.09½
2	0.09		0.09	0.08¾	0.08¾
3	0.08¾		0.08¾	0.08¼	0.08¼A
4	0.08		0.08	0.06½	0.06½
5	0.06¼		0.06½	0.06¼	0.06½
8	0.06¼		0.06¼	0.06	0.06
9	0.06		0.06	0.05⅛	0.05⅛
10	0.05		0.05½	0.05	0.05½
11	0.05		0.05	0.04	0.04¼
12	0.04		0.04	0.03⅛	0.03¼
15	0.03¼		0.03½	0.03	0.03
16	0.03¼		0.03½	0.03⅛	0.03½
17	0.03½		0.03½	0.03	0.03
18	0.03	0.02¾	0.03	0.02¾L	0.03
19	0.03		0.03⅛	0.03	0.03⅛
22	0.03		0.03½	0.03	0.03½
23	0.03½		0.03½	0.03½	0.03½
24	0.03⅝		0.03⅝	0.03⅝	0.03⅝
25	HOLIDAY				
26					0.03⅞N
29	0.03½		0.03½	0.03	0.03¼
30	0.03	0.03¼	0.03¼	0.03	0.03¼B
31	0.03½		0.03½	0.03¼	0.03½

87May Strike 5.50

Dec	Open		High	Low	Close
1	0.04		0.04½H	0.04	0.04½
2	0.04		0.04	0.03¾	0.04
3	0.04		0.04	0.04	0.04
4	0.03¼		0.03¼	0.02¾	0.02¾
5	0.02¾		0.02¾	0.02¾	0.02¾
8	0.02½		0.02½	0.02	0.02
9	0.01⅞		0.01⅞	0.01⅜	0.01½
10	0.01⅞		0.01⅞	0.01⅞	0.01⅞
11	0.01¾		0.01¾	0.01½	0.01½
12	0.01½		0.01½	0.01¼	0.01⅜
15	0.01½		0.01½	0.01 L	0.01
16	0.01⅛		0.01¼	0.01⅛	0.01¼B
17	0.01		0.01⅛	0.01	0.01
18	0.01		0.01¼	0.01	0.01⅛
19	0.01		0.01	0.01	0.01
22					0.01⅛N
23					0.01 N
24					0.01 N
25	HOLIDAY				
26					0.01⅛N
29	0.01⅛		0.01⅛	0.01	0.01 A
30	0.01		0.01	0.01	0.01
31	0.01⅛	0.01¼	0.01¼	0.01⅛	0.01⅛

87May Strike 5.75

Dec	Open	High	Low	Close
1	0.02½	0.02½H	0.02½	0.02½
2	0.02¼	0.02¼	0.02¼	0.02¼
3	0.02	0.02	0.02	0.02
4	0.01½	0.01½	0.01¼	0.01¼B
5	0.01¼	0.01¼	0.01	0.01 A
8	0.01	0.01	0.01	0.01
9	0.00¾	0.00¾	0.00½L	0.00½
10	0.00¾	0.00¾	0.00¾	0.00¾
11	0.00½	0.00½	0.00½	0.00½
12	0.00½	0.00½	0.00½	0.00½
15	0.00½	0.00½	0.00½	0.00½
16				0.00⅝N
17	0.00½	0.00½	0.00½	0.00½
18				0.00½N
19				0.00½N
22				0.00½N
23				0.00½N
24				0.00½N
25	HOLIDAY			
26				0.00¾N
29				0.00½N
30	0.00½	0.00½	0.00½	0.00½
31	0.00⅝	0.00⅝	0.00⅝	0.00⅝

87May Strike 6.00

Dec	Open	High	Low	Close
1				0.01⅛N
2				0.01 N
3				0.00⅞N
4				0.00⅝N
5				0.00⅝N
8				0.00⅝N
9				0.00½N
10	0.00½	0.00½H	0.00½	0.00½
11				0.00⅜N
12				0.00¼N
15				0.00¼N
16				0.00¼N
17	0.00¼	0.00¼	0.00¼L	0.00¼
18				0.00¼N
19				0.00¼N
22				0.00¼N
23				0.00¼N
24				0.00¼N
25	HOLIDAY			
26				0.00¼N
29				0.00¼N
30				0.00¼N
31				0.00¼N

87May Strike 6.25

Dec	Open	High	Low	Close
1				0.00⅝N
2				0.00½N
3				0.00½N
4				0.00⅜N
5				0.00⅜N
8				0.00⅜N
9				0.00¼N
10	0.00¼	0.00¼H	0.00¼L	0.00¼
11				0.00⅛N
12				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25	HOLIDAY			
26				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87May

Dec	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		1L	7	29	2			39
2		1	8	26	3			38
3		90	13	43	2			148
4		12	52	35	36			135
5	1L	15	43	28	6			93
8		44	35	76	4			159
9		46	104H	40	7			197
10		100	76	14	1L	20H	9H	220
11	1	22	15	14	5			57
12		15	86	63	15			179
15		10	8	31	21			70
16		44	63					107
17		45	31	98H	1	5L		180
18	3H	39	9	85				136
19		59	6L	55				120
22		11	10					21
23		8	10	10L				28
24		1		19				20L
25	HOLIDAY							
26								
29		3	7	10				20
30		29	68	30	1			128
31		180H	17	39	66H			302H
TOTAL	5	775	668	745	170	25	9	2,397

Call open contracts Reported in contracts—Future 87May

Dec	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	22L	561L	683L	587	427L	86L	39L	2,405
2	22	561	688	576L	430	86	39	2,402L
3	22	587	692	582	432	86	39	2,440
4	22	581	738	577	432	86	39	2,475
5	23	584	716	584	438	86	39	2,470
8	23	612	698	650	440	86	39	2,548
9	23	639	714	640	447	86	39	2,588
10	23	660	754	648	447	86	48H	2,666
11	24	663	752	660	447	86	48	2,680
12	24	676	822	708	452	86	48	2,816
15	24	682	829	710	467H	86	48	2,846
16	24	673	805	710	467	86	48	2,813
17	24	692	810	745	466	91H	48	2,876
18	27H	718	818	809	466	91	48	2,977
19	27	744	819	824	466	91	48	3,019
22	27	753	826	824	466	91	48	3,035
23	27	756	830	824	466	91	48	3,042
24	27	757	830	824	466	91	48	3,043
25	HOLIDAY							
26	27	757	830	824	466	91	48	3,043
29	27	758	833	834	466	91	48	3,057
30	27	782	875	843H	465	91	48	3,131H
31	27	803H	888H	812	454	91	48	3,123

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Jul Strike 4.75

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19	0.24½	0.24½H	0.24 L	0.24
22				0.26 N
23				0.25 N
24				0.26¾N
25	**HOLIDAY**			
26				0.28½N
29				0.27 N
30				0.28 N
31				0.29¾N

87Jul Strike 5.00

Dec	Open	High	Low	Close
1				0.24¼N
2	0.24	0.24 H	0.22	0.22
3	0.22	0.22	0.22	0.22
4	0.22	0.22	0.19½	0.19½A
5	0.19⅞	0.19⅞	0.18¾	0.18¾
8	0.18½	0.18½	0.18	0.18
9	0.17½	0.17½	0.15½	0.15½
10				0.16½N
11	0.16	0.16	0.15	0.15 A
12	0.14	0.14	0.13	0.13
15	0.13	0.13	0.12	0.12½
16	0.12½	0.13	0.12	0.12½
17	0.12½	0.12½	0.10 L	0.11
18	0.11	0.11⅛	0.10½	0.11
19	0.11¼	0.11¼	0.11	0.11
22	0.11½	0.12¼	0.11½	0.12¼
23	0.13	0.13	0.12¼	0.12¼
24	0.12½	0.13	0.12½	0.13 B
25	**HOLIDAY**			
26				0.14 N
29	0.13	0.13	0.12½	0.12½
30	0.12¾	0.13⅛	0.12¼	0.13¼B
31	0.13¼	0.14½	0.13¼	0.14½

87Jul Strike 5.25

Dec	Open	High	Low	Close
1	0.15	0.15 H	0.14	0.14
2	0.14	0.14	0.12	0.12½
3	0.12½	0.12½	0.11¾	0.12
4	0.11	0.11½	0.10¼	0.10¼
5	0.10 0.10¼	0.10¼	0.09¾	0.09¾
8	0.09½	0.09½	0.09¼	0.09¼
9	0.09¼	0.09¼	0.08	0.08
10	0.08	0.08¼	0.08	0.08¼B
11	0.08	0.08	0.07½	0.07⅝
12	0.07½	0.07½	0.05¾	0.05¾
15	0.05¾	0.06	0.05½	0.06
16	0.05¾	0.06	0.05¾	0.06
17	0.06	0.06	0.05¼	0.05¼
18	0.05	0.05¼	0.05 L	0.05¼
19	0.05¼ 0.05⅛	0.05¼	0.05⅛	0.05¼
22	0.06	0.06⅛	0.06	0.06⅛B
23	0.06⅜	0.06½	0.06¼	0.06¼A
24	0.06¼	0.06¾	0.06¼	0.06½
25	**HOLIDAY**			
26	0.07	0.07	0.06¾	0.06¾
29	0.06½	0.06½	0.06	0.06
30	0.06	0.06⅛	0.05¾	0.06
31	0.06½	0.06¾	0.06½	0.06¾

87Jul Strike 5.50

Dec	Open	High	Low	Close
1	0.08½	0.08½H	0.07½	0.07½
2	0.07½ 0.07¾	0.07¾	0.06	0.06½
3	0.06½	0.06½	0.03½	0.06½
4	0.06½	0.06½	0.05	0.05
5	0.05	0.05¼	0.05	0.05 A
8	0.05¼	0.05¼	0.04½	0.04½
9	0.04½	0.04½	0.04	0.04
10	0.04	0.04¼	0.04	0.04¼
11	0.04	0.04	0.03½	0.03⅝
12	0.03¼	0.03¼	0.02½	0.02½
15	0.03¼	0.03¼	0.02¾	0.03
16	0.03	0.03	0.03	0.03
17	0.03	0.03	0.02½	0.02¾
18	0.02¼	0.02¾	0.02¼L	0.02¾
19	0.02¾	0.03	0.02¾	0.03
22	0.03	0.03⅛	0.03	0.03⅛B
23	0.03½	0.03½	0.03¼	0.03¼A
24	0.03	0.03⅜	0.03	0.03⅜
25	**HOLIDAY**			
26	0.03⅝	0.03⅝	0.03⅝	0.03⅝
29	0.03¾	0.03¾	0.03⅛	0.03¼A
30	0.03⅛	0.03¼	0.03⅛	0.03⅛B
31	0.03½	0.03¾	0.03½	0.03½A

87Jul Strike 5.75

Dec	Open	High	Low	Close
1				0.04¼N
2				0.03¾N
3				0.03¼N
4				0.03 N
5				0.02¾N
8	0.02½	0.02¾H	0.02½	0.02¾
9	0.02½	0.02½	0.02½	0.02½
10				0.02½N
11	0.02	0.02	0.02	0.02
12	0.01½ 0.01⅛	0.01½	0.01⅛L	0.01⅛ 0.01½
15				0.01½N
16	0.01½	0.01½	0.01½	0.01½
17				0.01¼N
18				0.01¼N
19	0.01¾	0.01¾	0.01¾	0.01¾
22				0.01¾N
23				0.01⅝N
24				0.01¾N
25	**HOLIDAY**			
26	0.01¾	0.01¾	0.01¾	0.01¾
29	0.01½	0.01½	0.01½	0.01½
30	0.01¾	0.01¾	0.01½	0.01¾
31	0.01¾	0.02	0.01¾	0.02

87Jul Strike 6.00

Dec	Open	High	Low	Close
1				0.02½N
2	0.02	0.02 H	0.02	0.02
3				0.02⅛N
4	0.01¾	0.01¾	0.01¾	0.01¾
5				0.01¾N
8	0.01¾	0.01¾	0.01¾	0.01¾
9				0.01⅝N
10				0.01⅝N
11	0.01½	0.01½	0.01½	0.01½
12	0.01½	0.01½	0.01¼	0.01¼A
15				0.01⅛N
16				0.01⅛N
17				0.01 N
18				0.01 N
19				0.01 N
22				0.01 N
23				0.01 N
24				0.01 N
25	**HOLIDAY**			
26				0.01 N
29	0.01⅛	0.01⅛	0.01 L	0.01
30	0.01	0.01	0.01	0.01
31				0.01 N

87Jul Strike 6.25

Dec	Open	High	Low	Close
1				0.01⅛N
2				0.01⅛N
3	0.01½	0.01½H	0.01½	0.01½
4	0.01¼	0.01¼	0.01¼	0.01¼
5				0.01⅛N
8				0.01⅛N
9				0.01 N
10				0.01 N
11				0.01 N
12				0.00⅞N
15				0.00¾N
16				0.00¾N
17				0.00¾N
18				0.00¾N
19				0.00¾N
22				0.00¾N
23				0.00¾N
24				0.00¾N
25	**HOLIDAY**			
26				0.00¾N
29				0.00⅝N
30				0.00⅝N
31	0.00½	0.00½	0.00½L	0.00½

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call volume of sales Reported in contracts—Future 87Jul

Dec	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1			24	94				118
2		11	69	59		6		145
3		24	78	9			10L	121
4		4L	221H	93		21	10	349
5		4	12	127				143
8		6	13	145H	45	1L		210
9		19	17	126	2			164
10			65	21				86
11		6	8	46	10	6		76
12		38	12	24	6	1		81
15		65	68	28				161
16		44	57	13	2			116
17		130H	19	101				250
18		17	14	11				42
19	2H	19	51	9	1L			82
22		35	60	1L				96
23		6	16	18				40
24		5	30	3				38
25	HOLIDAY							
26			5L	4	10			19L
29		8	21	14	100	2		145
30		21	6	95	255H	31H		408H
31		7	104	40	21		15H	187
TOTAL	2	469	970	1,081	452	68	35	3,077

Call open contracts Reported in contracts—Future 87Jul

Dec	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		340L	772	1,174L	293	130L	65L	2,774L
2		346	754L	1,200	293	136	65	2,794
3		370	793	1,197	293	136	75	2,864
4		374	932	1,249	293	157	85H	3,090
5		376	891	1,326	293	136	85	3,107
8		381	891	1,439	289L	137	85	3,222
9		383	902	1,549	289	137	85	3,345
10		383	950	1,565	289	137	85	3,409
11		389	951	1,587	289	143	85	3,444
12		418	950	1,607	289	144	85	3,493
15		460	902	1,610	289	144	85	3,490
16		492	868	1,612	289	144	85	3,490
17		570	875	1,614	289	144	85	3,577
18		582	885	1,621	289	144	85	3,606
19	1H	591	936	1,628	289	144	85	3,674
22	1	619	996	1,628	289	144	85	3,762
23	1	622	1,006	1,637	289	144	85	3,784
24	1	625	1,008	1,636	289	144	85	3,788
25	HOLIDAY							
26	1	625	1,012	1,636	289	144	85	3,792
29	1	629	1,026	1,647	355	146	85	3,889
30	1	633	1,028	1,722	565	165H	85	4,199
31	1	637H	1,122H	1,748H	582H	165	85	4,340H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Aug Strike 4.75

Dec	Open	High	Low	Close
1				0.43 N
2				0.42 N
3				0.41 N
4				0.38½N
5				0.36½N
8				0.36½N
9				0.34 N
10				0.35½N
11				0.32 N
12				0.29 N
15				0.29 N
16				0.29 N
17				0.26 N
18				0.26 N
19				0.26 N
22				0.26 N
23				0.26¼N
24				0.27¼N
25	HOLIDAY			
26				0.28 N
29				0.28 N
30				0.31 N
31				0.32½N

87Aug Strike 5.00

Dec	Open	High	Low	Close
1				0.27½N
2				0.26½N
3				0.25½N
4	0.24	0.24 H	0.24	0.24
5	0.23	0.23	0.23	0.23
8				0.22½N
9				0.20 N
10	0.21	0.21	0.21	0.21
11				0.17½N
12	0.15	0.15	0.15	0.15
15				0.15⅜N
16	0.15	0.15	0.15	0.15
17	0.13	0.13	0.13 L	0.13
18	0.13	0.13	0.13	0.13
19				0.13¾N
22				0.15 N
23				0.14¾N
24				0.15½N
25	HOLIDAY			
26	0.17½	0.17½	0.17½	0.17½
29				0.16 N
30				0.17 N
31				0.17¾N

87Aug Strike 5.25

Dec	Open	High	Low	Close
1				0.17 N
2				0.16½N
3	0.15	0.15 H	0.15	0.15
4	0.14¼	0.14¼	0.14	0.14 A
5				0.13 N
8				0.12½N
9	0.12	0.12	0.11½	0.11½A
10	0.10	0.10¼	0.10	0.10¼B
11				0.09½N
12	0.08½	0.08½	0.08½	0.08½
15				0.08¾N
16	0.09	0.09	0.09	0.09
17	0.08½	0.08½	0.08 L	0.08 A
18	0.08	0.08	0.08	0.08
19				0.08¼N
22				0.08¾N
23	0.09½	0.09½	0.09½	0.09½
24				0.09¾N
25	HOLICAY			
26				0.09¾N
29				0.09 N
30				0.09 N
31				0.09¾N

87Aug Strike 5.50

Dec	Open	High	Low	Close
1	0.11	0.11 H	0.10	0.10
2				0.09¾N
3				0.09 N
4				0.08¾N
5				0.08 N
8				0.08 N
9				0.07½N
10	0.07½	0.07½	0.07½	0.07½
11				0.06 N
12				0.05½N
15				0.05½N
16	0.06	0.06	0.06 L	0.06
17	0.06	0.06	0.06	0.06
18				0.05¾N
19				0.05¾N
22				0.06 N
23				0.05¾N
24				0.06 N
25	HOLIDAY			
26				0.06 N
29				0.05½N
30				0.05½N
31				0.05¾N

87Aug Strike 5.75

Dec	Open	High	Low	Close
1				0.06¾N
2				0.06½N
3				0.06 N
4				0.05¾N
5				0.05¼N
8				0.05¼N
9				0.05⅛N
10	0.05	0.05 H	0.05 L	0.05
11				0.04½N
12				0.03¾N
15				0.03¾N
16				0.03¾N
17				0.03⅝N
18				0.03⅝N
19				0.03⅝N
22				0.03½N
23				0.03⅜N
24				0.03⅜N
25	HOLIDAY			
26				0.03⅜N
29				0.03½N
30				0.03½N
31				0.03½N

87Aug Strike 6.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11	0.03	0.03 H	0.03	0.03
12				0.02½N
15				0.02½N
16				0.02½N
17				0.02¼N
18				0.02¼N
19				0.02¼N
22				0.02⅜N
23				0.02¼N
24				0.02⅜N
25	HOLIDAY			
26				0.02⅜N
29	0.02¼	0.02¼	0.02¼L	0.02¼
30				0.02¼N
31				0.02¼N

Call volume of sales Reported in contracts—Future 87Aug

Dec	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1				11H			11
2							
3			11H				11
4		1L	1L				2
5		1					1L
8							
9			1				1
10		2	10	1L	5H		18H
11						1H	1
12		1	2				3
15							
16		14H	2	1			17
17		5	2	1			8
18		1	2				3
19							
22							
23			3				3
24							
25	HOLIDAY						
26		1					1
29						1	1
30							
31							
TOTAL		26	34	14	5	2	81

Call open contracts Reported in contracts—Future 87Aug

Dec	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	6H	15L	26L	18L	3L		68L
2	6	15	26	18	3		68
3	6	15	37	18	3		79
4	6	16	38	18	3		81
5	6	17	38	18	3		82
8	6	17	38	18	3		82
9	6	17	39	18	3		83
10	6	19	39	19H	8H		91
11	6	19	39	19	8	1L	92
12	6	20	41	19	8	1	95
15	6	20	41	19	8	1	95
16	6	23	41	18	8	1	97
17	6	28	41	19	8	1	103
18	6	29	43	19	8	1	106
19	6	29	43	19	8	1	106
22	6	29	43	19	8	1	106
23	6	29	46H	19	8	1	109
24	6	29	46	19	8	1	109
25	HOLIDAY						
26	6	30H	46	19	8	1	110
29	6	30	46	19	8	2H	111H
30	6	30	46	19	8	2	111
31	6	30	46	19	8	2	111

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

87Sep Strike 5.00

Dec	Open	High	Low	Close
1				0.26 N
2				0.25 N
3				0.24 N
4				0.23 N
5				0.21½N
8				0.21¼N
9	0.21	0.21 H	0.20 L	0.20 A
10				0.19 N
11				0.17½N
12				0.15½N
15				0.15 N
16				0.15¾N
17				0.14 N
18				0.13½N
19				0.13½N
22				0.14½N
23				0.14½N
24				0.15¼N
25	HOLIDAY			
26				0.15½N
29				0.15½N
30				0.17 N
31				0.17½N

87Sep Strike 5.25

Dec	Open	High	Low	Close
1				0.17½N
2				0.16½N
3	0.14	0.14 H	0.14	0.14
4				0.14½N
5				0.14 N
8				0.14 N
9	0.12	0.12	0.11½	0.11½A
10	0.10⅝	0.10⅝	0.10½	0.10½
11				0.10½N
12	0.10	0.10	0.10 L	0.10
15				0.09¾N
16				0.10 N
17				0.09¼N
18				0.09¼N
19				0.09¼N
22				0.09½N
23				0.09½N
24	0.10	0.10	0.10	0.10
25	HOLIDAY			
26				0.10¼N
29				0.09¾N
30				0.10½N
31	0.12	0.12	0.12	0.12

87Sep Strike 5.50

Dec	Open	High	Low	Close
1				0.11½N
2				0.10¾N
3				0.10 N
4				0.10 N
5	0.10	0.10½H	0.10	0.10½
8				0.10¼N
9				0.08½N
10				0.08½N
11				0.07¾N
12	0.07½	0.07½	0.07½L	0.07½
15				0.07¼N
16				0.07¼N
17				0.06¾N
18				0.06½N
19				0.06½N
22				0.06¾N
23				0.06¾N
24				0.07 N
25	HOLIDAY			
26				0.07¼N
29				0.06¾N
30				0.07 N
31				0.07¼N

87Sep Strike 5.75

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30	0.05	0.05 H	0.05 L	0.05
31				0.04¾N

Call volume of sales Reported in contracts—Future 87Sep

Dec	5.00	5.25	5.50	5.75	TOTAL
1					
2					
3		10			10
4					
5			1H		1L
8			1		1
9		12			12
10	1H	30H			31H
11					
12		1L	1		2
15					
16					
17					
18					
19					
22					
23					
24		2			2
25	HOLIDAY				
26					
29					
30				1H	1
31		1			1
TOTAL	1	56	3	1	61

Call open contracts Reported in contracts—Future 87Sep

Dec	5.00	5.25	5.50	5.75	TOTAL
1	5L	10L	3L		18L
2	5	10	3		18
3	5	13	3		21
4	5	13	3		21
5	5	13	4		22
8	5	13	5		23
9	5	22	5		32
10	6H	52	5		63
11	6	52	5		63
12	6	53	6H		65
15	6	52	6		64
16	6	52	6		64
17	6	52	6		64
18	6	52	6		64
19	6	52	6		64
22	6	52	6		64
23	6	52	6		64
24	6	54H	6		66
25	HOLIDAY				
26	6	54	6		66
29	6	54	6		66
30	6	54	6	1H	67H
31	6	54	6	1	67

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Call options premiums Open, high, low, and close $ per bushel

	87Nov Strike 4.75				87Nov Strike 5.00				87Nov Strike 5.25			
Dec	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.39	0.39 H	0.38½	0.38½				0.23¾N				0.17 N
2	0.38½	0.38½	0.37½	0.37½A	0.24	0.24 H	0.23	0.23 A				0.16 N
3				0.36½N	0.23	0.23	0.22½	0.22½A	0.16	0.16 H	0.16	0.16
4				0.34½N				0.21 N				0.15 N
5				0.33 N	0.21	0.21	0.21	0.21				0.14 N
8				0.33 N				0.21 N				0.14 N
9				0.31 N	0.20	0.20	0.19⅞	0.19⅞	0.12	0.12¾	0.12	0.12¾
10				0.32¼N	0.20	0.20	0.19	0.19	0.12½	0.12½	0.12½	0.12½
11				0.31¼N	0.19	0.19	0.18¼	0.18¼	0.12	0.12	0.12	0.12
12	0.30½	0.30½	0.29	0.29	0.18¼	0.18¼	0.15⅛	0.16½B				0.11¼N
15				0.27½N	0.17	0.17	0.15¾	0.15¾	0.11¼	0.11¼	0.10¾	0.10¾A
16				0.28 N	0.16	0.17	0.16	0.16½	0.11	0.11	0.11	0.11
17				0.25 N	0.16¾	0.16¾	0.14½	0.14½	0.10	0.10	0.10 L	0.10
18	0.26	0.26	0.25¾L	0.25¾A	0.14¼	0.16	0.14¼L	0.15½A	0.10	0.10½	0.10	0.10½
19	0.25¾	0.25¾	0.25¾	0.25¾	0.15	0.15½	0.15	0.15½A	0.10	0.10½	0.10	0.10½
22				0.26 N	0.15	0.15¾	0.15	0.15¾B	0.10¾	0.10¾	0.10¾	0.10¾
23				0.26 N				0.16 N	0.10¾	0.11¼	0.10¾	0.11¼
24				0.27 N				0.17 N	0.11½	0.11½	0.11½	0.11½
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				0.27¾N	0.17	0.17	0.17	0.17				0.11¾N
29				0.27¾N	0.17	0.17	0.17	0.17	0.12	0.12	0.11¾	0.11¾
30				0.30¼N				0.19 N	0.11¼	0.12	0.11¼	0.12
31				0.30½N				0.19¼N	0.12½	0.12½	0.12½	0.12½

	87Nov Strike 5.50				87Nov Strike 5.75			
Dec	Open	High	Low	Close	Open	High	Low	Close
1				0.12¼N	0.08⅛	0.08¼H	0.08⅛	0.08¼
2	0.12	0.12 H	0.12	0.12	0.08	0.08	0.08	0.08
3				0.11½N	0.08	0.08¼	0.08	0.08¼
4				0.10¼N	0.07¾	0.07⅞	0.07¾	0.07¾
5				0.09½N				0.07½N
8				0.09½N				0.07½N
9	0.09⅜	0.09⅜	0.09⅜	0.09⅜	0.07⅛	0.07⅛	0.07⅛	0.07⅛
10				0.09⅜N				0.07⅛N
11				0.09 N	0.07	0.07	0.06½	0.06¾B
12	0.09	0.09	0.08	0.08 A	0.06½	0.06½	0.06	0.06 A
15	0.08	0.08	0.07½	0.07½A	0.05¾	0.05⅞	0.05½	0.05½
16				0.07¾N				0.05¾N
17	0.07¾	0.07¾	0.07 L	0.07	0.05¾	0.05¾	0.05¼	0.05¼
18				0.07¼N	0.05⅛	0.06	0.05⅛L	0.05¾
19	0.08	0.08	0.08	0.08	0.06	0.06	0.06	0.06
22				0.08 N				0.06 N
23				0.08 N				0.06 N
24				0.08¼N				0.06 N
25	HOLIDAY				HOLIDAY			
26				0.08½N				0.06 N
29				0.08½N	0.06	0.06	0.06	0.06
30	0.09	0.09	0.00	0.09	0.06	0.06	0.06	0.06
31	0.08½	0.09	0.08½	0.09	0.06	0.06¼	0.06	0.06¼B

Call volume of sales Reported in contracts—Future 87Nov

Dec	4.75	5.00	5.25	5.50	5.75	TOTAL
1	3				6	9
2	2			1L	5	8
3	5H	4	1L		4	14
4					10	10
5		1L			5	6
8						
9		10	63	4	8	85
10		8	6			14
11		28	2		12	42
12	4	44H		2	3	53
15		37	1	20	28H	86
16		15	1			16
17		16	1	3	4	24
18	3	12	86H		28	129H
19	1L	8	73	2	3	87
22		1	1			2L
23			2			2
24			3			3
25	HOLIDAY					
26						
29		3	1		3	7
30			4	42H	3	49
31			3	10	2L	15
TOTAL	18	187	248	84	124	661

Call open contracts Reported in contracts—Future 87Nov

Dec	4.75	5.00	5.25	5.50	5.75	TOTAL
1	13L	25L	24L	62L	18L	142L
2	15	25	24	63	23	150
3	20	29	24	63	26	162
4	20	29	24	63	29	165
5	20	30	24	63	34	171
8	20	30	24	63	32	169
9	20	40	84	66	35	245
10	20	46	84	66	35	251
11	20	72	84	66	47	289
12	21	101	84	67	50	323
15	21	136	84	87	67	395
16	21	149	84	87	67	408
17	21	160	85	90	71	427
18	24	167	142	90	95	518
19	25H	175	208	91	98	597
22	25	175	209	91	98	598
23	25	175	211	91	98	600
24	25	175	211	91	98	600
25	HOLIDAY					
26	25	175	211	91	98	600
29	25	177H	212	91	99H	604
30	25	177	215	123	99	639
31	25	177	217H	127H	99	645H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Mar Strike 4.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 4.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 4.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00¼N
14	0.00¼	0.00¼H	0.00⅛	0.00⅛
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86Mar Strike 5.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.01¾	0.01¾	0.00⅞	0.00⅞A
3	0.01	0.01½	0.01	0.01
6	0.01	0.01	0.00⅝	0.00⅝
7	0.00½	0.00½	0.00⅜	0.00⅜
8	0.00⅜	0.00⅜	0.00⅜	0.00⅜
9	0.00⅜	0.00⅝	0.00⅜	0.00½
10	0.00½	0.00⅝	0.00½	0.00⅝
13	0.00⅞	0.01½	0.00⅞	0.01½
14	0.01¾	0.01⅞H	0.01	0.01
15	0.00⅞	0.00⅞	0.00½	0.00½
16	0.00½	0.00⅝	0.00½	0.00⅝
17	0.00⅝	0.00⅝	0.00½	0.00⅝
20	0.00¾	0.00¾	0.00⅜	0.00⅜
21	0.00⅜	0.00½	0.00⅜	0.00½
22	0.00⅜	0.00½	0.00⅛L	0.00¼
23	0.00¼	0.00¼	0.00⅛	0.00⅛
24	0.00¼	0.00¼	0.00⅛	0.00⅛
27				0.00⅛N
28	0.00⅛	0.00¼	0.00⅛	0.00⅛
29	0.00⅛	0.00⅛	0.00⅛	0.00⅛
30	0.00⅛	0.00⅛	0.00⅛	0.00⅛
31	0.00¼	0.00¼	0.00⅛	0.00⅛

86Mar Strike 5.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.06¾	0.07	0.04	0.04½
3	0.05¾	0.07	0.04¾	0.06 A
6	0.05½	0.06¾	0.04½	0.04½
7	0.04	0.04	0.02¾	0.03
8	0.03½ 0.03	0.03½	0.02¼	0.02¼
9	0.02¾	0.04	0.02¼	0.02¼
10	0.03	0.04¼	0.03	0.03⅞
13	0.05 0.05½	0.08	0.05	0.07½ 0.08
14	0.09 0.10	0.10 H	0.05⅝	0.05¾
15	0.05 0.04½	0.05	0.02½	0.02¾
16	0.02½	0.03¾	0.02½	0.03⅜
17	0.04	0.04⅛	0.02¾	0.03⅞
20	0.04¾	0.04¾	0.02	0.02⅛
21	0.02⅛ 0.02¼	0.04½	0.02⅛	0.04½
22	0.04	0.04⅜	0.02¾	0.03⅛
23	0.03	0.03½	0.02¼	0.03⅜
24	0.03⅛	0.04½	0.02½	0.03¼
27	0.03	0.03	0.02	0.02¾
28	0.02½	0.03	0.02	0.02⅛
29	0.02 0.01¾	0.02⅜	0.01¾	0.02
30	0.02⅜	0.02⅜	0.01½L	0.01⅝
31	0.02⅜	0.02¾	0.01¾	0.02⅜

86Mar Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.19½	0.19½	0.12½	0.12¾
3	0.16½	0.20	0.14½	0.18
6	0.17½	0.19	0.15	0.15½B
7	0.12	0.13	0.10½	0.12
8	0.12½	0.14	0.10½	0.10½
9	0.11	0.15	0.09¾L	0.10½
10	0.12½	0.15½	0.12	0.15½
13	0.18 0.19½	0.23	0.18	0.23
14	0.25 0.26	0.26½H	0.19½	0.20
15	0.18	0.18	0.12½	0.13¼
16	0.12	0.15¼	0.12	0.14½
17	0.16	0.17	0.13½	0.16
20	0.16	0.17¼	0.11	0.11
21	0.13½	0.17½	0.13	0.17½
22	0.16½	0.18½	0.14	0.14
23	0.14	0.16	0.13	0.15½
24	0.15½	0.18	0.12¾	0.14
27	0.13	0.14½	0.13	0.14½
28	0.14	0.14¾	0.13	0.13
29	0.14	0.15	0.14	0.14
30	0.13½	0.14¼	0.11	0.13
31	0.16	0.18¼	0.15½	0.18¼

86Mar Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.38	0.38	0.33½	0.33½A
3				0.36¾N
6	0.38	0.38¼	0.35	0.35 A
7	0.26	0.30	0.26 L	0.30
8				0.26½N
9				0.27¾N
10				0.35 N
13				0.45½N
14	0.44	0.44 H	0.41	0.41
15				0.30½N
16	0.31½	0.34	0.31½	0.33¾
17	0.34	0.36	0.32¾	0.36
20				0.30 N
21				0.39½N
22				0.35 N
23				0.38 N
24	0.36	0.36½	0.35	0.36
27				0.37 N
28				0.34½N
29				0.36¼N
30				0.34¾N
31	0.42	0.42	0.39½	0.41¾

86Mar Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
17	0.57½	0.60 H	0.56 L	0.60
20				0.53 N
21				0.64 N
22				0.59½N
23				0.62¾N
24				0.60 N
27				0.61½N
28				0.58½N
29				0.61 N
30				0.59½N
31				0.66¾N

86Mar Strike 6.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.77 N
3				0.83¾N
6				0.80¾N
7				0.72⅝N
8				0.70½N
9				0.72 N
10				0.80½N
13				0.94½N
14	0.96	0.96 H	0.90	0.90
15				0.78¼N
16				0.82¼N
17				0.85 N
20				0.78 N
21				0.89 N
22				0.84½N
23				0.87¾N
24				0.85 N
27				0.86½N
28	0.86	0.86	0.83¾L	0.83¾
29	0.87	0.87	0.86	0.86
30				0.84½N
31				0.91¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Jan	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	HOLIDAY									
2		1H	11	50	178	36	1L			277
3			10	106	265	131				512
6			12H	28	217	198	3			458
7				94	507	301H	2			904
8				13	173	153				339
9				150	299	246				695
10				18	613	150				781
13			1L	111	461	151				724
14			4	153	649	83	2		1H	892
15				66	219	258				543
16				31	215	117	1			364
17				39	179	33	2	1H		254
20				62	124	73				259
21				26	393	18				437
22				486H	196	66				748
23				44	391	26				461
24				69	496	14	8H			587
27				4L	213	7L				224
28				43	107L	16			1	167L
29				40	171	26				237
30				372	817H	123			1	1,313H
31				53	320	44				417
TOTAL		1	38	2,058	7,203	2,270	19	1	3	11,593

Put open contracts Reported in contracts—Future 86Mar

Jan	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	HOLIDAY									
2	4H	542L	853H	1,932	2,114L	920L	34			6,399L
3	4	542	843	1,960	2,273	961	34			6,617
6	4	542	831	1,911L	2,364	1,078	35			6,765
7	4	542	831	1,953	2,632	1,244	37H			7,243
8	4	543H	829	1,937	2,691	1,150	37			7,191
9	4	543	829	1,989	2,703	1,259	37			7,364
10	4	543	829	1,982	3,059	1,275	37			7,729
13	4	543	828	2,043	3,251	1,369	37			8,075
14	4	543	827L	2,028	3,472	1,396	36			8,306.
15	4	543	827	2,039	3,550	1,488	36			8,487
16	4	543	827	2,036	3,599	1,524H	37			8,570
17	4	543	827	2,054	3,669	1,509	36	1H		8,643
20	4	543	827	2,075	3,660	1,501	36	1		8,647
21	4	543	827	2,065	3,573	1,479	36	1		8,528
22	4	543	827	2,396	3,597	1,468	34	1		8,870
23	4	543	827	2,394	3,569	1,459	34	1		8,831
24	4	543	827	2,445	3,738	1,449	27L	1		9,034
27	4	543	827	2,446	3,753H	1,446	27	1		9,047H
28	4	543	827	2,447H	3,676	1,437	29	1	1H	8,965
29	4	543	827	2,437	3,701	1,426	27	1	1	8,967
30	4	543	827	2,392	3,261	1,376	27	1		8,431
31	4	543	827	2,407	3,253	1,355	27	1		8,417

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 4.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00⅛N
3				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

86May Strike 4.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.00¼N
3				0.00¼N
6				0.00¼N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
20				0.00⅛N
21				0.00¼N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00¼N

86May Strike 4.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.01 N
3				0.01⅛N
6				0.00⅝N
7				0.00⅜N
8				0.00⅜N
9				0.00⅜N
10				0.00½N
13				0.01 N
14	0.01¼	0.01¼H	0.00¾	0.00¾A
15				0.00⅜N
16				0.00⅜N
17				0.00½N
20				0.00⅜N
21				0.00⅝N
22				0.00½N
23				0.00½N
24				0.00⅜N
27				0.00½N
28	0.00½	0.00½	0.00½L	0.00½
29	0.00½	0.00½	0.00½	0.00½
30				0.00½N
31	0.00¾	0.00¾	0.00¾	0.00¾

86May Strike 5.00

Jan	Open		High	Low	Close
1	HOLIDAY				
2					0.03¼N
3	0.04		0.04	0.04	0.04
6					0.03 N
7	0.03		0.03	0.01½L	0.01½
8	0.02¼		0.02¼	0.02	0.02 A
9	0.02		0.02	0.02	0.02
10	0.02¾		0.03	0.02¾	0.03
13	0.04		0.04⅛	0.03¾	0.04⅛B
14	0.04½	0.04¾	0.05 H	0.03¾	0.03¾A
15					0.02⅝N
16					0.02⅝N
17	0.03½		0.03½	0.02	0.02¾B
20	0.03¼		0.03¼	0.02¼	0.02¼A
21	0.02¾		0.03½	0.02¾	0.03½
22	0.02⅞		0.03	0.02⅞	0.03
23	0.03¼		0.03¼	0.02¾	0.03
24	0.03		0.03⅛	0.02½	0.02½
27					0.02½N
28	0.02½		0.02¾	0.02⅜	0.02⅜A
29	0.02¼		0.02½	0.02¼	0.02½B
30	0.02¾		0.02¾	0.02¼	0.02¼
31	0.02¾		0.03	0.02¾	0.02¾

86May Strike 5.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.09¼	0.09½	0.08¼	0.08¼A
3	0.08½	0.09¼	0.08	0.09¼
6	0.09½	0.09½	0.07½	0.08½
7	0.05¾	0.05¾	0.05½	0.05½B
8	0.05½	0.06¼	0.05½	0.05¾A
9	0.04½	0.07	0.04½L	0.05½
10	0.06	0.07	0.06	0.07
13	0.09¾	0.11½	0.09¾	0.11½
14	0.12½	0.12½H	0.09	0.09
15	0.06¾	0.06¾	0.06	0.06
16	0.06	0.06½	0.05¾	0.06½B
17	0.07½	0.07½	0.06	0.06¾B
20	0.08	0.08	0.05½	0.05½
21	0.06	0.07¾	0.06	0.07¾B
22	0.07	0.07	0.06½	0.06½
23	0.06	0.07	0.06	0.07 B
24	0.07⅛	0.08½	0.06¾	0.06¾A
27	0.06½	0.06½	0.06½	0.06½
28	0.06	0.06¾	0.06	0.06½A
29	0.06	0.06¾	0.06	0.06⅝
30	0.06½	0.06½	0.05⅞	0.06¼
31	0.06½	0.08	0.06½	0.07¼B

86May Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.19¾	0.19¾	0.18	0.18 A
3	0.18½	0.19½	0.18½	0.19½B
6	0.19	0.19	0.18	0.16
7	0.14	0.14½	0.13½L	0.14½
8				0.13½N
9	0.16	0.16¼	0.13¾	0.13¾A
10	0.17½	0.17½	0.17	0.17
13	0.21	0.23½	0.20½	0.23½B
14	0.25½	0.25½H	0.21	0.21
15	0.16½	0.17	0.14¾	0.15
16	0.15	0.16½	0.15	0.16½B
17	0.17½	0.19	0.16½	0.18½B
20	0.19	0.20½	0.15	0.15 A
21	0.15	0.19	0.15	0.19
22	0.18	0.18	0.16	0.16 A
23	0.16	0.17	0.15	0.17
24	0.18	0.19½	0.15½	0.15¾A
27	0.15¼	0.16½	0.15¼	0.16½
28	0.15½	0.17	0.15½	0.16¼
29	0.17	0.17¼	0.16¾	0.16¾B
30	0.17½	0.17½	0.15½	0.16½
31	0.18	0.19½	0.18	0.18½

86May Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.33 N
3				0.36½N
6				0.34 N
7	0.26½	0.26½	0.26½L	0.26½
8	0.29	0.29½	0.28	0.28
9				0.28 N
10				0.32 N
13				0.41½N
14				0.37¼N
15				0.30¼N
16	0.32	0.33 H	0.32	0.33
17				0.34½N
20				0.30 N
21				0.37 N
22				0.33¼N
23				0.35¼N
24				0.33½N
27				0.34 N
28				0.32¾N
29				0.34¼N
30				0.33⅜N
31				0.38½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86May

Jan	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1	HOLIDAY							
2					31	2		33
3				6	82	1L		89
6				1L	14	6		21
7				3	4	31	40	78
8				2	8		46H	56
9				1	36	12		49
10				3	28	12		43
13				9	16	4		29
14			22	12	24	17		75
15			10L		13	21		44
16					35	7	2L	44
17				13	64	41		118
20				12	19	43		74
21				38	75	35		148
22				53H	45	6		104
23				13	1L	16		30
24				35	14	7		56
27				3	1	6		10L
28			10	12	10	125		157
29			10	16	10	4		40
30				8	46	139H		193
31			50H	12	201H	132		395H
TOTAL			102	252	777	667	88	1,886

Put open contracts Reported in contracts—Future 86May

Jan	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1	HOLIDAY							
2	5H	85H	682L	334	482L	212	93L	1,893L
3	5	85	682	340	531	210L	93	1,946
6	5	85	682	341	532	210	93	1,948
7	5	85	682	339	533	237	108	1,989
8	5	85	682	340	531	237	154	2,034
9	5	85	682	340	550	247	154	2,063
10	5	85	682	343	574	249	154	2,092
13	5	85	682	349	589	250	154	2,114
14	5	85	694H	351	594	260	154	2,143
15	5	85	694	351	597	265	154	2,151
16	5	85	694	351	625	271	156H	2,187
17	5	85	694	349	684	301	156	2,274
20	5	85	694	359H	690	305	156	2,294
21	5	85	694	324	753	308	156	2,325
22	5	85	694	306L	735	311	156	2,292
23	5	85	694	316	725	313	156	2,294
24	5	85	694	317	729	314	156	2,300
27	5	85	694	315	730	312	156	2,297
28	5	85	694	315	734	401	156	2,390
29	5	85	694	315	730	392	156	2,377
30	5	85	694	319	748	513	156	2,520
31	5	85	694	323	892H	616H	156	2,771H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Jan	86Jul Strike 4.50				86Jul Strike 4.75				86Jul Strike 5.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2				0.00¼N				0.01½N				0.04⅜N
3				0.00⅜N				0.02 N				0.05 N
6				0.00¼N				0.01½N	0.04½	0.04½	0.04½	0.04½
7				0.00⅛N	0.01½	0.01½H	0.00⅞L	0.00⅞A	0.03	0.03½	0.02½L	0.02½
8				0.00⅛N				0.00¾N				0.02¼N
9				0.00⅛N				0.00⅞N	0.03½	0.03½	0.03	0.03 A
10				0.00⅛N				0.00⅞N	0.03	0.03	0.03	0.03
13				0.00⅛N				0.01¾N	0.05	0.05	0.05	0.05
14				0.00⅛N				0.01⅝N	0.05½	0.05½H	0.04⅜	0.04⅜A
15				0.00⅛N	0.01¼	0.01¼	0.01	0.01	0.03	0.03	0.03	0.03
16				0.00¼N				0.01¼N	0.03	0.03	0.03	0.03
17				0.00¼N				0.01⅜N	0.03	0.03¼	0.03	0.03¼B
20				0.00⅛N				0.01⅛N				0.03 N
21				0.00⅜N	0.01¼	0.01½	0.01¼	0.01½B	0.03½	0.03¾	0.03½	0.03¾B
22				0.00⅛N				0.01¼N				0.03 N
23				0.00⅛N				0.01⅜N				0.03¼N
24				0.00⅛N				0.01 N	0.03½	0.03½	0.03¼	0.03¼A
27				0.00⅛N				0.01 N	0.03¼	0.03¼	0.03¼	0.03¼
28				0.00⅛N				0.01 N	0.03¼	0.03½	0.03¼	0.03¼A
29				0.00⅛N				0.01⅛N	0.04	0.04	0.04	0.04
30				0.00⅛N	0.01¼	0.01¼	0.01¼	0.01¼	0.03¾	0.03¾	0.03¾	0.03¾
31				0.00¼N				0.01½N	0.04	0.04	0.04	0.04

Jan	86Jul Strike 5.25				86Jul Strike 5.50				86Jul Strike 5.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY				HOLIDAY			
2	0.09¾	0.09¾	0.09	0.09 A	0.20	0.20¾	0.16	0.17¼B	0.35½	0.35½	0.32	0.32
3				0.10½N	0.20	0.20¾	0.19	0.20¾B				0.35¼N
6	0.09	0.10½	0.09	0.10 A	0.19	0.20½	0.18	0.20 A				0.34 N
7	0.07	0.07	0.06 L	0.06¼B	0.16	0.16	0.15	0.16	0.28	0.28	0.28 L	0.28
8	0.07	0.07½	0.06¼	0.06¼				0.15½N				0.27 N
9	0.07	0.07¾	0.07	0.07 A	0.16½	0.18¼	0.15	0.15¾A				0.27¼N
10	0.08	0.08	0.07½	0.07¾	0.17¼	0.18	0.17	0.18 B	0.32½	0.32½	0.32	0.32 A
13	0.10	0.11½	0.10	0.11½B	0.22½	0.23½	0.22	0.23½B	0.38	0.38½H	0.37½	0.38½B
14	0.12½	0.12½H	0.10½	0.10½A	0.26	0.26 H	0.21½	0.21½A				0.35½N
15	0.07	0.07	0.07	0.07	0.18	0.18	0.16	0.16 A				0.29½A
16	0.07	0.07	0.06¼	0.06¾	0.15	0.16½	0.14½L	0.16½				0.30 N
17	0.07¾	0.07¾	0.07	0.07½B	0.16¾	0.18	0.16	0.18	0.31	0.32½	0.31	0.32½B
20	0.08	0.08	0.06¼	0.06¼A				0.15 N	0.32½	0.32½	0.28¾	0.28¾A
21	0.08¼	0.08¼	0.08	0.08 0.08¼	0.15½	0.19	0.15½	0.19 B				0.33¾N
22	0.07½	0.07½	0.07½	0.07½	0.16	0.17¼	0.16	0.16 A				0.30½N
23	0.06½	0.08	0.06½	0.08	0.15½ 0.16	0.18	0.15¼	0.18 B				0.32⅛N
24	0.08	0.08½	0.08	0.08 A	0.19½	0.20	0.16½	0.16½				0.31½N
27	0.07¾	0.08	0.07¾	0.07¾A	0.16½	0.17¼	0.16½	0.17¼				0.31½N
28	0.07½	0.08	0.07½	0.07¾A	0.16¾	0.17½	0.15½	0.16¾				0.31¼N
29				0.08¼N	0.15¾	0.18¼	0.15¾	0.17½A				0.31¾N
30	0.08¼	0.08¼	0.07¾	0.08 B	0.17½	0.17½	0.16¼	0.17¼B				0.32 N
31	0.09½	0.10	0.08¼	0.09	0.19	0.20	0.18¼	0.19½ 0.20				0.36 N

Jan	86Jul Strike 6.00				86Jul Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close
1	HOLIDAY				HOLIDAY			
2				0.48 N				0.67 N
3				0.54 N				0.75 N
6				0.52 N				0.71½N
7				0.44½N				0.63½N
8				0.43¼N				0.61½N
9				0.43½N				0.61¾N
10				0.48½N				0.68 N
13				0.57½N				0.79 N
14				0.54 N				0.74½N
15				0.44 N				0.63½N
16				0.47½N				0.67 N
17	0.48½	0.50½	0.48½	0.50½B				0.71½N
20				0.45 N				0.66 N
21	0.48	0.51 H	0.48 L	0.51 B	0.68	0.72½H	0.68 L	0.72½B
22				0.48½N				0.69 N
23				0.51 N				0.72 N
24				0.50 N				0.71 N
27				0.50 N				0.71½N
28				0.48½N				0.71 N
29				0.50½N				0.72 N
30				0.50 N				0.71½N
31				0.55 N				0.77½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Jul

Jan	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	**HOLIDAY**								
2				6	16	1L			23
3				3	25				28
6			2	1L	14				17
7		6	11	113	39	8			177
8				2	1L				3L
9			10	23	23				56
10			4	22	15	1			42
13			1L	19	19	9H			48
14			2	8	36				46
15		14H	1	1	13				29
16			5	71	65				141
17			10	7	22	1	2L		42
20				100	8				108
21		10	6	3	16	1	10H	10H	56
22				4	10				14
23				16	399H				415H
24			62H	34	288				384
27				2	4				6
28			45	2	50				97
29			9		2				11
30		3L	10	1	315				329
31			20	241H	41				302
TOTAL		33	198	679	1,421	21	12	10	2,374

Put open contracts Reported in contracts—Future 86Jul

Jan	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	**HOLIDAY**								
2	2H	97L	279	580L	396L	15L	9L	8L	1,386L
3	2	97	279	580	412	15	9	8	1,402
6	2	97	278L	580	424	15	9	8	1,413
7	2	103	287	692	467	20	9	8	1,588
8	2	103	287	693	457	20	9	8	1,579
9	2	103	297	715	454	20	9	8	1,608
10	2	103	299	736	437	21	9	8	1,615
13	2	103	298	750	439	30H	9	8	1,639
14	2	103	299	754	470	22	9	8	1,667
15	2	103	298	755	481	22	9	8	1,678
16	2	103	295	745	501	22	9	8	1,685
17	2	103	305	745	505	23	11	8	1,702
20	2	103	305	845	514	23	11	8	1,811
21	2	108H	311	846	520	23	21H	18H	1,849
22	2	108	311	847	529	23	21	18	1,859
23	2	108	311	857	858	23	21	18	2,198
24	2	108	373	865	1,001	23	21	18	2,411
27	2	108	373	866	1,002	23	21	18	2,413
28	2	108	376	867	1,027	23	21	18	2,442
29	2	108	385H	867	1,016	23	21	18	2,440
30	2	108	379	867	1,108H	23	21	18	2,526
31	2	108	385	968H	1,104	23	21	18	2,629H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.04½N
3				0.06 N
6				0.06¼N
7				0.05¼N
8				0.05 N
9				0.05 N
10				0.05¼N
13				0.07¼N
14				0.07¼N
15				0.06 N
16				0.05¾N
17				0.05¾N
20				0.05¼N
21				0.05¾N
22				0.05½N
23				0.05¾N
24				0.05½N
27				0.05 N
28				0.05 N
29				0.05 N
30				0.05 N
31				0.05½N

86Sep Strike 5.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.10¼N
3				0.12 N
6				0.12¾N
7				0.11¼N
8				0.11 N
9				0.11 N
10				0.11½N
13				0.15 N
14				0.15¼N
15				0.13 N
16				0.13 N
17				0.13 N
20				0.12 N
21				0.13½N
22				0.12¾N
23				0.13 N
24				0.12½N
27				0.12 N
28				0.12 N
29				0.12 N
30				0.11¾N
31				0.12½N

86Sep Strike 5.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.19½N
3				0.23 N
6				0.23½N
7				0.21½N
8				0.20¼N
9				0.20½N
10				0.21¾N
13				0.27 N
14				0.27½N
15				0.24 N
16				0.24 N
17				0.24 N
20				0.22½N
21	0.25	0.25 H	0.25 L	0.25
22				0.23½N
23				0.24½N
24				0.23½N
27				0.22½N
28				0.22½N
29				0.22½N
30				0.22¼N
31				0.23½N

86Sep Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.32 N
3				0.36½N
6				0.37½N
7				0.34½N
8				0.33½N
9				0.33½N
10				0.35 N
13				0.42½N
14				0.43 N
15				0.38 N
16				0.38¼N
17				0.38½N
20				0.36 N
21				0.40 N
22				0.38 N
23				0.39½N
24				0.37¾N
27				0.37 N
28				0.37 N
29				0.37 N
30				0.36½N
31				0.38 N

86Sep Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.47½N
3				0.52½N
6				0.53½N
7				0.50½N
8				0.49 N
9				0.50 N
10				0.51½N
13				0.60 N
14				0.60½N
15				0.55 N
16				0.55¼N
17				0.55¾N
20				0.52¾N
21				0.57½N
22				0.55 N
23				0.57 N
24				0.55 N
27				0.54 N
28				0.54 N
29				0.54 N
30				0.53¼N
31				0.55 N

86Sep Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.65 N
3				0.72 N
6				0.73 N
7				0.68½N
8				0.67 N
9				0.68 N
10				0.69½N
13				0.80 N
14				0.80½N
15				0.73½N
16				0.74 N
17				0.75 N
20				0.71½N
21				0.77 N
22				0.74 N
23				0.76½N
24				0.74 N
27				0.73 N
28				0.73½N
29				0.73½N
30				0.72½N
31				0.74½N

Put volume of sales Reported in contracts—Future 86Sep

Jan	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2							
3							
6							
7							
8							
9							
10							
13							
14							
15							
16							
17							
20							
21			1H				1H
22							
23							
24							
27							
28							
29							
30							
31							
TOTAL			1				1

Put open contracts Reported in contracts—Future 86Sep

Jan	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY						
2	10H	15H	9H	5H	1H	1H	41H
3	10	15	9	5	1	1	41
6	10	15	9	5	1	1	41
7	10	15	9	5	1	1	41
8	10	15	9	5	1	1	41
9	10	15	9	5	1	1	41
10	10	15	9	5	1	1	41
13	10	15	9	5	1	1	41
14	10	15	9	5	1	1	41
15	10	15	9	5	1	1	41
16	10	15	9	5	1	1	41
17	10	15	9	5	1	1	41
20	10	15	9	5	1	1	41
21	10	15	8L	5	1	1	40L
22	10	15	8	5	1	1	40
23	10	15	8	5	1	1	40
24	10	15	8	5	1	1	40
27	10	15	8	5	1	1	40
28	10	15	8	5	1	1	40
29	10	15	8	5	1	1	40
30	10	15	8	5	1	1	40
31	10	15	8	5	1	1	40

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.02¼N
3				0.02¾N
6				0.03 N
7				0.02½N
8				0.02¼N
9				0.02¼N
10	0.02½	0.02½	0.02½L	0.02½
13				0.03¼N
14	0.04	0.04 H	0.04	0.04
15	0.03½	0.03½	0.03	0.03
16				0.03 N
17				0.03 N
20				0.02¼N
21				0.02⅜N
22				0.02⅛N
23				0.02⅛N
24				0.02 N
27				0.01⅞N
28				0.02 N
29				0.02¼N
30				0.02¼N
31				0.02½N

86Nov Strike 4.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.05¼N
3	0.05½	0.07 H	0.05½L	0.07 B
6				0.07¼N
7				0.06½N
8				0.06 N
9				0.06 N
10				0.06 N
13				0.08¼N
14				0.08½N
15	0.07	0.07	0.06¾	0.06¾
16				0.06½N
17	0.06	0.06	0.06	0.06
20				0.05½N
21				0.06½N
22				0.06¼N
23				0.06¼N
24	0.06	0.06	0.06	0.06
27	0.05½	0.05⅞	0.05½	0.05⅞
28				0.06¼N
29				0.06¼N
30				0.06¼N
31				0.06½N

86Nov Strike 5.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.12	0.12	0.11½L	0.11½A
3	0.13	0.13½	0.13	0.13½
6	0.14½	0.14½	0.14½	0.14½
7	0.11½	0.12½	0.11½	0.12½B
8	0.11½	0.12¼	0.11½	0.12 A
9	0.11½	0.12½	0.11½	0.12
10	0.12	0.12	0.12	0.12
13	0.13½	0.14¾H	0.13¼	0.14¾B
14				0.16 N
15	0.14¼	0.14¼	0.14	0.14 A
16	0.13	0.13	0.13	0.13
17				0.13½N
20				0.13 N
21	0.13½	0.14	0.13½	0.14 B
22	0.14	0.14	0.14	0.14
23	0.14	0.14	0.14	0.14
24				0.13 N
27	0.13	0.13	0.13	0.13
28	0.12	0.13	0.12	0.13
29	0.13	0.13	0.13	0.13
30	0.13 0.13½	0.13½	0.13	0.13
31	0.13½	0.13½	0.13	0.13

86Nov Strike 5.25

Jan	Open	High	Low	Close
1	HOLIDAY			
2	0.21	0.21	0.21 L	0.21
3				0.25 N
6	0.25	0.25	0.25	0.25
7	0.23	0.23	0.23	0.23
8				0.22½N
9	0.23	0.23	0.21	0.21
10	0.22	0.22	0.22	0.22
13				0.28½N
14	0.31½	0.31½H	0.29	0.29
15	0.29	0.29	0.24	0.24½A
16	0.24½	0.24½	0.24½	0.24½
17	0.25	0.27	0.25	0.27
20	0.27½	0.27½	0.24	0.24 A
21	0.24½	0.26	0.24	0.26 B
22	0.27	0.27	0.26	0.26 A
23	0.25½	0.26½	0.25½	0.26½
24				0.24½N
27	0.24	0.24	0.24	0.24
28	0.23½	0.23½	0.23½	0.23½
29	0.25	0.25	0.25	0.25
30				0.25 N
31	0.25½	0.25½	0.25½	0.25½

86Nov Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.34½N
3	0.37	0.39	0.37 L	0.39 B
6				0.39 N
7				0.37½N
8				0.36 N
9				0.36 N
10				0.37 N
13				0.45 N
14	0.48	0.48¾H	0.45½	0.45½A
15	0.42	0.42	0.41	0.41 A
16	0.41½	0.41½	0.41	0.41 A
17				0.42 N
20				0.38½N
21				0.42¾N
22				0.41 N
23				0.41½N
24				0.39 N
27	0.38	0.38	0.38	0.38
28	0.38	0.39	0.38	0.38½A
29	0.39	0.39	0.39	0.39
30				0.39 N
31	0.39	0.39½	0.39	0.39½

86Nov Strike 5.75

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.50 N
3				0.56 N
6				0.57 N
7				0.54½N
8	0.55	0.55 H	0.53½L	0.53½A
9				0.53½N
10				0.54¼N
13				0.63 N
14				0.63½N
15				0.57½N
16				0.59 N
17				0.60 N
20				0.55¾N
21				0.60¾N
22				0.59 N
23				0.59½N
24				0.56½N
27				0.56 N
28				0.56½N
29				0.56½N
30				0.56½N
31				0.58 N

86Nov Strike 6.00

Jan	Open	High	Low	Close
1	HOLIDAY			
2				0.67½N
3				0.75 N
6				0.76 N
7				0.72¾N
8				0.71 N
9				0.71 N
10				0.73 N
13				0.82½N
14				0.83½N
15				0.76¾N
16				0.78 N
17				0.79 N
20				0.75¼N
21				0.81 N
22				0.78½N
23				0.79 N
24				0.75½N
27				0.75 N
28				0.75½N
29				0.75½N
30				0.75½N
31				0.77½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Jan	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY							
2			1L					1L
3		15	18	1L	1L			35
6			4	2				6
7			70	2				72
8			52					52
9			38	29H		1H		68
10	3		29	20				52
13			83H					83
14	1L		5	3	3			12
15	10H	11	1	19	2			43
16			1		1			2
17		5		3				8
20				1				1
21			1	16				17
22			2	12				14
23			2	1				3
24		1L		1				2
27		30H	15		10			55
28			83	15	30H			128H
29			26	2	21			49
30			13					13
31			14	2	18			34
TOTAL	14	62	458	129	86	1		750

Put open contracts Reported in contracts—Future 86Nov

Jan	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY							
2	11L	221H	216L	271L	118L	1H	1H	839L
3	11	221	231	272	119	1	1	856
6	11	221	235	272	119	1	1	860
7	11	221	305	272	119	1	1	930
8	11	221	347	272	119	1	1	972
9	11	221	379	299	119	1	1	1,031
10	14H	221	403	311	119	1	1	1,070
13	11	221	489	311	119	1	1	1,153
14	12	221	494	313	122	1	1	1,164
15	14	211	494	321	124	1	1	1,166
16	14	211	493	321	125	1	1	1,166
17	14	211	493	323	125	1	1	1,168
20	14	211	493	324	125	1	1	1,169
21	14	211	493	336	125	1	1	1,181
22	14	211	493	348	125	1	1	1,193
23	14	211	495	349	125	1	1	1,196
24	14	212	495	349	125	1	1	1,197
27	14	192L	510	350	133	1	1	1,201
28	14	192	590	352	151	1	1	1,301
29	14	192	610H	353	172	1	1	1,343
30	14	192	610	353	172	1	1	1,343
31	14	192	610	355H	186H	1	1	1,359H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.50

Jan	Open	High	Low	Close
1	HOLIDAY			
2				
3	0.35¼	0.37¼H	0.35¼L	0.37¼
6				0.38¼N
7				0.36 N
8				0.34½N
9				0.34 N
10				0.35½N
13				0.41 N
14				0.42 N
15				0.37½N
16				0.38½N
17				0.38½N
20				0.36½N
21				0.39½N
22				0.38½N
23				0.39 N
24				0.38 N
27				0.37 N
28				0.37 N
29				0.36½N
30				0.36½N
31				0.37½N

Put volume of sales Reported in contracts--Future 87Jan

Jan	5.50	TOTAL
1	HOLIDAY	
2		
3		
6	1H	1H
7	1	1
8		
9		
10		
13		
14		
15		
16		
17		
20		
21		
22		
23		
24		
27		
28		
29		
30		
31		
TOTAL	2	2

Put open contracts Reported in contracts—Future 87Jan

Jan	5.50	TOTAL
1	HOLIDAY	
2		
3		
6	1H	1H
7	1	1
8	1	1
9	1	1
10	1	1
13		
14		
15		
16		
17		
20		
21		
22		
23		
24		
27		
28		
29		
30		
31		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Feb	86Mar Strike 4.25				86Mar Strike 4.50				86Mar Strike 4.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.00⅛N				0.00⅛N				0.00⅛N
4				0.00⅛N				0.00⅛N				0.00⅛N
5				0.00⅛N				0.00⅛N				0.00⅛N
6				0.00⅛N				0.00⅛N				0.00⅛N
7				0.00⅛A				0.00⅛A				0.00⅛A
10												
11												
12												
13												
14												
17	HOLIDAY				HOLIDAY				HOLIDAY			
18												
19												
20												
21												
24												
25												
26												
27												
28												

Feb	86Mar Strike 5.00				86Mar Strike 5.25				86Mar Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛	0.02¾	0.03	0.02¼	0.03	0.19½	0.22¼	0.19½	0.22¼
4				0.00⅛N	0.03½	0.03⅝H	0.02¼	0.02½	0.24	0.24½H	0.21	0.22
5				0.00⅛N	0.01	0.01⅛	0.00¾	0.00¾	0.18	0.18	0.15¼	0.15¼
6				0.00⅛N	0.00½	0.01	0.00½	0.00¾ 0.00⅝	0.16	0.19¾	0.15¼	0.18½
7				0.00⅛A	0.00¾	0.00⅞	0.00⅛L	0.00⅛	0.20	0.20¼	0.15 L	0.15½B 0.16½A
10												
11												
12												
13												
14												
17	HOLIDAY				HOLIDAY				HOLIDAY			
18												
19												
20												
21												
24												
25												
26												
27												
28												

Feb	86Mar Strike 5.75				86Mar Strike 6.00				86Mar Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.45	0.47 H	0.45	0.47				0.72 N				0.97 N
4				0.46¾N				0.71¾N				0.96¾N
5				0.39¾N				0.64¾N				0.89¾N
6				0.43½N				0.68½N				0.93½N
7	0.43¾	0.43¾	0.40½L	0.40½B 0.41½A				0.65½B 0.66½A				0.90 B 0.92 A
10												
11												
12												
13												
14												
17	HOLIDAY				HOLIDAY				HOLIDAY			
18												
19												
20												
21												
24												
25												
26												
27												
28												

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Mar

Feb	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3				2L	283L	37	1H			323L
4					657H	34L				691
5					375	245H				620
6				6	392	102				500
7				7H	576	109	1			693H
10										
11										
12										
13										
14										
17	HOLIDAY									
18										
19										
20										
21										
24										
25										
26										
27										
28										
TOTAL				15	2,283	527	2			2,827

Put open contracts Reported in contracts—Future 86Mar

Feb	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	4H	543H	827H	2,405H	3,328	1,314H	25H	1H		8,447
4	4	543	827	2,405	3,381	1,308	5	1		8,474H
5	4	543	827	2,405	3,382H	1,245	5	1		8,412
6	4	543	827	2,399L	3,155L	1,199L	3L	1		8,131L
7										
10										
11										
12										
13										
14										
17	HOLIDAY									
18										
19										
20										
21										
24										
25										
26										
27										
28										

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 4.25

Feb	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	HOLIDAY			
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28				0.00⅛N

86May Strike 4.50

Feb	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17	HOLIDAY			
18	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28				0.00⅛N

86May Strike 4.75

Feb	Open	High	Low	Close
3	0.00¾	0.00¾H	0.00¾	0.00¾
4	0.00½	0.00½	0.00½	0.00½
5	0.00⅜	0.00⅜	0.00⅜	0.00⅜
6				0.00⅜N
7	0.00¼	0.00¼	0.00¼	0.00¼
10				0.00¼N
11				0.00¼N
12				0.00¼N
13				0.00¼N
14				0.00¼N
17	HOLIDAY			
18				0.00¼N
19	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
20	0.00¼	0.00⅜	0.00¼	0.00¼
21	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24				0.00⅛N
25				0.00⅛N
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27				0.00⅛N
28				0.00⅛N

86May Strike 5.00

Feb	Open	High	Low	Close
3	0.02¾	0.03 H	0.02⅝	0.02⅞
4	0.02⅞	0.02⅞	0.02½	0.02⅝
5	0.02	0.02	0.01½	0.01½
6				0.01⅝N
7	0.01¾	0.01¾	0.01½	0.01⅝B
10	0.01½	0.01½	0.01½	0.01½
11	0.01⅝	0.01⅝	0.01¼	0.01¼
12	0.01⅛	0.01⅜	0.01⅛	0.01⅜
13	0.01½	0.01½	0.01¼	0.01¼
14	0.01¼	0.01¼	0.01⅛	0.01⅛
17	HOLIDAY			
18	0.01½	0.01½	0.01¼	0.01¼
19	0.01	0.01¼	0.00⅞L	0.01¼
20	0.01½	0.02⅜	0.01½	0.01⅞ 0.01¾
21	0.02	0.02	0.01⅛	0.01⅛
24	0.01¼	0.01⅜	0.01⅛	0.01¼
25	0.01⅜	0.01½	0.01¼	0.01⅜
26	0.01½	0.01⅝	0.01¼	0.01¼
27	0.01¼	0.01½	0.01	0.01¼ 0.01⅛
28	0.01	0.01⅜	0.00⅞	0.00⅞

86May Strike 5.25

Feb	Open	High	Low	Close
3	0.08	0.08½	0.08	0.08
4	0.08¾	0.08¾	0.07¼	0.08¼A
5	0.06½	0.07	0.06	0.06
6	0.06	0.06¾	0.05½	0.06½
7				
10	0.06	0.06½	0.05½	0.05½
11	0.06	0.06½	0.04 L	0.04¾
12	0.05	0.07	0.04½	0.06½ 0.07
13	0.06¾	0.07½	0.06¼	0.06½A
14	0.06½ 0.06¼	0.06⅜	0.05⅝	0.06½
17	HOLIDAY			
18	0.06¾	0.07	0.06	0.06⅝
19	0.06	0.08	0.05½	0.08
20	0.07¾	0.10½H	0.07½	0.10
21	0.09½	0.10	0.07¼	0.07⅝
24	0.07¾	0.08¾	0.07½	0.08¾
25	0.08½	0.10	0.07⅜	0.09¼ 0.10
26	0.10 0.09¾	0.10	0.08¼	0.09¼
27	0.07½	0.08½	0.06¼	0.07¼ 0.07
28	0.06½	0.07⅜	0.06½	0.06¾

86May Strike 5.50

Feb	Open	High	Low	Close
3	0.19 0.19½	0.21½	0.19	0.21½
4	0.22½	0.23	0.21½	0.21½A
5	0.18	0.18½	0.18	0.18
6	0.18	0.19¾	0.18	0.19½A
7	0.20	0.20	0.17¼	0.20
10	0.20	0.20	0.19	0.19 A
11	0.19½	0.20	0.15½L	0.17¼B
12	0.18½	0.23	0.17½	0.23 B
13	0.23	0.23½	0.21	0.21
14	0.20¾	0.21	0.20¾	0.20¾
17	HOLIDAY			
18	0.21	0.21¾	0.20	0.21
19	0.21	0.25½	0.21	0.25½
20	0.26½	0.29½H	0.25	0.28¾
21	0.28	0.28	0.25	0.25
24	0.25	0.25½	0.25	0.25½
25	0.25	0.26	0.25	0.26
26	0.28	0.29	0.26½	0.27½
27	0.25	0.25	0.23½	0.24½
28	0.24¼	0.24¼	0.23½	0.23½

86May Strike 5.75

Feb	Open	High	Low	Close
3				0.41¾N
4	0.42½	0.42½	0.42¼	0.42¼A
5				0.36¾N
6				0.38¾N
7	0.39	0.39	0.39 L	0.39
10				0.37½N
11				0.36½N
12				0.44½N
13				0.42 N
14	0.40½	0.41	0.40½	0.41
17	HOLIDAY			
18				0.42½N
19				0.47½N
20	0.52	0.52 H	0.51	0.51
21				0.46 N
24	0.46	0.48	0.46	0.48
25	0.48	0.49½	0.48	0.49½
26	0.51	0.51	0.49	0.49½
27				0.46½N
28				0.45½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86May

Feb	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
3			5	15	69	201		290
4			28	29	37L	88	2	184
5			6	18	127	36		187
6					421	23		444
7			10	2L	263	73	2	350
10				9	227	8		244
11				23	275	118		416
12				34	228	52		314
13				85	219	45		349
14				22	139	5	1L	167L
17	HOLIDAY							
18		1H		7	313	27		348
19			9	204	446	19		678
20			32H	397H	550H	614H	300H	1,893H
21			2L	26	293	27	300	648
24				66	229	17	4	316
25				71	98	16	3	188
26			4	96	253	102	40	495
27				107	200	86		393
28				213	105	3L		321
TOTAL		1	96	1,424	4,492	1,560	652	8,225

Put open contracts Reported in contracts—Future 86May

Feb	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
3	5H	85L	698L	331L	925L	739L	156	2,939L
4	5	85	700	350	959	774	154L	3,027
5	5	85	702	347	995	801	154	3,089
6	5	85	702	347	1,326	810	154	3,429
7	5	85	712	347	1,272	831	154	3,406
10	5	85	712	349	1,398	822	154	3,525
11	5	85	712	368	1,430	825	154	3,579
12	5	85	712	375	1,567	815	154	3,713
13	5	85	712	408	1,579	829	154	3,772
14	5	85	712	419	1,671	833	154	3,879
17	HOLIDAY							
18	5	86H	712	425	1,695	849	154	3,926
19	5	86	708	599	1,707	828	154	4,087
20	5	86	736H	838	1,968	1,189	454	5,276
21	5	86	727	844	2,090	1,202	741H	5,695
24	5	86	727	903	2,244	1,201	741	5,907
25	5	86	727	924	2,253	1,195	739	5,929
26	5	86	727	967	2,252	1,194	739	5,970
27	5	86	727	978	2,240	1,212	739	5,987
28	5	86	727	1,050H	2,256H	1,215H	739	6,078H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Jul Strike 4.50				86Jul Strike 4.75				86Jul Strike 5.00			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.00⅜**N**				0.01⅞**N**	0.04½	0.04½	0.04	0.04¼
4				0.00⅜**N**	0.01½	0.01½**H**	0.01⅜	0.01⅜	0.05	0.05 **H**	0.04¼	0.04¼
5				0.00¼**N**				0.01 **N**	0.03¾	0.03¾	0.03⅛	0.03⅛**B**
6				0.00¼**N**	0.01¼	0.01¼	0.01⅛	0.01⅛	0.03	0.03⅜	0.03	0.03⅜**B**
7				0.00¼**N**				0.00⅞**N**	0.03	0.03	0.03	0.03
10				0.00¼**N**	0.01	0.01	0.01	0.01				0.02¾**N**
11				0.00¼**N**	0.00¾	0.00¾	0.00¾**L**	0.00¾	0.02½	0.02½	0.02¼**L**	0.02¼**B**
12				0.00¼**N**				0.00⅞**N**	0.02¼	0.02½	0.02¼	0.02½**B**
13				0.00⅛**N**				0.00¾**N**	0.02¾	0.02¾	0.02¼	0.02¼
14				0.00⅛**N**				0.00⅞**N**	0.02½	0.02⅞	0.02½	0.02⅞
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18				0.00⅛**N**				0.01 **N**	0.02⅞	0.02⅞	0.02½	0.02½**B**
19				0.00¼**N**				0.01⅛**N**	0.02¾	0.03	0.02¼	0.03
20				0.00¼**N**	0.01⅛	0.01⅛	0.01⅛	0.01⅛	0.03¼	0.04½	0.03¼	0.03¾**A**
21				0.00¼**N**	0.01¼	0.01¼	0.00⅞	0.00⅞**A**	0.04	0.04	0.03	0.03 **A**
24				0.00¼**N**				0.00⅞**N**	0.03¼	0.03¾	0.02⅞	0.03⅝**A**
25				0.00¼**N**				0.01 **N**	0.03⅜	0.03⅝	0.03¼	0.03⅝**B**
26				0.00¼**N**	0.01	0.01¼	0.01	0.01	0.04	0.04¼	0.03¾	0.03⅞**B**
27				0.00¼**N**	0.01⅛	0.01¼	0.01	0.01	0.03⅜	0.03⅞	0.03	0.03
28				0.00¼**N**	0.01	0.01¼	0.01	0.01	0.04	0.04	0.03	0.03

	86Jul Strike 5.25				86Jul Strike 5.50				86Jul Strike 5.75			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3	0.10	0.10	0.09½	0.10	0.21 0.20½	0.21¾	0.20½	0.21¾**B**				0.39½**N**
4	0.10½	0.11	0.10½	0.10½	0.23	0.23	0.22	0.22½				0.39¾**N**
5	0.09½	0.09½	0.08	0.08 **A**	0.19½	0.19½	0.18⅜	0.18¾**A**				0.35 **N**
6	0.08	0.09	0.08	0.08¾**A**	0.19	0.20	0.19	0.19¼**A**				0.36 **N**
7	0.08⅜	0.08⅜	0.07¾	0.08¼	0.19½	0.19¾	0.18¼	0.19¾**B**	0.35	0.37	0.35 **L**	0.37 **B**
10	0.08½	0.08½	0.08	0.08	0.19½	0.19½	0.19½	0.19½				0.35¾**N**
11	0.08¼	0.08⅜	0.06½**L**	0.07⅛	0.19	0.19	0.17¼**L**	0.18½**B**				0.36 **N**
12	0.07¼	0.08½	0.07¼	0.08½	0.19	0.22	0.18⅜	0.22 **B**				0.41 **N**
13	0.09¼	0.09¼	0.08	0.08	0.22¼	0.22¾	0.21½	0.21½**A**				0.39 **N**
14	0.07¾	0.08½	0.07¾	0.08½**B**	0.21	0.21⅛	0.21	0.21				0.40 **N**
17	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
18	0.08¾	0.08¾	0.08	0.08¾	0.21	0.22	0.21	0.22 **A**				0.40½**N**
19	0.08¼	0.09¾	0.07½	0.09¾**A**	0.19	0.24	0.19	0.23½**A**	0.40½	0.42	0.40½	0.42 **B**
20	0.09½	0.11¼	0.09½	0.11	0.23½	0.27	0.23½	0.26½**A**				0.46 **N**
21	0.10½ 0.11	0.11	0.09¾	0.09¾**A**	0.26½	0.26½	0.25	0.25				0.44¼**N**
24	0.09½	0.11	0.09½	0.10¾**A**	0.26	0.27	0.25	0.26½**A**	0.45	0.46	0.45	0.46 **B**
25	0.10¼	0.11¼	0.10¼	0.11¼**B**	0.25½	0.27½	0.25½	0.27½**B**	0.46	0.47½**H**	0.46	0.47½**B**
26	0.11½	0.11¾**H**	0.10½	0.11¾**B**	0.27½	0.28 **H**	0.27	0.27½ 0.28				0.43½**N**
27	0.10	0.11	0.10	0.10¼**A**	0.24½	0.27½	0.24½	0.26¼**A**				0.46 **N**
28	0.10¾	0.11	0.10	0.10¼ 0.10				0.26¼**N**				0.46¾**N**

	86Jul Strike 6.00				86Jul Strike 6.25			
Feb	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.59½**N**				0.82 **N**
4				0.60 **N**				0.82¾**N**
5				0.55 **N**				0.77 **N**
6				0.56¾**N**				0.80 **N**
7				0.58 **N**				0.81 **N**
10				0.56½**N**				0.79½**N**
11				0.57 **N**				0.79½**N**
12				0.63 **N**				0.86 **N**
13				0.60¾**N**				0.84¼**N**
14				0.62¼**N**				0.86 **N**
17	**HOLIDAY**				**HOLIDAY**			
18				0.63½**N**				0.87 **N**
19				0.65½**N**				0.88¾**N**
20				0.69¼**N**				0.93¼**N**
21				0.66¾**N**				0.90¼**N**
24				0.68½**N**				0.92½**N**
25	0.68	0.70 **H**	0.68 **L**	0.70 **B**	0.92	0.94¼**H**	0.92 **L**	0.94¼**B**
26				0.71 **N**				0.95¼**N**
27				0.69 **N**				0.92¾**N**
28				0.69¾**N**				0.94 **N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Jul

Feb	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3			19	151	61				231
4		6	9	211H	11				237
5		3	2	12	10				27L
6		13	21	16	241H				291
7			1L	14	23	1L			39
10		2L		92	1L				95
11		15	20	34	29				98
12			1	8	75				84
13			48	74	7				129
14			60	23	22				105
17	HOLIDAY								
18			1	30	1				32
19			24	33	112	1			170
20		30	34	60	42				166
21		20	16	16	24				76
24			40	13	5	2			60
25			164H	101	6	3H	1H	1H	276
26		208H	79	157	1				445H
27		123	159	17	4				303
28		105	77	7L					189
TOTAL		525	775	1,069	675	7	1	1	3,053

Put open contracts Reported in contracts—Future 86Jul

Feb	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	2H	108L	388L	1,098L	1,063L	23L	21H	18H	2,721L
4	2	114	394	1,200	1,071	23	21	18	2,843
5	2	117	396	1,205	1,071	23	21	18	2,853
6	2	130	405	1,211	1,276	23	21	18	3,086
7	2	130	406	1,219	1,297	24	21	18	3,117
10	2	132	406	1,195	1,297	24	21	18	3,095
11	2	132	403	1,208	1,302	24	21	18	3,110
12	2	132	404	1,214	1,332	24	21	18	3,147
13	2	132	416	1,233	1,286	24	21	18	3,132
14	2	132	463	1,232	1,292	24	21	18	3,184
17	HOLIDAY								
18	2	132	464	1,242	1,282	24	21	18	3,185
19	2	132	470	1,232	1,378H	25H	21	18	3,278
20	2	160	508	1,254	1,350	25	21	18	3,338
21	2	180	515	1,263	1,328	25	21	18	3,352
24	2	180	535	1,262	1,326	25	21	18	3,369
25	2	180	638	1,242	1,319	25	21	18	3,445
26	2	377	736	1,353	1,319	25	21	18	3,851
27	2	458	894	1,361	1,316	25	21	18	4,095
28	2	558H	970H	1,362H	1,316	25	21	18	4,272H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Aug Strike 4.75				86Aug Strike 5.25				86Aug Strike 5.50			
Feb	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3												
4												
5					0.13	0.13	0.13 L	0.13				
6								0.13¼N				
7								0.13¾N	0.25	0.25½	0.25	0.25½B
10								0.13 N				0.25½N
11								0.13 N	0.23	0.24	0.23 L	0.24 B
12								0.14½N	0.24	0.27½H	0.24	0.27½B
13					0.13½	0.13½	0.13½	0.13½				0.26½N
14								0.13¾N				0.26¾N
17	HOLIDAY				HOLIDAY				HOLIDAY			
18								0.14 N				0.27½N
19					0.13½	0.13¾	0.13½	0.13¾B				0.28½N
20								0.16 N				0.31½N
21					0.15	0.15 H	0.15	0.15				0.30 N
24								0.16 N				0.31 N
25								0.17 N				0.32 N
26	0.02	0.02 H	0.02 L	0.02				0.17½N				0.33 N
27				0.02¼N				0.17 N				0.31½N
28				0.02¼N				0.16½N				0.31½N

Put volume of sales Reported in contracts—Future 86Aug

Feb	4.75	5.25	5.50	TOTAL
3				
4				
5		5H		5
6				
7			10	10
10				
11			3L	3
12			25H	25
13		5		5
14				
17	HOLIDAY			
18				
19		5		5
20				
21		1L		1L
24				
25				
26	28H			28H
27				
28				
TOTAL	28	16	38	82

Put open contracts Reported in contracts—Future 86Aug

Feb	4.75	5.25	5.50	TOTAL
3				
4				
5		5L		5L
6		5		5
7		5	10L	15
10		5	10	15
11		5	13	18
12		5	38H	43
13		10	38	48
14		10	38	48
17	HOLIDAY			
18		10	38	48
19		10	38	48
20		10	38	48
21		11H	38	49
24		11	38	49
25		11	38	49
26	28H	11	38	77H
27	28	11	38	77
28	28	11	38	77

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Feb	Open	High	Low	Close
3				0.06½N
4				0.06½N
5				0.05½N
6				0.05½N
7				0.05½N
10				0.05½N
11				0.05½N
12				0.06 N
13				0.06 N
14				0.06¼N
17	HOLIDAY			
18				0.06 N
19				0.06¼N
20				0.06½N
21				0.05¾N
24	0.06½	0.06½	0.06 L	0.06 A
25	0.07	0.07 H	0.07	0.07
26				0.07 N
27				0.06½N
28				0.06¼N

86Sep Strike 5.00

Feb	Open	High	Low	Close
3				0.14 N
4				0.14½N
5				0.12¾N
6				0.13 N
7				0.13 N
10				0.13 N
11				0.13 N
12				0.14½N
13	0.14½	0.14½	0.14½L	0.14½
14				0.15 N
17	HOLIDAY			
18				0.15 N
19				0.15¼N
20				0.16 N
21				0.15¼N
24	0.15	0.15 H	0.15	0.15
25	0.15	0.15	0.15	0.15
26				0.14¾N
27				0.14½N
28				0.14¼N

86Sep Strike 5.25

Feb	Open	High	Low	Close
3				0.26 N
4				0.26½N
5				0.24 N
6				0.24¼N
7				0.24¼N
10	0.25½	0.25½	0.25 L	0.25 A
11	0.26	0.26	0.26	0.26
12	0.26	0.26½	0.26	0.26½B
13				0.26½N
14				0.28½N
17	HOLIDAY			
18				0.28¼N
19				0.28½N
20				0.29½N
21				0.28¼N
24	0.28½	0.28½H	0.28	0.28 A
25	0.27	0.28½	0.27	0.28½B
26				0.29 N
27				0.28½N
28				0.28 N

86Sep Strike 5.50

Feb	Open	High	Low	Close
3				0.41 N
4				0.42 N
5				0.39 N
6				0.39½N
7				0.39¾N
10				0.39½N
11				0.40 N
12				0.44 N
13				0.43½N
14				0.45½N
17	HOLIDAY			
18				0.45¼N
19				0.45½N
20				0.47 N
21				0.45¼N
24	0.45½	0.45½	0.45 L	0.45 A
25	0.45	0.46 H	0.45	0.46 B
26				0.46½N
27				0.46 N
28				0.45½N

86Sep Strike 5.75

Feb	Open	High	Low	Close
3				0.59 N
4				0.60 N
5				0.57 N
6				0.57½N
7				0.57¾N
10				0.57½N
11				0.58½N
12				0.63 N
13				0.62½N
14				0.65 N
17	HOLIDAY			
18				0.64½N
19				0.65 N
20				0.67 N
21				0.65 N
24				0.64¼N
25	0.63	0.65½H	0.63 L	0.65½B
26				0.66½N
27				0.66 N
28				0.65½N

86Sep Strike 6.00

Feb	Open	High	Low	Close
3				0.78½N
4				0.79½N
5				0.77 N
6				0.77½N
7				0.77¾N
10				0.77½N
11				0.78½N
12				0.84 N
13				0.83¼N
14				0.86 N
17	HOLIDAY			
18				0.85½N
19				0.86¼N
20				0.88½N
21				0.86½N
24				0.85¾N
25	0.85½	0.87 H	0.85½L	0.87 B
26				0.88½N
27				0.88 N
28				0.87½N

Put volume of sales Reported in contracts—Future 86Sep

Feb	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3							
4							
5							
6							
7							
10			1L				1L
11			1				1
12			1				1
13		2H					2
14							
17	HOLIDAY						
18							
19							
20							
21							
24	2H	2	2	1L			7
25	2	1L	3H	4H	1H	1H	12H
26	1L	2					3
27							
28							
TOTAL	5	7	8	5	1	1	27

Put open contracts Reported in contracts—Future 86Sep

Feb	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3	10H	15	8H	5H	1H	1H	40H
4	10	15	8	5	1	1	40
5	10	15	8	5	1	1	40
6	10	15	8	5	1	1	40
7	10	15	8	5	1	1	40
10	10	15	7	5	1	1	39
11	10	15	6	5	1	1	38
12	10	15	5	5	1	1	37
13	10	17H	5	5	1	1	39
14	10	17	5	5	1	1	39
17	HOLIDAY						
18	10	17	5	5	1	1	39
19	10	17	5	5	1	1	39
20	10	17	5	5	1	1	39
21	10	17	5	5	1	1	39
24	8	15	3	5	1	1	33
25	7	14L	2L	5	1	1	30
26	6L	14	2	5	1	1	29L
27	6	14	2	5	1	1	29
28	6	14	2	5	1	1	29

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.50

Feb	Open	High	Low	Close
3				0.03 N
4				0.03 N
5				0.02½N
6				0.02½N
7				0.02¼N
10				0.02¼N
11				0.02½N
12				0.02¾N
13	0.03	0.03	0.03 L	0.03
14	0.03¼	0.03¼H	0.03¼	0.03¼
17	HOLIDAY			
18				0.03 N
19				0.03⅛N
20				0.03¼N
21				0.03⅛N
24	0.03	0.03	0.03	0.03
25				0.03⅛N
26				0.03 N
27				0.02¾N
28				0.02½N

86Nov Strike 4.75

Feb	Open	High	Low	Close
3				0.07½N
4	0.07¼	0.07½	0.07¼	0.07½A
5				0.07 N
6				0.06¾N
7				0.06½N
10				0.06¾N
11				0.07 N
12	0.06½	0.07⅛	0.06½L	0.07⅛B
13	0.07¾	0.08	0.07⅝	0.07⅝A
14	0.08¼	0.09 H	0.08¼	0.09
17	HOLIDAY			
18	0.09	0.09	0.08	0.08½B
19	0.08	0.08	0.08	0.08
20	0.08½	0.08½	0.08½	0.08½
21				0.08¼N
24	0.07¾	0.07¾	0.07¾	0.07¾
25				0.08½B
26	0.08	0.08½	0.08	0.08½
27	0.08	0.08¼	0.07½	0.08¼B
28	0.07½	0.07½	0.07½	0.07½

86Nov Strike 5.00

Feb	Open	High	Low	Close
3	0.15	0.15	0.15	0.15
4	0.15 0.15½	0.15½	0.15	0.15¼
5				0.14¼N
6	0.14½	0.15	0.14½	0.15
7	0.14	0.14½	0.13¼L	0.14½B
10	0.15	0.15	0.15	0.15
11	0.15½	0.15½	0.15	0.15 A
12	0.14¾	0.16¾	0.14¾	0.16¾B
13	0.16½	0.17	0.16½	0.17
14	0.17½	0.18	0.17½	0.18
17	HOLIDAY			
18	0.17½	0.18	0.17⅛	0.18
19	0.18½	0.18½	0.17	0.17½B
20	0.19	0.19 H	0.19	0.19
21	0.19	0.19	0.18½	0.18½A
24				0.17¾N
25	0.17½	0.18½	0.17	0.18½B
26	0.18½	0.18½	0.18	0.18 B
27	0.17½	0.18½	0.17½	0.18½B
28				0.17 N

86Nov Strike 5.25

Feb	Open	High	Low	Close
3	0.28	0.28	0.27½	0.27½A
4	0.29	0.29	0.27	0.28 B
5	0.29	0.29	0.27	0.27 A
6				0.27½N
7				0.28 N
10	0.28	0.28	0.28	0.28
11	0.27½	0.27½	0.27½	0.27½
12	0.26½	0.29¾	0.26½L	0.29¾B
13	0.30	0.30	0.30	0.30
14				0.32½N
17	HOLIDAY			
18				0.32½N
19	0.32	0.32	0.29½	0.31½B
20	0.30½	0.33 H	0.30½	0.33 B
21				0.32½N
24	0.32	0.32	0.31	0.31½B
25	0.31	0.32½	0.31	0.32½B
26	0.33	0.33	0.32	0.32½B
27				0.32½N
28				0.31½N

86Nov Strike 5.50

Feb	Open	High	Low	Close
3				0.43 N
4				0.44½N
5				0.42 N
6				0.43½N
7				0.44½N
10	0.44½	0.44½	0.44½	0.44½
11	0.42½	0.44½	0.42½	0.44½
12	0.42	0.47	0.42 L	0.47 B
13	0.48	0.48	0.47½	0.47½
14				0.50½N
17	HOLIDAY			
18	0.49	0.49	0.49	0.49
19	0.46	0.48	0.46	0.48 B
20	0.48	0.50½	0.48	0.50½B
21	0.49½	0.49½	0.49½	0.49½
24	0.48	0.49	0.48	0.49
25	0.49	0.50½	0.49	0.50½B
26	0.50½	0.51 H	0.50	0.50 A
27				0.50½N
28				0.49 N

86Nov Strike 5.75

Feb	Open	High	Low	Close
3				0.61 N
4				0.63 N
5				0.60½N
6				0.61¾N
7				0.62¾N
10				0.63¼N
11				0.63½N
12				0.67 N
13				0.66½N
14				0.70¼N
17	HOLIDAY			
18				0.70 N
19				0.69 N
20				0.71½N
21	0.71½	0.71½H	0.70½L	0.70½A
24				0.69½N
25				0.71 N
26				0.71 N
27				0.71 N
28				0.69 N

86Nov Strike 6.00

Feb	Open	High	Low	Close
3				0.81 N
4				0.83 N
5				0.80½N
6				0.82 N
7				0.83 N
10				0.83½N
11				0.83¾N
12				0.88 N
13				0.87¼N
14				0.91½N
17	HOLIDAY			
18				0.91¾N
19				0.91 N
20				0.93½N
21	0.92¼	0.92¼H	0.92¼L	0.92¼
24				0.91¼N
25				0.93 N
26				0.93 N
27				0.93 N
28				0.91¼N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Feb	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3			1L	3				4
4		2	31	4				37
5				1L				1L
6			10					10
7			4					4
10			10	1	1L			12
11			5	6	3			14
12		20	4	6	2			32
13	2L	51H	32H	1	4			90H
14	10H	32	22					64
17	HOLIDAY							
18		10	15		1			26
19		11	2	2	1			16
20		3		5	1			9
21			5		1	1H	1H	8
24	4	1L		11	2			18
25			4	13H	2			19
26		6	8	10	10H			34
27		4	11					15
28		1						1
TOTAL	16	141	164	63	28	1	1	414

Put open contracts Reported in contracts—Future 86Nov

Feb	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3	14L	192L	611L	358L	186L	1H	1L	1,363L
4	14	194	640	359	186	1	1	1,395
5	14	194	636	359	186	1	1	1,391
6	14	194	646	359	186	1	1	1,401
7	14	194	650	359	186	1	1	1,405
10	14	194	660	359	186	1	1	1,415
11	14	194	664	365	189	1	1	1,428
12	14	214	668	371	191	1	1	1,460
13	16	265H	695	371	191	1	1	1,540
14	26	245	710	371	191	1	1	1,545
17	HOLIDAY							
18	26	251	707	371	191	1	1	1,548
19	26	242	712H	371	191	1	1	1,544
20	26	243	708	376H	192	1	1	1,547
21	26	243	709	376	193	1	2H	1,550
24	30H	243	709	375	194H	1	1	1,553H
25	30	243	708	372	193	1	1	1,548
26	30	244	700	366	190	1	1	1,532
27	30	246	711	366	190	1	1	1,545
28	30	242	711	366	190	1	1	1,541

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 5.50

Feb	Open	High	Low	Close
3				0.41 N
4				0.41½N
5				0.39½N
6				0.40 N
7				0.40½N
10				0.40¼N
11				0.40½N
12				0.44 N
13				0.44 N
14				0.46 N
17	HOLIDAY			
18				0.46 N
19				0.46 N
20				0.47 N
21				0.46 N
24				0.45 N
25				0.46 N
26				0.46¾N
27				0.46 N
28				0.45 N

Put volume of sales Reported in contracts—Future 87Jan

Feb	5.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	HOLIDAY	
18		
19		
20		
21		
24		
25		
26		
27		
28		
TOTAL		

Put open contracts Reported in contracts—Future 87Jan

Feb	5.50	TOTAL
3		
4		
5		
6		
7		
10		
11		
12		
13		
14		
17	HOLIDAY	
18		
19		
20		
21		
24		
25		
26		
27		
28		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 4.25

Mar	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	**HOLIDAY**			
31				0.00⅛N

86May Strike 4.50

Mar	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	**HOLIDAY**			
31				0.00⅛N

86May Strike 4.75

Mar	Open	High	Low	Close
3				0.00⅛N
4	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
5				0.00⅛N
6				0.00⅛N
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18	0.00⅛	0.00⅛	0.00⅛	0.00⅛
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
28	**HOLIDAY**			
31				0.00⅛N

86May Strike 5.00

Mar	Open	High	Low	Close
3	0.01	0.01 H	0.00⅞	0.00⅞
4	0.00⅝	0.00⅝	0.00⅝	0.00⅝
5	0.00¾	0.00¾	0.00⅝	0.00⅝
6	0.00½	0.00½	0.00⅜	0.00⅜
7	0.00½	0.00½	0.00⅜	0.00⅜
10	0.00⅜	0.00⅜	0.00⅜	0.00⅜
11	0.00⅜	0.00⅜	0.00⅜	0.00⅜
12	0.00½	0.00½	0.00⅜	0.00⅜
13	0.00¼	0.00⅜	0.00¼	0.00¼
14	0.00¼	0.00¼	0.00¼	0.00¼
17				0.00⅛N
18				0.00⅛N
19	0.00⅜	0.00⅜	0.00¼	0.00¼
20	0.00⅛	0.00¼	0.00⅛L	0.00¼
21	0.00¼	0.00¼	0.00⅛	0.00⅛
24	0.00¼	0.00¼	0.00⅛	0.00⅛
25	0.00¼	0.00¼	0.00⅛	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27	0.00⅛	0.00⅛	0.00⅛	0.00⅛
28	**HOLIDAY**			
31				0.00⅛N

86May Strike 5.25

Mar	Open		High	Low	Close	
3	0.06¾		0.07½H	0.06¾	0.07½	
4	0.07	0.06¾	0.07	0.03½	0.04¼	
5	0.05		0.06	0.04⅝	0.05¼	
6	0.05		0.05	0.03¾	0.03¾	
7	0.04		0.05⅝	0.03¾	0.05¼	
10	0.05¾		0.05¾	0.03¼	0.03½	0.03¼
11	0.03½		0.04	0.03¼	0.04	
12	0.03¾		0.04	0.02¾	0.03	
13	0.03⅜		0.03¾	0.03	0.03½	
14	0.03¼		0.03¼	0.02½	0.02¾	
17	0.02½		0.03	0.02½	0.03	
18	0.03		0.03¼	0.02⅝	0.02⅞	
19	0.03		0.03½	0.02⅝	0.03	
20	0.02¾		0.03¼	0.02½	0.03	
21	0.03¼	0.03½	0.03½	0.02¼	0.02¼	
24	0.02½		0.03	0.02¼	0.02¼	
25	0.02½		0.03¼	0.02	0.02	
26	0.02		0.02	0.01⅞	0.01⅞	
27	0.01¼		0.01⅝	0.01¼	0.01⅜	
28	**HOLIDAY**					
31	0.01⅜		0.01½	0.00½L	0.00⅝B	

86May Strike 5.50

Mar	Open	High	Low	Close
3	0.25	0.25¾H	0.24¾	0.25¾
4	0.24	0.24	0.18¼	0.19
5	0.20	0.21	0.20	0.20½
6	0.19½	0.19½	0.17	0.17 A
7	0.17	0.19¾	0.17	0.19¾B
10	0.18½	0.19	0.17¾	0.18
11	0.18	0.19¼	0.17¾	0.19¼
12	0.18½	0.18½	0.15½	0.15½
13	0.15¼	0.17½	0.15¼	0.17½B
14	0.16	0.16¾	0.15¾	0.16¾
17	0.15½	0.15½	0.15	0.15½
18	0.15½	0.15½	0.14¼	0.14¼A
19	0.14½	0.17½	0.14	0.16 A
20	0.18½	0.19	0.18	0.18½
21	0.18	0.18	0.17	0.17
24	0.19	0.19	0.19	0.19
25	0.19	0.20	0.17½	0.17½A
26	0.17	0.17	0.16	0.16 A
27	0.15½	0.16	0.15⅜	0.15¾B
28	**HOLIDAY**			
31	0.16	0.16	0.10½L	0.11¼B

86May Strike 5.75

Mar	Open	High	Low	Close
3				0.47½N
4				0.41 N
5				0.42 N
6	0.39½	0.40	0.38	0.38
7				0.41½N
10	0.40	0.40	0.39	0.39
11				0.41 N
12				0.35¾N
13				0.38 N
14				0.38 N
17	0.36	0.37	0.36 L	0.37
18				0.35½N
19	0.39	0.39	0.37½	0.37½A
20	0.43	0.43 H	0.41½	0.41½
21				0.41 N
24				0.42¾N
25				0.41 N
26				0.39¼N
27				0.39¾N
28	**HOLIDAY**			
31				0.33¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86May

Mar	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
3				12	273	9		294
4			50H	90	411H	902H		1,453H
5				42	346	64		452
6				27	236	69	28	360
7			8	4L	200	32		244
10				14	120	11	21	166
11				15	146	7		168
12				14	165	11		190
13			5L	32	26L	3		66
14				7	73	111		191
17					208	9	11	228
18			10		147	11		168
19				20	158	8	5L	191
20				14	150	11	600H	775
21				26	149	9		184
24				7	108	5		120
25			13	31	316	18		378
26				157H	120	35		312
27				8	27	2L		37L
28	HOLIDAY							
31			42		227	43		312
TOTAL			128	520	3,606	1,370	665	6,289

Put open contracts Reported in contracts—Future 86May

Mar	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
3	5H	86H	727	1,054L	2,264H	1,217H	739	6,092
4	5	86	777H	1,099	2,210	1,062	739	5,978
5	5	86	777	1,104	2,028	1,013	739	5,752
6	5	86	777	1,106	2,092	976	738	5,780
7	5	86	777	1,105	2,129	928	738	5,768
10	5	86	777	1,108	2,144	921	738	5,779
11	5	86	777	1,123	2,106	891	738	5,726
12	5	86	777	1,133	2,175	883	738	5,797
13	5	86	772	1,144	2,126	883	738	5,754
14	5	86	772	1,150	2,160	778	738	5,689
17	5	86	772	1,149	2,111	771	738	5,632
18	5	86	771	1,149	2,114	767	738	5,630
19	5	86	771	1,149	2,136	767	743	5,657
20	5	86	771	1,152	2,192	768	1,163H	6,137
21	5	86	771	1,164	2,189	771	1,163	6,149H
24	5	86	771	1,165	2,242	771	563L	5,603
25	5	86	758	1,187H	2,152	769	563	5,520
26	5	86	758	1,145	2,042	764	563	5,363
27	5	86	758	1,145	2,035	763	563	5,355
28	HOLIDAY							
31	5	86	716L	1,143	1,927L	740L	563	5,180L

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Mar	86Jul Strike 4.50				86Jul Strike 4.75				86Jul Strike 5.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.00¼N	0.01¼	0.01¼H	0.01	0.01	0.03½	0.03⅞	0.03½	0.03¾
4				0.00¼N	0.00⅞	0.01	0.00¾	0.00¾	0.03½	0.03⅝	0.03	0.03¼
5				0.00¼N	0.00⅞	0.00⅞	0.00⅞	0.00⅞	0.03½	0.04 H	0.03¼	0.03½
6				0.00⅛N	0.00¾	0.00¾	0.00¾	0.00¾	0.03½	0.03½	0.02½	0.02¾ 0.02½
7				0.00⅛N	0.01	0.01	0.01	0.01	0.02¾	0.03½	0.02¾	0.03½
10				0.00⅛N	0.01	0.01	0.00¾	0.00¾	0.04	0.04	0.03	0.03
11				0.00⅛N				0.00¾N	0.03	0.03	0.02½	0.02¾
12				0.00⅛N	0.00¾	0.00⅞	0.00⅝	0.00⅝A	0.02½	0.02¾	0.02⅛	0.02⅛A
13				0.00⅛N	0.00½	0.00½	0.00½	0.00½	0.02⅛	0.02⅛	0.01¾	0.02
14				0.00⅛N				0.00½N	0.02	0.02	0.01⅞	0.01⅞A
17				0.00⅛N	0.00½	0.00½	0.00½	0.00½	0.01¾	0.01¾	0.01½	0.01⅝
18				0.00⅛N	0.00⅝	0.00⅝	0.00⅜L	0.00⅝	0.01⅝	0.01⅝	0.01⅝	0.01⅝
19				0.00⅛N	0.00½	0.00½	0.00⅜	0.00⅜	0.01¾	0.02	0.01⅝	0.01⅞
20				0.00⅛N	0.00¾	0.00¾	0.00½	0.00½	0.01⅞	0.02⅜	0.01⅞	0.02¼A
21				0.00⅛N	0.00¾	0.00¾	0.00⅝	0.00⅝	0.02¼	0.02⅜	0.02⅛	0.02⅜
24				0.00⅛N	0.00¾	0.00¾	0.00¾	0.00¾	0.02½	0.02½	0.02¼	0.02⅜
25				0.00⅛N	0.00⅞	0.00⅞	0.00⅝	0.00⅝	0.02½	0.02⅝	0.02⅛	0.02¼
26				0.00⅛N	0.00⅝	0.00¾	0.00⅝	0.00⅝	0.02	0.02	0.01¾	0.01¾
27				0.00⅛N	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.01⅝	0.01⅞	0.01⅝	0.01⅞
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				0.00⅛N	0.00½	0.00½	0.00⅜	0.00⅜	0.02	0.02	0.01¼L	0.01¼

Mar	86Jul Strike 5.25				86Jul Strike 5.50				86Jul Strike 5.75			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3	0.11¼	0.11½	0.10⅞	0.11¼	0.27¼	0.27½H	0.27¼	0.27¼A				0.47¼N
4	0.10¼	0.11	0.10	0.10 A	0.27	0.27	0.25½	0.25¾A				0.43½N
5	0.10¼	0.12 H	0.10¼	0.10¾A	0.26	0.27	0.26	0.26½A				0.44¾N
6	0.10¾	0.10¾	0.09	0.09	0.25	0.25¾	0.22	0.22				0.41½N
7	0.09¼	0.10¾	0.09	0.10½A	0.23	0.26	0.23	0.26 B				0.45 N
10	0.11	0.11	0.09	0.09	0.25	0.25	0.24	0.24¼				0.43¼N
11	0.09	0.09	0.08¾	0.09 B	0.24	0.24	0.23½	0.23½A				0.43 N
12	0.08½	0.08½	0.07½	0.07½	0.21½	0.22	0.20½	0.20½A				0.38½N
13	0.06¾	0.07	0.06	0.07 B	0.18	0.20¼	0.18	0.20 B				0.39½N
14	0.06¼	0.06¾	0.06¼	0.06¾	0.19½	0.20¼	0.19½	0.20¼B				0.39¼N
17	0.06⅝	0.07¼	0.06	0.07	0.18½ 0.19	0.19½	0.18½	0.19½B				0.38½N
18	0.06½	0.07	0.06¼	0.06¼				0.18½N				0.37 N
19	0.07½	0.07½	0.06¼	0.06½	0.20	0.20½	0.20	0.20 A				0.38¾N
20	0.06⅝	0.07½	0.06⅝	0.07¼ 0.07½	0.22¼	0.22½	0.22¼	0.22¼A	0.40½	0.41½H	0.40½L	0.41½B
21	0.07½	0.07½	0.07	0.07¼	0.22½	0.22¾	0.22½	0.22½A				0.43¼N
24	0.07½	0.08½	0.07½	0.08½	0.23½	0.25	0.23½	0.25				0.46½N
25	0.09	0.10	0.08¼	0.08¼				0.24½N				0.45 N
26	0.08¼	0.08¼	0.07	0.07				0.22½N				0.42¾N
27	0.07	0.07½	0.07	0.07½	0.22	0.23	0.22	0.23				0.43½N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31	0.07	0.07¾	0.05 L	0.05¾	0.22½	0.22½	0.16½L	0.18				0.38 N

Mar	86Jul Strike 6.00				86Jul Strike 6.25			
	Open	High	Low	Close	Open	High	Low	Close
3				0.70½N				0.95 N
4				0.65 N				0.89 N
5				0.66¾N				0.89½N
6				0.61½N				0.84 N
7				0.66 N				0.89 N
10				0.64¼N				0.87¼N
11				0.65 N				0.88 N
12				0.59½N				0.82½N
13				0.62 N				0.85½N
14				0.62 N				0.85½N
17				0.61 N				0.84½N
18				0.59½N				0.83 N
19				0.61¼N				0.85 N
20				0.64 N				0.88 N
21				0.66¼N				0.90¼N
24				0.70 N				0.94¼N
25				0.69 N				0.93 N
26				0.65½N	0.89	0.89 H	0.89	0.89
27				0.66½N				0.90½N
28	HOLIDAY				HOLIDAY			
31				0.60½N	0.84	0.84	0.81 L	0.83½

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Jul

Mar	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3		25	60	46	10				141
4		36	388H	49	29				502
5		30	107	55	33				225
6		5	76	105	290H				476
7			50	70	53				173
10		22	42	22	40				126
11			111	42	8				161
12		40	41	47	6				134
13		12	45	50		1L			108
14			10L	37	54				101
17		20	44	85	7				156
18		1L	17	68					86
19		4	79	82	76				241
20		24	21	34	74	2H			155
21		32	60	35	11				138
24		3	100	101	57				261
25		6	108	283H	4L				401
26		266H	98	83				5H	452
27		25	37	16L	6				84L
28	HOLIDAY								
31		3	272	159	66			5	505H
TOTAL		554	1,766	1,469	824	3		10	4,626

Put open contracts Reported in contracts—Future 86Jul

Mar	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	2H	583L	1,022	1,360	1,316	25H	21H	18H	4,347
4	2	609	956L	1,358	1,309	25	21	18	4,298L
5	2	624	999	1,355L	1,295	25	21	18	4,339
6	2	629	1,045	1,424	1,321H	25	21	18	4,485
7	2	629	1,090	1,489	1,267	25	21	18	4,541
10	2	651	1,109	1,494	1,298	25	21	18	4,618
11	2	651	1,152	1,472	1,291	25	21	18	4,632
12	2	691	1,178	1,466	1,286	25	21	18	4,687
13	2	691	1,187	1,456	1,286	25	21	18	4,686
14	2	691	1,185	1,456	1,280	25	21	18	4,678
17	2	701	1,227	1,472	1,277	25	21	18	4,743
18	2	702	1,228	1,505	1,277	25	21	18	4,778
19	2	706	1,271	1,522	1,296	25	21	18	4,861
20	2	729	1,285	1,519	1,221L	24L	21	18	4,819
21	2	752	1,314	1,535	1,231	24	21	18	4,897
24	2	755	1,367	1,583	1,281	24	21	18	5,051
25	2	761	1,441	1,825	1,271	24	21	18	5,363
26	2	1,024	1,518	1,839	1,271	24	21	18	5,717
27	2	1,049	1,521	1,817	1,276	24	21	18	5,728
28	HOLIDAY								
31	2	1,052H	1,722H	1,851H	1,269	24	21	18	5,959H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Mar	86Aug Strike 4.75				86Aug Strike 5.25				86Aug Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3				0.02¼N	0.16½	0.16½	0.16½	0.16½				0.32½N
4				0.02⅛N				0.15½N				0.31½N
5				0.02⅛N	0.17	0.17 H	0.16	0.16 A				0.31½N
6				0.01½N				0.13¼N				0.27¼N
7				0.01¾N				0.14½N				0.29 N
10				0.01½N				0.13½N				0.28 N
11				0.01½N	0.13	0.13	0.13	0.13	0.28¼	0.28¼H	0.27 L	0.27 A
12				0.01¼N				0.11¾N				0.25 N
13				0.01⅜N				0.11½N				0.25½N
14				0.01⅜N				0.11½N				0.25½N
17				0.01⅛N				0.11½N				0.25 N
18				0.01¼N	0.11⅛	0.11⅛	0.11 L	0.11 A				0.23½N
19				0.01⅛N				0.11½N				0.24¼N
20				0.01½N				0.13 N				0.26½N
21				0.01⅝N				0.13½N				0.27¾N
24				0.01¾N	0.13¾	0.13¾	0.13¾	0.13¾				0.30¼N
25				0.01⅝N	0.14	0.14	0.14	0.14				0.28¾N
26				0.01⅜N				0.12½N				0.26½N
27				0.01½N				0.13 N				0.28 N
28	HOLIDAY				HOLIDAY				HOLIDAY			
31				0.01 N				0.10½N				0.23½N

Put volume of sales Reported in contracts—Future 86Aug

Mar	4.75	5.25	5.50	TOTAL
3		1L		1L
4				
5		4		4
6				
7				
10				
11		1	8H	9
12			2L	2
13				
14				
17				
18		1		1
19				
20				
21				
24		70H		70H
25		50		50
26				
27				
28	HOLIDAY			
31				
TOTAL		127	10	137

Put open contracts Reported in contracts—Future 86Aug

Mar	4.75	5.25	5.50	TOTAL
3	28H	12L	38H	78
4	28	12	38	78
5	28	16	38	82
6	28	16	38	82
7	28	16	38	82
10	28	16	38	82
11	28	17	30L	75L
12	28	17	30	75
13	28	17	30	75
14	28	17	30	75
17	28	17	30	75
18	28	17	30	75
19	28	17	30	75
20	28	17	30	75
21	28	17	30	75
24	28	87	30	145
25	28	137H	30	195H
26	28	137	30	195
27	28	137	30	195
28	HOLIDAY			
31	28	137	30	195

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Mar	Open	High	Low	Close
3				0.06¼N
4				0.06¼N
5				0.06¼N
6				0.05½N
7				0.06 N
10				0.05½N
11				0.05¼N
12	0.05	0.05 H	0.05	0.05
13				0.04½N
14				0.04½N
17				0.04¼N
18	0.04½	0.04½	0.04½L	0.04½
19				0.04¾N
20				0.05¼N
21				0.05½N
24				0.05½N
25				0.05½N
26				0.04¾N
27				0.05 N
28	HOLIDAY			
31				0.04 N

86Sep Strike 5.00

Mar	Open	High	Low	Close
3				0.15 N
4				0.15 N
5				0.15 N
6				0.13½N
7				0.14½N
10				0.13½N
11				0.13 N
12				0.11 N
13				0.11½N
14				0.11¾N
17	0.10½	0.10½H	0.10½L	0.10½
18				0.10 N
19				0.11¼N
20				0.13 N
21				0.13¾N
24				0.14 N
25				0.14 N
26				0.12 N
27				0.12½N
28	HOLIDAY			
31				0.11 N

86Sep Strike 5.25

Mar	Open	High	Low	Close
3				0.29 N
4				0.28½N
5				0.28 N
6				0.26 N
7				0.27½N
10				0.26 N
11				0.25¼N
12				0.22 N
13				0.23 N
14				0.23½N
17				0.21½N
18				0.21 N
19				0.23¼N
20				0.26 N
21				0.27 N
24				0.28 N
25				0.27½N
26				0.25 N
27				0.25½N
28	HOLIDAY			
31				0.23 N

86Sep Strike 5.50

Mar	Open	High	Low	Close
3				0.47 N
4				0.46 N
5				0.45 N
6				0.42½N
7				0.44½N
10				0.42 N
11				0.41¼N
12				0.37 N
13				0.39 N
14				0.39½N
17				0.37½N
18				0.36¼N
19				0.39¼N
20				0.42½N
21				0.44 N
24				0.45½N
25				0.45 N
26				0.41½N
27				0.42½N
28	HOLIDAY			
31				0.39 N

86Sep Strike 5.75

Mar	Open	High	Low	Close
3				0.67½N
4				0.66 N
5				0.65½N
6				0.62 N
7				0.63½N
10				0.61 N
11				0.60¼N
12				0.55 N
13				0.57½N
14				0.58½N
17				0.56½N
18				0.55 N
19				0.58½N
20				0.62 N
21				0.64 N
24				0.65½N
25				0.65 N
26				0.61 N
27				0.63 N
28	HOLIDAY			
31				0.58½N

86Sep Strike 6.00

Mar	Open	High	Low	Close
3				0.89½N
4				0.88 N
5				0.87 N
6				0.83 N
7				0.84½N
10				0.82 N
11				0.80¼N
12				0.76 N
13				0.78½N
14				0.79½N
17				0.76½N
18				0.76 N
19				0.79½N
20				0.83½N
21				0.85½N
24				0.87½N
25				0.87 N
26				0.82½N
27				0.84½N
28	HOLIDAY			
31				0.79½N

Put volume of sales Reported in contracts—Future 86Sep

Mar	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3							
4							
5							
6							
7							
10							
11							
12	1L						1L
13							
14							
17		10H					10H
18	5H						5
19							
20							
21							
24							
25							
26							
27							
28	HOLIDAY						
31							
TOTAL	6	10					16

Put open contracts Reported in contracts—Future 86Sep

Mar	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3	6H	14H	2H	5H	1H	1H	29H
4	6	14	2	5	1	1	29
5	6	14	2	5	1	1	29
6	6	14	2	5	1	1	29
7	6	14	2	5	1	1	29
10	6	14	2	5	1	1	29
11	6	14	2	5	1	1	29
12	6	14	2	5	1	1	29
13	6	14	2	5	1	1	29
14	6	14	2	5	1	1	29
17	6	14	2	5	1	1	29
18	2L	14	2	5	1	1	25L
19	2	14	2	5	1	1	25
20	2	14	2	5	1	1	25
21	2	14	2	5	1	1	25
24	2	14	2	5	1	1	25
25	2	14	2	5	1	1	25
26	2	14	2	5	1	1	25
27	2	14	2	5	1	1	25
28	HOLIDAY						
31	2	14	2	5	1	1	25

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.50

Mar	Open	High	Low	Close
3				0.02¾N
4	0.03	0.03	0.03	0.03
5	0.03	0.03½H	0.03	0.03¼A
6				0.02¾N
7				0.03 N
10				0.03⅛N
11	0.03	0.03	0.03	0.03
12	0.03	0.03	0.03	0.03
13	0.03	0.03	0.03	0.03
14				0.03 N
17				0.02½N
18				0.02¼N
19				0.02½N
20				0.03 N
21				0.03⅛N
24				0.03⅛N
25				0.02¾N
26	0.03	0.03	0.03	0.03
27	0.03	0.03	0.03	0.03
28	HOLIDAY			
31	0.03	0.03	0.02½L	0.02¼B

86Nov Strike 4.75

Mar	Open	High	Low	Close
3	0.08	0.08	0.08	0.08
4	0.08	0.08	0.08	0.08
5	0.07½	0.08¼	0.07½	0.08¼
6	0.08¼	0.08½H	0.07	0.07
7				0.07¾N
10				0.07½N
11				0.06¾N
12	0.06⅝	0.06⅝	0.06	0.06
13				0.06½N
14				0.06 N
17				0.05¾N
18	0.05¾	0.05¾	0.05¾L	0.05¾
19				0.06¼N
20				0.07½N
21				0.07¾N
24	0.08	0.08	0.08	0.08
25				0.08 N
26	0.07¾	0.07¾	0.07½	0.07½
27				0.07¾N
28	HOLIDAY			
31	0.07¼	0.07¼	0.06½	0.06½A

86Nov Strike 5.00

Mar	Open	High	Low	Close
3	0.18	0.18	0.18	0.18
4	0.18	0.18	0.17½	0.17½
5	0.18½	0.18½H	0.17½	0.17½
6	0.17¼	0.18	0.16	0.16½
7	0.16½	0.16½	0.16	0.16½B
10	0.17½	0.17½	0.16	0.16¼
11	0.15	0.15	0.14	0.14
12	0.14	0.14	0.12½L	0.12½A
13	0.13	0.14	0.12¾	0.14
14	0.13¾	0.14	0.13½	0.14
17	0.13½	0.13½	0.13	0.13½
18	0.14	0.14	0.13	0.13½
19	0.14½	0.15	0.13¾	0.14½
20	0.16	0.17	0.16	0.17
21	0.16½ 0.16¾	0.17	0.16½	0.17
24	0.17½	0.17½	0.17	0.17¼B
25	0.17½	0.18¼	0.17	0.17
26	0.17	0.17	0.15½	0.15½A
27	0.15	0.16¼	0.15	0.16¼B
28	HOLIDAY			
31	0.15½	0.16	0.14	0.14

86Nov Strike 5.25

Mar	Open	High	Low	Close
3	0.32	0.32½H	0.32	0.32½B
4	0.31½	0.32	0.31½	0.32 B
5	0.32	0.32	0.32	0.32
6	0.31	0.31	0.30½	0.30½A
7	0.30	0.30½	0.30	0.30½B
10	0.30½	0.30½	0.30	0.30 A
11	0.30	0.30	0.28	0.28 A
12	0.28	0.28	0.24 L	0.24
13				0.25½N
14	0.25	0.25½	0.25	0.25½B
17	0.25½	0.25½	0.24	0.24½
18	0.24½	0.25	0.24	0.24 A
19	0.27	0.27	0.26½	0.26½
20	0.29	0.30	0.29	0.30
21	0.29¾	0.30½	0.29¾	0.30½B
24				0.31½B
25				0.31½N
26	0.29	0.29	0.29	0.29
27	0.28½	0.29	0.28½	0.29 B
28	HOLIDAY			
31	0.27½	0.27½	0.25½	0.27

86Nov Strike 5.50

Mar	Open	High	Low	Close
3				0.50½N
4				0.49¾N
5				0.48½N
6				0.46 N
7				0.47 N
10				0.46¼N
11				0.43½N
12	0.40	0.40	0.39 L	0.39
13				0.41¾N
14				0.42½N
17				0.40¾N
18				0.39¾N
19	0.43	0.44	0.43	0.43½A
20	0.44	0.46	0.44	0.46 B
21	0.46	0.47	0.46	0.47 B
24	0.48	0.48½	0.48	0.48½B
25	0.50	0.50 H	0.49½	0.49½A
26				0.46½N
27				0.47 N
28	HOLIDAY			
31	0.41	0.42	0.41	0.42

86Nov Strike 5.75

Mar	Open	High	Low	Close
3				0.71 N
4				0.69½N
5				0.68½N
6				0.65½N
7				0.66 N
10				0.65 N
11				0.62½N
12				0.58 N
13				0.61 N
14				0.61½N
17				0.59½N
18				0.58 N
19				0.62 N
20				0.66½N
21				0.68 N
24				0.69½N
25				0.69½N
26				0.66 N
27				0.67 N
28	HOLIDAY			
31				0.62½N

86Nov Strike 6.00

Mar	Open	High	Low	Close
3				0.93¼N
4				0.91½N
5				0.90½N
6				0.86½N
7				0.87½N
10				0.86 N
11				0.83 N
12				0.78 N
13				0.81½N
14				0.82 N
17				0.80 N
18				0.78 N
19				0.82½N
20				0.88 N
21				0.89½N
24				0.91½N
25				0.91 N
26				0.87 N
27				0.88 N
28	HOLIDAY			
31				0.84 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Mar	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3		3	7	12				22
4	27	1L	3L	10				41
5	6	17H	29	6				58
6		7	84	1L				92
7			9	27				36
10			7	1				8L
11	1L		16	1				18
12	5	7	232H	17	21			282H
13	2	4	196		7			209
14			40	14				54
17			87	64				151
18		1	35	53				89
19			142	79H	3			224
20			67	3	1L			71
21			31	6	30H			67
24		10	31		1			42
25			72		1			73
26	10	5	54	60				129
27	41H	16	67	22				146
28	HOLIDAY							
31	1	1	137	8	4			151
TOTAL	93	72	1,346	384	68			1,963

Put open contracts Reported in contracts—Future 86Nov

Mar	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
3	30L	245L	708	356	190L	1H	1H	1,531
4	54	245	708	346	190	1	1	1,545
5	59	258	689	346	190	1	1	1,544
6	59	260	675L	346	190	1	1	1,532
7	59	260	682	333L	190	1	1	1,526
10	59	260	681	333	190	1	1	1,525L
11	59	260	685	333	190	1	1	1,529
12	62	254	829	348	208	1	1	1,703
13	64	250	856	340	215H	1	1	1,727
14	64	250	875	344	215	1	1	1,750
17	64	250	901	395	215	1	1	1,827
18	64	254	912	435	215	1	1	1,882
19	64	254	1,041H	484	214	1	1	2,059H
20	64	250	1,005	464	213	1	1	1,998
21	64	250	1,006	464	197	1	1	1,983
24	64	250	999	464	197	1	1	1,976
25	64	250	970	464	198	1	1	1,948
26	74	255	961	520	198	1	1	2,010
27	114	261	919	540H	198	1	1	2,034
28	HOLIDAY							
31	115H	262H	867	540	199	1	1	1,985

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jan Strike 5.00				87Jan Strike 5.25				87Jan Strike 5.50			
Mar	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3												0.46 N
4												0.45½N
5												0.45 N
6												0.43½N
7												0.44 N
10												0.42½N
11												0.41 N
12												0.37 N
13					0.24½	0.24½H	0.24½L	0.24½				0.38½N
14								0.24½N				0.38½N
17								0.24 N				0.38¼N
18								0.23½N				0.37½N
19								0.25¾N				0.40¾N
20								0.28 N				0.44 N
21								0.29 N				0.45 N
24	0.17	0.17 H	0.17	0.17				0.29¾N				0.46 N
25				0.17 N				0.29¾N				0.46 N
26				0.15½N				0.28 N				0.43½N
27	0.16	0.16	0.16 L	0.16				0.29 N				0.44¾N
28	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
31				0.14 N				0.26 N				0.41 N

Put volume of sales Reported in contracts—Future 87Jan

Mar	**5.00**	**5.25**	**5.50**	**TOTAL**
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18		1H		1L
19				
20				
21				
24	2L			2
25				
26				
27	10H			10H
28	**HOLIDAY**			
31				
TOTAL	12	1		13

Put open contracts Reported in contracts—Future 87Jan

Mar	**5.00**	**5.25**	**5.50**	**TOTAL**
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17				
18		1H		1L
19		1		1
20		1		1
21		1		1
24	2L	1		3
25	2	1		3
26	2	1		3
27	12H	1		13H
28	**HOLIDAY**			
31	12	1		13

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86May Strike 4.25

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 4.50

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 4.75

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 5.00

Apr	Open	High	Low	Close
1	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
2	0.00⅛	0.00⅛	0.00⅛	0.00⅛
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
4	0.00⅛	0.00¼H	0.00⅛	0.00⅛
7	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8				0.00⅛N
9				0.00⅛N
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 5.25

Apr	Open		High	Low	Close	
1	0.00⅝		0.00¾	0.00½L	0.00½	
2	0.00½		0.01½	0.00½	0.01	0.01½
3	0.01½	0.01¾	0.04	0.01¼	0.04	
4	0.03¾	0.03½	0.05½H	0.03	0.05	0.05¼
7	0.04¾		0.04¾	0.02¾	0.03	
8	0.02		0.02¾	0.01¾	0.01¾	
9	0.02½		0.05	0.02¼	0.04¾	
10	0.03		0.04	0.01	0.01¾	0.02
11	0.01¾	0.01½	0.02½	0.00⅞	0.01	0.00⅞
14						
15						
16						
17						
18						
21						
22						
23						
24						
25						
28						
29						
30						

86May Strike 5.50

Apr	Open	High	Low	Close
1	0.11½	0.13	0.10½L	0.11 A
2	0.11	0.13½	0.11	0.13½B
3	0.14	0.23	0.14	0.23
4	0.27	0.27 H	0.27	0.27
7	0.26	0.26	0.23½	0.23½A
8	0.24	0.24	0.21¼	0.21¼A
9	0.22¼	0.27	0.22¼	0.27 B
10	0.27	0.27	0.23	0.25¼
11	0.25	0.25	0.25	0.25
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

86May Strike 5.75

Apr	Open	High	Low	Close
1				0.32 N
2				0.36½N
3				0.48¾N
4				0.52½N
7				0.48 N
8				0.46¼N
9				0.52 N
10				0.50¼N
11				0.50 N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86May

Apr	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1			200H	120	276L	19		615
2			94L	120	309	104		627
3				131	849H	191H		1,171H
4				297H	475	11		783
7				52	323	11		386
8				1L	292	1L		294L
9					487	4		491
10				21	611	13		645
11					558	2		560
14								
15								
16								
17								
18								
21								
22								
23								
24								
25								
28								
29								
30								
TOTAL			294	742	4,180	356		5,572

Put open contracts Reported in contracts—Future 86May

Apr	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1	5H	86H	516H	1,260L	1,895	730	558H	5,050
2	5	86	422L	1,359	2,020	703	551	5,146
3	5	86	422	1,459H	2,162	762H	546	5,442H
4	5	86	422	1,409	2,217H	654	546	5,339
7	5	86	422	1,453	2,032	582	546	5,126
8	5	86	422	1,452	1,886	579	546	4,976
9	5	86	422	1,452	1,898	560	546	4,969
10	5	86	422	1,445	1,453L	510L	335L	4,256L
11								
14								
15								
16								
17								
18								
21								
22								
23								
24								
25								
28								
29								
30								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 4.50

Apr	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00¼N
4				0.00¼N
7				0.00¼N
8				0.00¼N
9				0.00¼N
10				0.00¼N
11				0.00¼N
14				0.00¼N
15				0.00¼N
16				0.00¼N
17				0.00¼N
18				0.00¼N
21				0.00¼N
22	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
24				0.00⅛N
25				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N

86Jul Strike 4.75

Apr	Open	High	Low	Close
1	0.00⅝	0.00⅝	0.00⅝	0.00⅝
2	0.00⅜	0.00½	0.00⅜	0.00½
3	0.00⅝	0.00⅝	0.00⅝	0.00⅝
4	0.00¾	0.00⅞	0.00¾	0.00¾
7	0.00⅞	0.00⅞	0.00¾	0.00¾
8	0.00⅝	0.00¾	0.00⅝	0.00⅝
9	0.00⅞	0.01¼H	0.00⅞	0.00⅞
10	0.01	0.01	0.00⅝	0.00⅝
11	0.00¾	0.01	0.00¾	0.01
14	0.00⅞	0.01	0.00⅞	0.00⅞
15	0.00⅞	0.00⅞	0.00¾	0.00¾
16	0.00¾	0.01	0.00¾	0.01
17	0.01	0.01⅛	0.00⅞	0.00⅞
18	0.00⅞	0.00⅞	0.00⅞	0.00⅞
21	0.01	0.01	0.00⅞	0.00⅞
22	0.00⅞	0.00⅞	0.00½	0.00½
23	0.00½	0.00⅝	0.00½	0.00½
24				0.00½N
25	0.00⅝	0.00⅝	0.00⅝	0.00⅝
28	0.00⅝	0.00⅝	0.00⅝	0.00⅝
29	0.00¼	0.00¼	0.00⅛L	0.00⅜
30	0.00¼	0.00¼	0.00⅛	0.00⅛

86Jul Strike 5.00

Apr	Open		High	Low	Close	
1	0.01½		0.01⅝	0.01¼	0.01⅝	
2	0.01½		0.02½	0.01⅜	0.02½	
3	0.02½		0.03¾	0.02½	0.03¾	
4	0.03¾	0.04	0.04	0.03¼	0.03⅞	0.04
7	0.03½		0.03½	0.02⅝	0.02¾	
8	0.02½		0.03	0.02½	0.02½	
9	0.02⅞		0.04	0.02⅞	0.03½	
10	0.03⅝		0.03¾	0.02½	0.03	
11	0.03¼		0.03½	0.02¾	0.03½	
14	0.03½		0.03¾	0.03¼	0.03¼	
15	0.03⅛		0.03¼	0.02⅞	0.03	
16	0.02¾		0.04¼	0.02¾	0.04¼	
17	0.04¼	0.04⅜	0.04⅜H	0.03⅛	0.03⅛	0.03½
18	0.03¼		0.03⅝	0.03	0.03⅝	
21	0.03⅝	0.03¾	0.03⅞	0.03⅝	0.03½	
22	0.03½		0.03½	0.02	0.02¼	0.02½
23	0.02⅞		0.02¾	0.02⅛	0.02½	
24	0.02¾		0.02⅞	0.02⅝	0.02½	
25	0.02¼		0.02⅝	0.02¼	0.02⅝	
28	0.02½		0.02½	0.02	0.02	
29	0.01⅞	0.02	0.02	0.00⅝L	0.00¾	
30	0.00¾		0.01⅛	0.00¾	0.01	

86Jul Strike 5.25

Apr	Open		High	Low	Close	
1	0.06		0.06	0.05	0.05¼	0.05⅜
2	0.05½		0.07½	0.05½	0.07½	
3	0.08	0.07½	0.12	0.07½	0.12	
4	0.12	0.11½	0.13	0.10½	0.13	
7	0.13	0.12½	0.13	0.11	0.11	
8	0.10		0.12	0.09¾	0.10¼	
9	0.11½		0.14½	0.11¼	0.13½	0.13¾
10	0.13½		0.14	0.10	0.11¼	
11	0.12		0.13¾	0.11¼	0.13	
14	0.13		0.13¼	0.12¼	0.12¼	
15	0.12¼		0.12¼	0.11¾	0.12	
16	0.11		0.15	0.11	0.14½	0.14¾
17	0.14½		0.16 H	0.12¾	0.12¾	
18	0.12¼		0.12¾	0.11¼	0.12½	
21	0.12½		0.13¾	0.12½	0.12½	
22	0.12¾		0.12¾	0.08¾	0.10 B	
23	0.09¾		0.11¼	0.09¾	0.11	
24	0.11	0.11¼	0.11¼	0.10	0.10¾	
25	0.10¾		0.10¾	0.10	0.10½	
28	0.11		0.11½	0.09¾	0.09¾	
29	0.08	0.07½	0.08	0.04¼	0.06	
30	0.06		0.06½	0.03 L	0.05½	

86Jul Strike 5.50

Apr	Open	High	Low	Close
1	0.19	0.19	0.16½	0.16½
2	0.18½	0.20¼	0.17	0.20¼
3	0.20½	0.30	0.20½	0.29
4	0.30½	0.32½	0.29½	0.32½B
7				0.30 N
8	0.28½	0.29	0.26½	0.29
9	0.30½	0.34½	0.30½	0.34
10	0.34¼	0.34¼	0.29½	0.30½B
11	0.32	0.33½	0.30½	0.33½
14	0.32	0.33	0.31½	0.31½
15	0.31	0.31¾	0.31	0.31
16	0.29½	0.35	0.29½	0.34½
17	0.34	0.36½H	0.32½	0.32½
18				0.32½N
21	0.33½	0.33½	0.33½	0.33½
22	0.31½	0.31½	0.26½	0.28½
23	0.28	0.29½	0.28	0.29½
24				0.30¾N
25				0.30 N
28				0.29 N
29	0.24	0.24	0.19	0.22¼
30	0.15	0.18	0.12 L	0.17

86Jul Strike 5.75

Apr	Open	High	Low	Close
1				0.36 N
2				0.39½N
3				0.50 N
4				0.53¾N
7				0.52 N
8				0.50½N
9				0.56 N
10				0.52½N
11				0.54¼N
14				0.53¾N
15				0.53½N
16				0.56¾N
17				0.54 N
18	0.54½	0.54½H	0.54½L	0.54½
21				0.54½N
22				0.51 N
23				0.52 N
24				0.52¾N
25				0.52½N
28				0.50¼N
29				0.43 N
30				0.36 N

86Jul Strike 6.00

Apr	Open	High	Low	Close
1				0.58 N
2				0.62¼N
3	0.65	0.74	0.65 L	0.74 B
4				0.78½N
7				0.75½N
8				0.73½N
9				0.80 N
10				0.77¼N
11				0.79 N
14	0.78	0.78 H	0.78	0.78
15				0.77½N
16				0.81¼N
17				0.78¼N
18				0.78¼N
21				0.78½N
22				0.75½N
23				0.76½N
24				0.77¼N
25				0.77 N
28				0.75¼N
29	0.71	0.71	0.68	0.68
30				0.58 N

86Jul Strike 6.25

Apr	Open	High	Low	Close
1				0.81½N
2				0.86 N
3				0.99 N
4				1.03½N
7				1.00 N
8				0.98¼N
9				1.05 N
10				1.02¼N
11				1.04 N
14				1.03 N
15				1.02½N
16				1.06¼N
17				1.03¼N
18				1.03¼N
21				1.03½N
22				1.00½N
23				1.01½N
24				1.02¼N
25				1.02 N
28				1.00¼N
29				0.91¾N
30				0.78½N

H = high L = low A = asked B = bid N = nominal

Put volume of sales Reported in contracts—Future 86Jul

Apr	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		20	200	57	58				335
2		30	128	50	17				225
3		9	333	488	42		10H		882
4		22	230	704	78				1,034
7		76	167	112					355
8		72	223	149	15				459
9		94	782H	372	10				1,258
10		172H	575	430	77				1,254
11		70	129	97	51				347
14		18	118	139	3		10		288
15		37	132	236	432H				837
16		66	117	167	171				541
17		72	254	355	76				757
18		29	287	239		5H			560
21		117	201	328	1L				647
22	50L	26	396	256	54				782
23	130H	85	108	238	190				751
24		6L	115	77					198
25		30	42L	42L					114L
28		16	55	89					160
29		32	83	271	4		10		400
30		40	450	926H	162				1,578H
TOTAL	180	1,159	5,125	5,822	1,441	5	30		13,762

Put open contracts Reported in contracts—Future 86Jul

Apr	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	2L	1,072L	1,824L	1,873L	1,271	24H	21L	18H	6,105L
2	2	1,072	1,891	1,903	1,260	24	21	18	6,191
3	2	1,081	1,992	1,887	1,250	24	21	18	6,275
4	2	1,088	2,073	2,328	1,268	24	21	18	6,822
7	2	1,122	1,963	2,351	1,269	24	21	18	6,770
8	2	1,165	1,957	2,399	1,266	24	21	18	6,852
9	2	1,228	2,302	2,520	1,256	24	21	18	7,371
10	2	1,182	2,406	2,476	1,216	24	21	18	7,345
11	2	1,168	2,378	2,419	1,224	24	21	18	7,254
14	2	1,171	2,190	2,502	1,230	24	31	18	7,168
15	2	1,203	2,154	2,450	1,163L	24	31	18	7,045
16	2	1,216	2,166	2,539	1,219	24	31	2L	7,199
17	2	1,184	2,191	2,594	1,192	24	31	2	7,220
18	2	1,209	2,386	2,734H	1,191	19L	31	2	7,574
21	2	1,309	2,385	2,622	1,191	19	31	2	7,561
22	52	1,312H	2,644	2,668	1,200	19	31	2	7,928
23	182H	1,291	2,684	2,616	1,255	19	31	2	8,080
24	182	1,260	2,744	2,585	1,255	19	31	2	8,078
25	182	1,290	2,759	2,597	1,255	19	31	2	8,135
28	182	1,274	2,786H	2,656	1,255	19	31	2	8,205
29	182	1,270	2,769	2,716	1,254	19	33H	2	8,245H
30	182	1,235	2,689	2,535	1,274H	19	33	2	7,969

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Apr	86Aug Strike 4.50				86Aug Strike 4.75				86Aug Strike 5.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.00⅞N				
2								0.01 N				
3								0.02¼N				
4								0.02¾N				
7								0.02¼N	0.07	0.07	0.07	0.07
8								0.01¾N	0.06¾	0.06¾	0.06¼	0.06¾
9								0.02¼N	0.06½	0.07½	0.06½	0.07½B
10								0.02 N	0.07½	0.07½	0.07	0.07
11								0.02¼N	0.07½	0.07½	0.07½	0.07½
14								0.02¼N				0.07⅜N
15	0.00⅝	0.00⅝H	0.00⅝	0.00⅝	0.02½	0.02½	0.02½L	0.02½	0.07½	0.07½	0.07⅜	0.07⅜A
16				0.00⅞N				0.03 N	0.07½	0.08¼H	0.07½	0.08¼B
17				0.00⅞N	0.03½	0.03½H	0.02¾	0.02¾A				0.08 N
18				0.00¾N	0.03	0.03	0.02¾	0.02¾A				0.08 N
21				0.00¾N	0.02¾	0.03	0.02¾	0.03				0.08 N
22	0.00⅝	0.00⅝	0.00⅝	0.00⅝				0.02 N				0.07¼N
23				0.00⅝N				0.02⅛N	0.07¼	0.07¼	0.06¾	0.06¾
24				0.00⅝N				0.02⅛N	0.06¾	0.06¾	0.06½	0.06½
25				0.00⅝N				0.02⅛N	0.06½	0.06½	0.06	0.06½B
28				0.00½N				0.01½N	0.06¾	0.06¾	0.05½	0.05½
29	0.00⅜	0.00⅜	0.00⅜L	0.00⅜				0.00⅛N	0.05	0.05	0.02½L	0.03 A
30				0.00⅛N				0.00⅞N	0.03	0.03¼	0.02¾	0.02¾

Apr	86Aug Strike 5.25				86Aug Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close
1				0.10¼N				0.22½N
2				0.11¾N				0.25¼N
3	0.12½	0.17	0.12½	0.17 B				0.34 N
4	0.17	0.19	0.17	0.19 B				0.37½N
7	0.19	0.19	0.19	0.19	0.36	0.36 H	0.35½	0.35½A
8				0.17½N				0.34 N
9				0.19½N				0.38 N
10				0.18 N				0.37 N
11	0.17½	0.18	0.17½	0.18 B				0.38 N
14				0.18¼N				0.37½N
15				0.19 N				0.37½N
16	0.18½	0.20½H	0.18½	0.20½B				0.40½N
17				0.19½N				0.38½N
18				0.19¾N				0.38¾N
21				0.19¾N				0.38¾N
22				0.18½N				0.36½N
23				0.18½N				0.36¾N
24				0.19½N				0.37¾N
25	0.19	0.19	0.19	0.19				0.37¾N
28				0.17¼N				0.35¼N
29	0.14	0.14	0.12½	0.12½				0.29½N
30	0.12½	0.12½	0.10 L	0.10	0.20	0.21	0.20 L	0.21

Put volume of sales Reported in contracts—Future 86Aug

Apr	4.50	4.75	5.00	5.25	5.50	TOTAL
1						
2						
3				12		12
4				10		10
7			5	1L	1L	7
8			1L			1L
9			60			60
10			21			21
11				1		1
14			1			1
15	30H	9H	5			44
16			10	1		11
17						
18		6				6
21		3L				3
22	20					20
23			122			122
24			70			70
25			25	1		26
28			99			99
29	15L		71	10		96
30			225H	13H	3H	241H
TOTAL	65	18	715	49	4	851

Put open contracts Reported in contracts—Future 86Aug

Apr	4.50	4.75	5.00	5.25	5.50	TOTAL
1		28L		137L	30L	195L
2		28		137	30	195
3		28		147	30	205
4		28		157	30	215
7		28	5L	158	31	222
8		28	6	159	31	224
9		28	61	159	31	279
10		28	81	159	31	299
11		28	81	159	31	299
14		28	81	159	31	299
15	30L	37	86	159	31	343
16	30	37	96	159	31	353
17	30	37	96	159	31	353
18	30	38	96	159	31	354
21	30	41H	96	158	31	356
22	40	41	96	158	31	366
23	40	41	203	158	31	473
24	40	41	268	158	31	538
25	40	41	293	158	31	563
28	40	41	366	158	31	636
29	55H	41	340	168	31	635
30	55	41	540H	172H	33H	841H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Sep Strike 4.75				86Sep Strike 5.00				86Sep Strike 5.25			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.03½N				0.10 N				0.20½N
2				0.04 N				0.10½N				0.22 N
3				0.05½N				0.14¾N				0.29 N
4				0.06¼N				0.16 N				0.30½N
7				0.05¾N				0.14¾N				0.28½N
8				0.05¼N				0.14 N				0.27¼N
9				0.06¼N				0.16 N				0.30½N
10				0.06¼N				0.16¼N				0.31 N
11				0.06¼N	0.16	0.16 H	0.16	0.16				0.31 N
14	0.06¼	0.06½	0.06¼	0.06½				0.16 N				0.30¾N
15	0.06	0.06	0.06	0.06	0.16	0.16	0.16	0.16				0.31 N
16				0.07¾N				0.19 N				0.34½N
17				0.08 N				0.18½N				0.33½N
18	0.07	0.07 H	0.06½	0.06½				0.17¼N				0.33 N
21				0.06½N				0.17¼N				0.33 N
22	0.05¾	0.05¾	0.05¾	0.05¾				0.15¼N				0.30 N
23	0.05½	0.05½	0.05½	0.05½				0.14⅞N				0.30 N
24				0.05¾N	0.14½	0.14½	0.14½	0.14½				0.30 N
25				0.05¾N				0.14 N				0.29½N
28	0.05½	0.05½	0.05½	0.05½	0.14	0.14	0.14	0.14				0.29¼N
29				0.03½N				0.10½N				0.23 N
30	0.03½	0.03½	0.03 L	0.03	0.08	0.08	0.08 L	0.08				0.17½N

	86Sep Strike 5.50				86Sep Strike 5.75				86Sep Strike 6.00			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.35 N				0.54 N				0.75 N
2				0.38½N				0.58 N				0.79 N
3				0.47 N				0.67½N				0.89½N
4				0.49 N				0.70 N				0.92 N
7				0.46½N				0.67 N				0.88½N
8				0.44¾N				0.65 N				0.87 N
9				0.49½N				0.70½N				0.93 N
10				0.49¾N				0.70½N				0.93 N
11				0.49 N				0.70½N				0.93 N
14				0.49 N				0.70 N				0.92 N
15	0.48	0.48½H	0.48 L	0.48½B				0.70½N				0.93 N
16				0.54 N				0.75½N				0.98½N
17				0.52½N				0.73½N				0.96 N
18				0.52 N				0.73¼N	0.95½	0.95½H	0.95½L	0.95½
21				0.52 N				0.73¼N				0.95½N
22				0.48½N				0.69½N				0.91¾N
23				0.48½N				0.69½N				0.91¾N
24				0.48½N				0.69½N				0.92 N
25				0.48 N				0.69 N				0.91½N
28				0.47¾N				0.68¾N				0.91¼N
29				0.40 N				0.60 N				0.82 N
30				0.32 N				0.49 N				0.68 N

Put volume of sales Reported in contracts—Future 86Sep

Apr	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1							
2							
3							
4							
7							
8							
9							
10							
11							
14	60H	1L					61
15	50	20H		2H			72H
16							
17							
18	6					1H	7
21							
22	4						4
23	1L						1L
24		12					12
25							
28	1	1					2
29							
30	51	20					71
TOTAL	173	54		2		1	230

Put open contracts Reported in contracts—Future 86Sep

Apr	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	2L	14L	2L	5L	1H	1H	25L
2	2	14	2	5	1	1	25
3	2	14	2	5	1	1	25
4	2	14	2	5	1	1	25
7	2	14	2	5	1	1	25
8	2	14	2	5	1	1	25
9	2	14	2	5	1	1	25
10	2	14	2	5	1	1	25
11	2	14	2	5	1	1	25
14	61	14	3H	5	1	1	85
15	111	34	3	7H	1	1	157
16	111	34	2	7	1	1	156
17	111	34	2	7	1	1	156
18	117	34	2	7	1	1	162
21	117	34	2	7	1	1	162
22	120	34	2	7	1	1	165
23	121H	34	2	7	1	1	166
24	121	46	2	7	1	1	178H
25	121	46	2	7	1	1	178
28	121	46	2	7	1	1	178
29	121	46	2	7	1	1	178
30	72	66H	2	7	1	1	149

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Nov Strike 4.25				86Nov Strike 4.50				86Nov Strike 4.75			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.02½N				0.06⅛N
2					0.02¾	0.03	0.02¾	0.03	0.06½	0.07½	0.06½	0.07½
3					0.03¼	0.03¾	0.03¼	0.03¾B	0.07½	0.08½	0.07½	0.08½
4					0.04¼	0.04¼	0.04	0.04¼	0.09¾	0.09¾	0.09½	0.09½A
7					0.04¼	0.04¼	0.03¾	0.03¾A	0.10	0.10	0.09	0.09 A
8					0.04	0.04	0.03¾	0.03¾				0.08½N
9					0.04¼	0.04¼	0.04¼	0.04¼	0.09¼	0.11	0.09¼	0.10¾A
10					0.04¾	0.04¾	0.04	0.04¼B	0.10	0.11	0.10	0.10 A
11	0.02½	0.02½	0.02½	0.02½	0.04½	0.04¾	0.04½	0.04½	0.10¾	0.10¾	0.10	0.10½
14				0.02 N	0.04½	0.04½	0.04½	0.04½				0.10½N
15				0.02 N	0.04¼	0.04½	0.04¼	0.04½	0.10¼	0.10¼	0.10	0.10
16				0.02⅜N	0.05	0.05¾	0.05	0.05¾	0.10¼	0.12¾	0.10¼	0.12¾B
17	0.02½	0.02¾H	0.02½	0.02½A	0.05⅝	0.06½H	0.05½	0.05½A	0.12¾	0.13¾H	0.12½	0.12½A
18				0.02½N	0.05¾	0.06	0.05¼	0.05⅝A				0.12¼A
21				0.02½N	0.06	0.06½	0.05½	0.05½A	0.12½	0.13	0.12	0.12
22				0.02⅛N	0.05	0.05	0.05	0.05	0.12	0.12	0.11	0.11 A
23				0.02 N	0.05	0.05½	0.05	0.05¼	0.12	0.12	0.10½	0.11
24				0.02 N	0.05½	0.05½	0.05½	0.05½	0.11½	0.11½	0.10¾	0.10¾B
25				0.02 N	0.05½	0.05½	0.05	0.05				0.10¾N
28	0.02	0.02	0.01⅞	0.01⅞A	0.05¼	0.05¼	0.05	0.05	0.10½	0.10½	0.10¼	0.10¼A
29	0.01¾	0.01¾	0.01¼L	0.01¼A	0.05	0.05	0.03¾	0.03¾	0.09¾	0.09¾	0.06½	0.07 B
30				0.01 N	0.03½	0.03½	0.02½L	0.02½	0.06¾	0.06¾	0.05 L	0.05

	86Nov Strike 5.00				86Nov Strike 5.25				86Nov Strike 5.50			
Apr	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1	0.14½	0.14½	0.12¼	0.12½	0.28	0.28	0.24½	0.24½				0.41 N
2	0.14	0.14	0.13¾	0.13¾	0.26½	0.27	0.26½	0.27				0.43½N
3	0.16	0.18	0.16	0.18	0.28½	0.33	0.28½	0.33				0.51½N
4	0.19	0.20	0.18½	0.19½	0.32½	0.34½	0.32½	0.34½B				0.53 N
7	0.19½	0.19½	0.18	0.18 A	0.32	0.32	0.32	0.32				0.51 N
8	0.17	0.17	0.17	0.17	0.31	0.31½	0.31	0.31½A				0.49 N
9	0.20½	0.20½	0.20½	0.20½	0.34	0.34	0.34	0.34				0.52¾N
10	0.20	0.22	0.19½	0.20½	0.37	0.37	0.35	0.35				0.54 N
11	0.21	0.21	0.21	0.21				0.35½N	0.54½	0.54½	0.54	0.54
14	0.21	0.21½	0.21	0.21	0.36	0.36	0.35	0.35	0.54	0.54	0.54	0.54
15	0.20½	0.21	0.20½	0.21 A	0.37	0.37	0.36½	0.36½A				0.54½N
16	0.20½	0.24	0.20½	0.24 B	0.37	0.40½H	0.37	0.40½B				0.59¼B
17	0.24	0.25 H	0.23	0.23 A				0.40 N				0.58 N
18	0.23	0.24½	0.22	0.23½A				0.39¾N	0.58	0.58 H	0.58	0.58
21	0.23	0.25	0.23	0.24	0.40	0.40	0.39¾	0.39¾A				0.57¾N
22	0.23½	0.23½	0.21¼	0.21¼A	0.40	0.40	0.37½	0.37½A				0.55 N
23	0.21¼	0.21½	0.21	0.21	0.37	0.37½	0.36½	0.36½B	0.55	0.55	0.54½	0.54½
24	0.22	0.22	0.21½	0.21½				0.37 N	0.55	0.55½	0.54½	0.55½
25	0.21	0.21	0.20	0.20				0.36 N				0.54½N
28	0.21	0.21	0.20	0.20	0.36	0.36	0.35	0.35 A				0.52¾N
29	0.19 0.18½	0.19	0.12	0.14½	0.25½	0.28½	0.25½	0.28½B	0.48½	0.48½	0.43	0.45 B
30	0.14	0.14½	0.09 L	0.12	0.27½	0.27½	0.18 L	0.23 B	0.38	0.38	0.35 L	0.38 B

	86Nov Strike 5.75				86Nov Strike 6.00			
Apr	Open	High	Low	Close	Open	High	Low	Close
1				0.60 N				0.80½N
2				0.63 N				0.83½N
3				0.71½N				0.93 N
4				0.73½N				0.95 N
7				0.71 N				0.92 N
8				0.69 N				0.90 N
9				0.73¼N				0.95 N
10				0.74½N				0.96¼N
11				0.74½N				0.95¾N
14				0.74 N				0.95¼N
15				0.74¾N				0.96 N
16				0.80½N				1.02 N
17				0.78¾N				1.00 N
18				0.78½N				0.99¾N
21				0.78¼N				0.99¾N
22				0.75 N				0.96½N
23				0.75 N				0.96½N
24				0.75¼N				0.96¾N
25				0.74½N				0.96 N
28				0.72¾N				0.94¼N
29				0.64 N				0.85 N
30				0.58 N				0.77 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Apr	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1			24	322	38				384
2		132	3L	9	8				152
3		45		8	3				56
4		265H	11	11	9				296
7		23	103	27	25				178
8		17		2	4				23L
9		1L	16	1L	39				57
10		5	103	112	8				228
11	45	10	139	1		2L			197
14		5		5	11	5			26
15		32	25	4	1L				62
16		23	551	475H	12				1,061H
17	98H	17	28	153					296
18		15	3	32		22			72
21		3	47	22	1				73
22		2	13	25	2				42
23		35	7	55	22	85H			204
24		15	20	1		20			56
25		249		22					271
28	21	9	11	11	1				53
29	1L	42	60	94	29	15			241
30		56	586H	201	42H	71			956
TOTAL	165	1,001	1,750	1,593	255	220			4,984

Put open contracts Reported in contracts—Future 86Nov

Apr	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		115L	286	913	527	199	1H	1H	2,042L
2		196	286	914	528	199	1	1	2,125
3		216	285L	920	527	199	1	1	2,149
4		356	290	921	527	199	1	1	2,295
7		377	388	920	527	199	1	1	2,413
8		391	388	920	531	199	1	1	2,431
9		392	381	917	530	199	1	1	2,421
10		397	385	927	531	199	1	1	2,441
11	45L	407	520	923	531	200	1	1	2,628
14	45	402	520	926	533	198L	1	1	2,626
15	45	422	544	929H	523L	198	1	1	2,663
16	45	434	945	642L	532	198	1	1	2,798
17	143	438	951	653	532	198	1	1	2,917
18	143	441	951	653	532	198	1	1	2,920
21	143	442	956	664	532	198	1	1	2,937
22	143	442	958	666	532	198	1	1	2,941
23	143	469	945	692	532	248	1	1	3,031
24	143	479	941	691	532	233	1	1	3,021
25	143	612	941	695	532	233	1	1	3,158
28	143	612	941	695	532	233	1	1	3,158
29	144H	654H	955	707	559	241	1	1	3,262
30	144	632	966H	758	589H	285H	1	1	3,376H

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jan Strike 5.00				87Jan Strike 5.25				87Jan Strike 5.50			
Apr	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	0.13½	0.13½	0.13½L	0.13½				0.25 N				0.40 N
2				0.14 N				0.26 N				0.41 N
3				0.18 N				0.31 N				0.47½N
4				0.19 N				0.33 N				0.49½N
7				0.18 N				0.31¼N				0.47½N
8				0.17¼N				0.30 N				0.46½N
9				0.19¼N				0.33 N				0.50 N
10				0.19½N				0.33½N				0.50½N
11				0.20 N				0.34 N				0.50¾N
14	0.20	0.20	0.20	0.20				0.34½N				0.51½N
15				0.20½N				0.35 N				0.52 N
16				0.23½N				0.38 N				0.56 N
17				0.23 N				0.37½N				0.55 N
18				0.22¾N				0.37 N				0.54½N
21				0.23 N				0.37 N				0.54½N
22	0.22¾	0.22¾H	0.21½	0.21½A				0.35 N				0.52 N
23				0.21½N				0.35 N				0.52 N
24				0.21½N				0.35 N				0.52 N
25				0.21 N				0.34½N				0.51½N
28				0.20 N				0.33½N				0.50 N
29				0.15 N				0.27 N				0.42 N
30				0.12 N				0.22 N				0.35 N

Put volume of sales Reported in contracts—Future 87Jan

Apr	5.00	5.25	5.50	TOTAL
1	20H			20H
2				
3				
4				
7				
8				
9				
10				
11				
14	1L			1L
15				
16				
17				
18				
21				
22				
23	2			2
24				
25				
28				
29				
30				
TOTAL	23			23

Put open contracts Reported in contracts—Future 87Jan

Apr	5.00	5.25	5.50	TOTAL
1	32L	1H		33L
2	32	1		33
3	32	1		33
4	32	1		33
7	32	1		33
8	32	1		33
9	32	1		33
10	32	1		33
11	32	1		33
14	33	1		34
15	33	1		34
16	33	1		34
17	33	1		34
18	33	1		34
21	33	1		34
22	33	1		34
23	35H	1		36H
24	35	1		36
25	35	1		36
28	35	1		36
29	35	1		36
30	35	1		36

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 4.50

May	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
15				0.00⅛N
16				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
22				0.00⅛N
23				0.00⅛N
26	HOLIDAY			
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N

86Jul Strike 4.75

May	Open	High	Low	Close
1	0.00¼	0.00¼H	0.00¼	0.00¼
2				0.00¼N
5	0.00¼	0.00¼	0.00⅛L	0.00⅛
6	0.00¼	0.00¼	0.00⅛	0.00⅛
7				0.00⅛N
8	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12				0.00⅛N
13				0.00⅛N
14	0.00¼	0.00¼	0.00⅛	0.00⅛
15	0.00¼	0.00¼	0.00¼	0.00¼
16				0.00¼N
19	0.00⅛	0.00⅛	0.00⅛	0.00⅛
20				0.00⅛N
21				0.00⅛N
22	0.00⅛	0.00⅛	0.00⅛	0.00⅛
23	0.00⅛	0.00⅛	0.00⅛	0.00⅛
26	HOLIDAY			
27				0.00⅛N
28				0.00⅛N
29				0.00⅛N
30				0.00⅛N

86Jul Strike 5.00

May	Open		High	Low	Close
1	0.01½	0.01	0.02 H	0.01	0.02
2	0.02		0.02	0.01½	0.02
5	0.01¾		0.01¾	0.01⅝	0.01⅝
6	0.01¼		0.01½	0.01	0.01⅛
7	0.01		0.01⅜	0.01	0.01⅛
8	0.00¾	0.01	0.01	0.00⅝	0.00⅞
9	0.00⅞		0.01	0.00¾	0.00⅞
12	0.01		0.01⅛	0.00⅞	0.00⅞
13	0.00⅝		0.00¾	0.00⅝	0.00⅝
14	0.00⅝		0.00⅝	0.00½	0.00½
15	0.00⅝		0.00⅝	0.00⅝	0.00⅝
16	0.01		0.01	0.00¾	0.00¾
19	0.00⅞		0.00⅞	0.00¾	0.00¾
20	0.00½		0.00½	0.00½	0.00½
21	0.00½		0.00½	0.00½	0.00½
22	0.00½		0.00½	0.00⅜	0.00⅜
23	0.00½		0.00½	0.00⅜	0.00⅜
26	HOLIDAY				
27	0.00⅜		0.00⅜	0.00¼	0.00⅜
28	0.00¼		0.00¼	0.00⅛L	0.00⅛
29	0.00⅛		0.00⅛	0.00⅛	0.00⅛
30	0.00⅛		0.00¼	0.00⅛	0.00¼

86Jul Strike 5.25

May	Open		High	Low	Close	
1	0.07	0.10	0.10	0.06	0.09½	0.09
2	0.10½	0.10	0.10½H	0.05½	0.07¼	
5	0.06¾		0.06¾	0.05	0.05	
6	0.05½		0.06½	0.05	0.05¼	
7	0.06		0.06¼	0.05⅛	0.06	
8	0.04		0.05¼	0.03	0.04⅝B	
9	0.05		0.05	0.04	0.04½	0.04¾
12	0.06		0.06	0.04¾	0.05	
13	0.05		0.05	0.03½	0.04	
14	0.04		0.04¼	0.03¼	0.03¼	
15	0.03¼		0.06	0.02½L	0.05½	
16	0.06		0.06½	0.05	0.05½	
19	0.06		0.06	0.05	0.05	
20	0.04⅞		0.05	0.04½	0.04¾	
21	0.04½		0.04½	0.04	0.04	
22	0.04		0.04¼	0.03¾	0.04	
23	0.04		0.04½	0.03¾	0.04¼	0.04½
26	HOLIDAY					
27	0.04⅝		0.04⅝	0.02¾	0.03	
28	0.03		0.03¼	0.02¾	0.02¾	
29	0.02½		0.02¾	0.02½	0.02½	
30	0.02¾		0.05½	0.02¾	0.05	0.05½

86Jul Strike 5.50

May	Open		High	Low	Close
1	0.19	0.22	0.25	0.19	0.25
2	0.27		0.27 H	0.21½	0.22½
5	0.22½		0.22½	0.20½	0.20½A
6	0.21		0.22½	0.20½	0.20½
7	0.22½		0.22½	0.21	0.21½B
8	0.18		0.19½	0.15¾L	0.19 B
9	0.18		0.19	0.18	0.18
12	0.19½		0.22	0.19½	0.22
13	0.19		0.19	0.19	0.19
14	0.18¼		0.18¼	0.18	0.18
15	0.16½		0.24	0.16½	0.23½
16	0.24		0.24½	0.23	0.23
19	0.24¼		0.24¼	0.22½	0.22½
20					0.22½N
21	0.22½		0.23	0.22½	0.23
22	0.23		0.23	0.21½	0.21½
23	0.20½		0.20½	0.20½	0.20½
26	HOLIDAY				
27	0.19		0.19	0.19	0.19
28	0.20		0.20	0.20	0.20
29	0.19		0.19½	0.19	0.19½B
30	0.20		0.25½	0.20	0.25½B

86Jul Strike 5.75

May	Open	High	Low	Close
1				0.45 N
2				0.43½N
5				0.39½N
6				0.41 N
7				0.44 N
8				0.42 N
9				0.40 N
12				0.42 N
13				0.38½N
14				0.39 N
15				0.46 N
16				0.45½N
19				0.45 N
20				0.45 N
21				0.47 N
22				0.45 N
23				0.44½N
26	HOLIDAY			
27				0.44½N
28				0.44 N
29				0.44 N
30	0.43	0.49¾H	0.43 L	0.49¾

86Jul Strike 6.00

May	Open	High	Low	Close
1				0.68 N
2				0.67 N
5				0.63 N
6				0.64½N
7				0.67½N
8				0.65½N
9				0.62 N
12				0.65½N
13				0.62½N
14				0.62½N
15				0.70 N
16				0.69½N
19				0.69 N
20				0.69 N
21				0.71 N
22				0.68½N
23				0.68 N
26	HOLIDAY			
27				0.68 N
28				0.67½N
29				0.68¾N
30				0.74¾N

86Jul Strike 6.25

May	Open	High	Low	Close
1				0.92 N
2				0.91 N
5				0.87 N
6				0.88½N
7				0.92¼N
8				0.88 N
9				0.85 N
12				0.89 N
13				0.85½N
14				0.85½N
15				0.94½N
16				0.94 N
19				0.93½N
20				0.93½N
21				0.95½N
22				0.93¼N
23				0.92¾N
26	HOLIDAY			
27				0.92¾N
28				0.92¼N
29				0.93¾N
30				0.99¾N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Jul

May	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		20	244H	693H	58				1,015
2			178	264	136				578
5		12	81	211	9				313
6		12	99	402	186				699
7			33	283	76				392
8		35	84	263	134				516
9		11L	85	300	62				458
12			107	113	22				242
13			52	310	33				395
14		181H	121	188	175				665
15		105	140	321	750H				1,316H
16			195	254	181				630
19			29	166	15				210
20			102	72	5				179
21			3L	71	1L				75L
22		110	5	78	3				196
23		24	13	272	2				311
26	HOLIDAY								
27			10	113	1				124
28			22	172	11				205
29			201	69L	1				271
30			89	412	2	1H			504
TOTAL		510	1,893	5,027	1,863	1			9,294

Put open contracts Reported in contracts—Future 86Jul

May	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	182H	1,220	2,646	2,744	1,288	19L	33H	2H	8,134
2	182	1,220	2,656	2,849H	1,243	19	33	2	8,204H
5	182	1,221	2,660H	2,789	1,245	19	33	2	8,151
6	182	1,227	2,620	2,682	1,236	19	33	2	8,001
7	182	1,227	2,613	2,618	1,168	19	33	2	7,862
8	182	1,242H	2,544	2,609	1,141	19	33	2	7,772
9	182	1,231	2,531	2,626	1,161	19	33	2	7,785
12	182	1,231	2,569	2,648	1,150	19	33	2	7,834
13	182	1,231	2,578	2,599	1,135	19	33	2	7,779
14	182	1,236	2,579	2,649	1,300H	19	33	2	8,000
15	182	1,234	2,573	2,626	1,173	19	31	2	7,840
16	182	1,229	2,596	2,611	1,108	19	31	2	7,778
19	182	1,229	2,620	2,387	1,103	19	31	2	7,573
20	182	1,229	2,652	2,413	1,103	19	31	2	7,631
21	182	1,229	2,648	2,387	1,078	19	31	2	7,576
22	182	1,205L	2,557	2,400	1,077	19	31	2	7,473
23	182	1,205	2,553	2,318	1,079	19	31	2	7,389
26	HOLIDAY								
27	182	1,205	2,537	2,297	1,079	19	31	2	7,352
28	182	1,205	2,527	2,317	1,068L	19	31	2	7,351
29	182	1,205	2,423L	2,288L	1,068	19	31	2	7,218L
30	182	1,205	2,436	2,428	1,068	20H	27L	2	7,368

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

May	86Aug Strike 4.50				86Aug Strike 4.75				86Aug Strike 5.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1				0.00¼N				0.01½N	0.03¾	0.05 H	0.03¾	0.05 B
2				0.00¼N				0.01½N	0.04	0.04	0.04	0.04
5				0.00¼N				0.01 N	0.03½	0.03½	0.03	0.03
6				0.00¼N				0.00⅞N	0.02½	0.02½	0.02¼	0.02¼A
7				0.00¼N				0.00⅞N	0.02	0.02¾	0.02	0.02¾B
8				0.00⅛N				0.00⅝N	0.02½	0.02½	0.01 L	0.02¼B
9				0.00⅛N				0.00⅝N	0.02	0.02¼	0.02	0.02
12				0.00⅛N				0.00¾N	0.02¼	0.02¼	0.02¼	0.02¼
13				0.00⅛N				0.00½N	0.02	0.02	0.02	0.02
14				0.00⅛N				0.00½N	0.02½	0.02½	0.01⅞	0.01⅞
15				0.00¼N				0.00¾N	0.02	0.02¾	0.02	0.02¾B
16				0.00⅛N				0.00¾N	0.03	0.03¼	0.03	0.03⅛A
19				0.00⅛N				0.00¾N	0.03½	0.03½	0.03	0.03
20				0.00⅛N				0.00¾N	0.03½	0.03½	0.03	0.03
21				0.00⅛N				0.00¾N	0.03	0.03	0.02½	0.02⅝
22				0.00⅛N				0.00¾N	0.02⅝	0.03	0.02½	0.02¾
23				0.00⅛N				0.00¾N	0.02¾	0.02⅝	0.02¼	0.02¼
26	HOLIDAY				HOLIDAY				HOLIDAY			
27				0.00⅛N				0.00⅝N	0.02½	0.02½	0.01⅞	0.02
28				0.00⅛N	0.00¾	0.00¾H	0.00¾L	0.00¾	0.02	0.02⅛	0.02	0.02⅛B
29				0.00⅛N	0.00¾	0.00¾	0.00¾	0.00¾	0.02	0.02	0.02	0.02
30				0.00⅛N				0.00¾N	0.03	0.03	0.02½	0.02½

May	86Aug Strike 5.25				86Aug Strike 5.50			
	Open	High	Low	Close	Open	High	Low	Close
1	0.15	0.18 H	0.14	0.18 B	0.30	0.33 H	0.30	0.33 B
2	0.15	0.15	0.14	0.14½B	0.33	0.33	0.32	0.32 A
5				0.13½N				0.28¾N
6	0.13½	0.13½	0.12¼	0.12¼A				0.28¾N
7	0.12½	0.13	0.12½	0.13 B				0.29¾N
8	0.10	0.10	0.09 L	0.09¾B	0.22	0.24	0.22 L	0.24 B
9	0.09	0.10	0.09	0.09	0.24	0.24½	0.23½	0.24½B
12	0.12½	0.12½	0.12½	0.12½				0.28 N
13				0.11¾N				0.26¼N
14	0.12	0.12	0.11	0.11 A				0.26¼N
15	0.11	0.13½	0.11	0.13½B				0.31½N
16	0.14	0.14¼	0.14	0.14¼				0.31½N
19	0.14	0.14	0.13	0.13½	0.31½	0.32	0.31	0.31 A
20	0.13	0.13	0.12¼	0.12¼A				0.30½N
21	0.12½ 0.12¼	0.12½	0.11½	0.12½				0.31¼N
22	0.12¼	0.12¼	0.12	0.12				0.30½N
23	0.11¾	0.11¾	0.10¾	0.11¼B				0.30 N
26	HOLIDAY				HOLIDAY			
27	0.11½	0.11½	0.11	0.11½B				0.29¾N
28	0.11	0.11	0.11	0.11				0.29¾N
29	0.11	0.11	0.10½	0.11				0.30 N
30	0.11¼	0.12½	0.11¼	0.12½B	0.30½	0.33	0.30½	0.33 B

Put volume of sales Reported in contracts—Future 86Aug

May	4.50	4.75	5.00	5.25	5.50	TOTAL
1			12	38	5	55
2			42	53	1L	96
5			3L	5	2	10L
6			25	101		126
7			25	15		40
8			132H	112	2	246
9			18	165	100H	283H
12			50	1L		51
13			41			41
14			70	1		71
15			13	1		14
16			19	3		22
19			62	30	22	114
20			93	45		138
21			57	162		219
22			66	47		113
23			61	42		103
26	HOLIDAY					
27			54	45		99
28		1L	101	9		111
29		4H	52	29		85
30			20	191H	1	212
TOTAL		5	1,016	1,095	133	2,249

Put open contracts Reported in contracts—Future 86Aug

May	4.50	4.75	5.00	5.25	5.50	TOTAL
1	55H	41L	530L	197L	36L	859L
2	45L	41	570	213	36	905
5	45	41	569	218	37	910
6	45	41	594	318	37	1,035
7	45	41	619	333	37	1,075
8	45	41	602	433	39	1,160
9	45	41	604	583	124H	1,397
12	45	41	642	584	124	1,436
13	45	41	652	584	124	1,446
14	45	41	687	584	124	1,481
15	45	41	687	584	124	1,481
16	45	41	698	584	124	1,492
19	45	41	757	584	107	1,534
20	45	41	799	619	107	1,611
21	45	41	813	678	107	1,684
22	45	41	875	680	107	1,748
23	45	41	902	700	107	1,795
26	HOLIDAY					
27	45	41	923	725	107	1,841
28	45	42	976	734	107	1,904
29	45	44H	1,019	762	107	1,977
30	45	44	1,027H	942H	108	2,166H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

May	Open	High	Low	Close
1	0.05	0.05 H	0.04	0.04
2				0.04½N
5	0.04¼	0.04¼	0.04¼	0.04¼
6				0.04 N
7	0.03½	0.03½	0.03½	0.03½
8				0.02¾N
9				0.02⅞N
12				0.03¼N
13				0.02¾N
14				0.03 N
15				0.03½N
16				0.03¼N
19				0.03¼N
20				0.03¼N
21				0.03⅜N
22				0.03¼N
23	0.03¼	0.03¼	0.03⅛L	0.03⅛
26	HOLIDAY			
27				0.03 N
28				0.03 N
29				0.02¾N
30				0.03 N

86Sep Strike 5.00

May	Open	High	Low	Close
1				0.14 N
2	0.12½	0.12½H	0.12½	0.12½
5	0.10	0.10	0.10	0.10
6	0.10	0.10	0.10	0.10
7				0.11 N
8	0.10	0.10	0.07 L	0.08 B
9	0.08	0.08	0.08	0.08
12				0.10½N
13				0.09½N
14				0.09¾N
15	0.10¼	0.10½	0.10¼	0.10½B
16	0.11	0.11	0.11	0.11
19	0.10½	0.10½	0.10½	0.10½
20	0.10	0.10¼	0.10	0.10¼
21	0.10¼	0.10¼	0.10¼	0.10¼
22	0.10	0.10	0.10	0.10
23				0.09½N
26	HOLIDAY			
27				0.09½N
28				0.10 N
29	0.09¾	0.09¾	0.09¾	0.09¾
30				0.10½N

86Sep Strike 5.25

May	Open	High	Low	Close
1	0.22	0.26	0.22	0.26 B
2	0.26½	0.26½	0.26½	0.26½
5				0.24 N
6	0.23	0.23	0.22½	0.22½
7				0.24 N
8				0.20 N
9	0.20	0.20	0.20 L	0.20
12	0.23	0.23½	0.22	0.23½
13				0.21 N
14	0.21	0.21	0.21	0.21
15	0.20½	0.23½	0.20½	0.23½B
16				0.23 N
19	0.27	0.27½H	0.24½	0.24½A
20	0.24½	0.25	0.23	0.24½A
21	0.23½	0.24½	0.23⅛	0.24
22	0.25	0.25½	0.24	0.24
23	0.24½	0.24½	0.23⅛	0.23⅛
26	HOLIDAY			
27	0.24¾	0.24¾	0.22	0.22½
28	0.23	0.24½	0.23	0.24
29	0.25	0.25	0.24	0.24
30				0.25 N

86Sep Strike 5.50

May	Open	High	Low	Close
1	0.42	0.43 H	0.41	0.43 B
2				0.44½N
5				0.41½N
6				0.40¼N
7				0.41½N
8				0.36 N
9				0.35½N
12	0.40½	0.40½	0.40 L	0.40 A
13				0.36½N
14				0.38 N
15				0.42 N
16				0.41 N
19				0.42 N
20				0.42½N
21				0.43½N
22				0.43½N
23				0.42 N
26	HOLIDAY			
27				0.42½N
28				0.43 N
29				0.42½N
30				0.46 N

86Sep Strike 5.75

May	Open	High	Low	Close
1				0.63 N
2				0.64½N
5				0.61 N
6				0.59½N
7				0.61½N
8				0.54 N
9				0.53½N
12				0.58 N
13				0.55½N
14				0.57 N
15				0.62 N
16				0.61½N
19				0.63 N
20				0.63½N
21				0.65 N
22				0.64¾N
23				0.63½N
26	HOLIDAY			
27				0.64 N
28				0.65 N
29				0.64½N
30				0.68½N

86Sep Strike 6.00

May	Open	High	Low	Close
1				0.85 N
2				0.86½N
5				0.82½N
6				0.81 N
7				0.83 N
8				0.75 N
9				0.74 N
12				0.79 N
13				0.76 N
14				0.77½N
15				0.84 N
16				0.84½N
19				0.85½N
20				0.86 N
21				0.87½N
22				0.87 N
23				0.86 N
26	HOLIDAY			
27				0.87 N
28				0.88 N
29				0.87 N
30				0.91½N

Put volume of sales Reported in contracts—Future 86Sep

May	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	1L		7	1L			9
2	3	5	1L	2H			11
5	4	2					6
6		10	130H				140H
7							
8		18H					18
9		2	1				3
12			3	1			4
13							
14			1				1L
15		1L	1				2
16		1					1
19		1	6				7
20		7	71				78
21			68				68
22		6	118				124
23	31H		9				40
26	HOLIDAY						
27			5				5
28			13				13
29		9	5				14
30							
TOTAL	39	62	439	4			544

Put open contracts Reported in contracts—Future 86Sep

May	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	73	66L	9L	8L	1H	1H	158L
2	72L	71	9	9	1	1	163
5	76	73	9	9	1	1	169
6	76	83	132	9	1	1	302
7	76	83	132	9	1	1	302
8	76	101	132	9	1	1	320
9	76	103	132	9	1	1	322
12	76	103	133	10H	1	1	324
13	76	103	133	10	1	1	324
14	76	103	134	10	1	1	325
15	76	103	135	10	1	1	326
16	76	104	135	10	1	1	327
19	76	104	136	10	1	1	328
20	76	108	124	10	1	1	320
21	76	108	140	10	1	1	336
22	76	108	182	10	1	1	378
23	92H	108	191	10	1	1	403
26	HOLIDAY						
27	92	108	194	10	1	1	406
28	92	108	205	10	1	1	417
29	92	113H	210H	10	1	1	427H
30	92	107	209	10	1	1	420

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.25

May	Open	High	Low	Close
1				0.01¼N
2				0.01½N
5				0.01¼N
6				0[illegible] N
7				0.01⅛N
8				0.00⅞N
9				0.00⅞N
12				0.01 N
13				0.00⅞N
14				0.00⅞N
15				0.01 N
16				0.01 N
19				0.01 N
20				0.01 N
21				0.01 N
22				0.01 N
23				0.01 N
26	HOLIDAY			
27				0.01 N
28				0.01⅛N
29				0.01⅛N
30				0.01⅛N

86Nov Strike 4.50

May	Open	High	Low	Close
1	0.05	0.05 H	0.05	0.05
2	0.05	0.05	0.04¼	0.04¼
5				0.03¼N
6	0.03¾	0.03¾	0.03	0.03 A
7				0.03 N
8	0.02½	0.03	0.02½L	0.02½A
9	0.02½	0.02½	0.02½	0.02½
12				0.03 N
13				0.02½N
14				0.02⅝N
15	0.02½	0.02¾	0.02½	0.02¾
16	0.02¾	0.02¾	0.02¾	0.02¾
19	0.03	0.03½	0.03	0.03¼
20	0.03¼	0.03¼	0.03¼	0.03¼
21	0.03¾	0.03¾	0.03½	0.03½
22				0.03¼N
23				0.03 N
26	HOLIDAY			
27	0.03½	0.03½	0.03¼	0.03¼A
28	0.02¾	0.02¾	0.02¾	0.02¾
29				0.02¾N
30	0.02¾	0.03	0.02¾	0.02¾

86Nov Strike 4.75

May	Open	High	Low	Close
1	0.05	0.07	0.05	0.07
2	0.08	0.08 H	0.06¼	0.07½
5				0.06¾N
6	0.06¾	0.07¼	0.06¼	0.06¼A
7				0.06⅝N
8	0.05	0.05	0.05	0.05
9	0.05	0.05	0.04¾L	0.05
12	0.07	0.07	0.06¾	0.06¾A
13	0.05½	0.05½	0.05½	0.05½
14				0.06 N
15	0.06	0.07½	0.06	0.07½B
16	0.07½	0.08	0.07¼	0.07½
19	0.08	0.08	0.08	0.08
20	0.07	0.08	0.07	0.08
21	0.07½	0.07½	0.07½	0.07½
22				0.07½N
23	0.08	0.08	0.07	0.07
26	HOLIDAY			
27				0.07 N
28	0.07	0.07	0.07	0.07
29	0.06½	0.07	0.06½	0.07
30	0.07	0.07½	0.06¼	0.07½

86Nov Strike 5.00

May	Open		High	Low	Close
1	0.15		0.18	0.13	0.16 A
2	0.18	0.18½	0.18½H	0.16	0.17½
5	0.17		0.17¼	0.15¾	0.15¾A
6	0.16		0.16	0.13½	0.14 B
7	0.15		0.15½	0.14½	0.15¼
8	0.12		0.12½	0.10 L	0.12 B
9	0.12½		0.12½	0.10½	0.11½
12	0.14		0.15	0.13	0.14½A
13	0.13		0.13	0.11½	0.12
14	0.13		0.13	0.12½	0.13 B
15	0.13		0.14½	0.12¼	0.14
16	0.14½	0.15	0.15	0.14½	0.14½
19	0.15		0.15	0.14	0.15
20	0.14		0.15	0.14	0.15
21	0.15		0.15	0.15	0.15
22	0.15½		0.15¾	0.14¼	0.15
23	0.14½		0.14½	0.14	0.14
26	HOLIDAY				
27	0.15		0.15	0.14½	0.15 B
28	0.15		0.15¾	0.15	0.15¾
29	0.15		0.15¾	0.15	0.15½
30	0.15¾		0.16	0.14¾	0.16

86Nov Strike 5.25

May	Open	High	Low	Close
1	0.27	0.31	0.27	0.31 B
2	0.34	0.34 H	0.29½	0.30
5	0.29½	0.29½	0.27¾	0.27¾A
6	0.27¾	0.29	0.26	0.26¼B
7	0.28	0.28½	0.27	0.28 B
8	0.22	0.25	0.20 L	0.24 B
9	0.24	0.24½	0.22½	0.22½
12	0.25	0.26¼	0.25	0.26¼
13	0.27	0.27	0.24	0.24
14	0.24	0.25	0.24	0.25 B
15	0.27	0.27½	0.27	0.27½
16	0.29	0.29¼	0.28	0.28
19	0.29½	0.29½	0.27½	0.27½A
20	0.27½	0.28½	0.26½	0.28 A
21	0.29	0.29	0.28½	0.29 B
22	0.29	0.30	0.29	0.29
23	0.28½	0.29	0.26	0.28½B
26	HOLIDAY			
27	0.30	0.30	0.29½	0.30 B
28	0.30	0.30½	0.29½	0.30½B
29	0.31	0.31	0.30	0.30
30	0.31	0.32	0.30	0.32 B

86Nov Strike 5.50

May	Open		High	Low	Close
1	0.49	0.50	0.50 H	0.46	0.48½B
2	0.46		0.48	0.45	0.48 B
5					0.45½N
6					0.44 N
7					0.46¼N
8	0.39		0.40	0.37 L	0.40 B
9	0.40		0.43	0.38¼	0.39¼
12	0.40		0.45	0.40	0.44½B
13	0.42		0.42	0.42	0.42
14					0.43¼N
15	0.43½		0.45½	0.43	0.45½B
16					0.46¼N
19					0.46½N
20	0.47½		0.48	0.47½	0.48
21	0.48		0.48½	0.48	0.48½B
22					0.48½N
23					0.46¾N
26	HOLIDAY				
27					0.48½N
28	0.49		0.49½	0.49	0.49½B
29					0.49 N
30					0.51½B

86Nov Strike 5.75

May	Open	High	Low	Close
1				0.69½N
2				0.69½N
5				0.65¼N
6				0.63 N
7				0.66 N
8				0.59 N
9				0.57 N
12				0.63¼N
13				0.61 N
14				0.62 N
15				0.66 N
16				0.66½N
19				0.67 N
20				0.67¾N
21				0.69½N
22				0.69½N
23				0.67¼N
26	HOLIDAY			
27				0.69¼N
28				0.70¾N
29				0.70 N
30				0.73¼N

86Nov Strike 6.00

May	Open	High	Low	Close
1				0.89 N
2				0.90½N
5				0.86 N
6				0.83½N
7				0.86¾N
8				0.79 N
9				0.76½N
12				0.84 N
13				0.80¾N
14				0.82 N
15				0.88 N
16				0.88 N
19				0.88¼N
20				0.89½N
21				0.91½N
22				0.91¾N
23				0.89½N
26	HOLIDAY			
27				0.91½N
28				0.93 N
29				0.92 N
30				0.95½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

May	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		21	61H	91	39	33			245
2		10	42	17	41	2			112
5			2	11	3	1L			17
6		8	12	230	131				381
7				72	9				81
8		1L	22	72	132	51			278
9		11	20	51	50	248H			380
12			2	25	3	66			96
13			1L	32	9	9			51
14				9	163H				172
15		10	10	48	4	11			83
16		1	7	124	5				137
19		33H	10	203	2				248
20		3	7	3L	104	42			159
21		1	13	18	57	11			100
22				52	14				66
23			1	64	1L				66
26	**HOLIDAY**								
27		1		11	2				14L
28		7	1	8	2	25			43
29			2	8	6				16
30		28	12	412H	11				463H
TOTAL		135	225	1,561	788	499			3,208

Put open contracts Reported in contracts—Future 86Nov

May	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	144H	628	979	811L	594	311	1H	1H	3,469L
2	144	628	983H	820	598	311	1	1	3,486
5	144	628	983	815	588L	310L	1	1	3,470
6	144	629	972	900	628	310	1	1	3,585
7	144	629	972	963	636	310	1	1	3,656
8	144	613	891L	895	694	332	1	1	3,571
9	144	613	904	920	719	568	1	1	3,870
12	144	612	904	933	720	626	1	1	3,941
13	144	612	903	949	723	621	1	1	3,954
14	144	612	903	949	855	622	1	1	4,087
15	144	612	903	951	857	622	1	1	4,091
16	144	612	904	1,009	858H	621	1	1	4,150
19	144	636	899	915	857	621	1	1	4,074
20	144	638H	903	914	776	643	1	1	4,020
21	144	638	905	915	833	632	1	1	4,069
22	144	638	905	882	832	632	1	1	4,035
23	144	638	905	841	833	632	1	1	3,995
26	**HOLIDAY**								
27	144	638	905	840	833	632	1	1	3,994
28	144	631	906	839	834	657H	1	1	4,013
29	144	631	906	840	835	657	1	1	4,015
30	144	608L	910	1,111H	830	657	1	1	4,262H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.75

May	Open	High	Low	Close
1				
2				
5				
6				
7				
8	0.06	0.06	0.05½L	0.05½A
9				0.05½N
12				0.06¼N
13				0.06 N
14				0.06¼N
15				0.06¾N
16				0.06½N
19				0.06½N
20				0.06½N
21				0.07 N
22	0.08	0.08 H	0.08	0.08
23	0.08	0.08	0.08	0.08
26	HOLIDAY			
27				0.08 N
28				0.08 N
29				0.08 N
30				0.08¼N

87Jan Strike 5.00

May	Open	High	Low	Close
1				0.22 N
2	0.17	0.17	0.17	0.17
5	0.18	0.18 H	0.17	0.17 A
6				0.15 N
7				0.15¾N
8				0.12½N
9				0.12½N
12				0.15 N
13				0.13½N
14				0.14 N
15				0.15½N
16				0.15½N
19				0.15½N
20				0.15½N
21				0.16½N
22				0.16 N
23	0.15	0.15	0.15 L	0.15
26	HOLIDAY			
27				0.15½N
28				0.16 N
29				0.16 N
30				0.17 N

87Jan Strike 5.25

May	Open	High	Low	Close
1				0.34 N
2				0.31½N
5				0.28 N
6				0.26½N
7				0.28 N
8				0.23½N
9				0.23½N
12				0.26½N
13				0.25 N
14				0.25½N
15				0.28 N
16				0.28 N
19	0.29	0.29 H	0.28½L	0.28½A
20				0.28½N
21				0.30 N
22	0.29	0.29	0.29	0.29
23				0.28 N
26	HOLIDAY			
27				0.29½N
28				0.30 N
29				0.30 N
30				0.31½N

87Jan Strike 5.50

May	Open	High	Low	Close
1				0.49½N
2				0.47½N
5				0.44 N
6				0.42 N
7				0.44 N
8				0.38 N
9				0.38 N
12				0.41½N
13				0.39½N
14				0.40½N
15				0.44 N
16				0.44 N
19				0.44 N
20				0.44 N
21				0.47 N
22				0.46½N
23				0.45 N
26	HOLIDAY			
27				0.46½N
28				0.47¾N
29				0.47¾N
30				0.49 N

Put volume of sales Reported in contracts—Future 87Jan

May	4.75	5.00	5.25	5.50	TOTAL
1					
2		5			5
5					
6		12H			12
7					
8	3H				3
9					
12					
13					
14					
15					
16					
19			1L		1L
20					
21					
22	1L		25H		26H
23	1	1L			2
26	HOLIDAY				
27					
28					
29					
30					
TOTAL	5	18	26		49

Put open contracts Reported in contracts—Future 87Jan

May	4.75	5.00	5.25	5.50	TOTAL
1		35L	1L		36L
2		40	1		41
5		40	1		41
6		52	1		53
7		52	1		53
8	3L	52	1		56
9	3	52	1		56
12	3	52	1		56
13	3	52	1		56
14	3	52	1		56
15	3	52	1		56
16	3	52	1		56
19	3	52	2		57
20	3	52	2		57
21	3	52	2		57
22	4	52	27H		83
23	5H	53H	27		85H
26	HOLIDAY				
27	5	53	27		85
28	5	53	27		85
29	5	53	27		85
30	5	53	27		85

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 5.50

May	Open	High	Low	Close
1	0.38	0.45 H	0.38 L	0.46 B
2				0.45 N
5				0.42 N
6	0.42	0.42	0.41	0.41 A
7				0.41½N
8				0.35½N
9				0.34 N
12	0.38	0.39	0.38	0.39 B
13				0.37 N
14				0.38 N
15				0.41 N
16				0.41 N
19				0.41½N
20				0.42½N
21				0.44½N
22				0.44½N
23				0.43¼N
26	HOLIDAY			
27				0.44 N
28				0.44 N
29				0.43¼N
30				0.46½N

Put volume of sales Reported in contracts—Future 87Mar

May	5.50	TOTAL
1	2L	2L
2		
5		
6	4H	4H
7		
8		
9		
12	2	2
13		
14		
15		
16		
19		
20		
21		
22		
23		
26	HOLIDAY	
27		
28		
29		
30		
TOTAL	8	8

Put open contracts Reported in contracts—Future 87Mar

May	5.50	TOTAL
1	2H	2H
2	2	2
5	2	2
6	2	2
7	2	2
8	2	2
9	2	2
12	2	2
13	2	2
14	2	2
15	2	2
16	2	2
19	2	2
20	2	2
21	2	2
22	2	2
23	2	2
26	HOLIDAY	
27	2	2
28	2	2
29	2	2
30	2	2

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close $ per bushel

86Jul Strike 4.50

Jun	Open	High	Low	Close
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 4.75

Jun	Open	High	Low	Close
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 5.00

Jun	Open	High	Low	Close
2	0.00¼	0.00¼H	0.00⅛L	0.00¼
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
6	0.00⅛	0.00⅛	0.00⅛	0.00⅛
9				0.00⅛N
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12				0.00⅛N
13				0.00⅛N
16				
17				
18				
19				
20				
23				
24				
25				
26				
27				
30				

86Jul Strike 5.25

Jun	Open		High	Low	Close	
2	0.05	0.05¼	0.06 H	0.04	0.04¾	
3	0.04		0.04⅛	0.03	0.03¾	0.03¼
4	0.03		0.03½	0.01¾	0.02	
5	0.01½		0.01¾	0.01	0.01	
6	0.01		0.01¼	0.00⅝	0.01¼	
9	0.01¼		0.01¾	0.00¾	0.01¾	
10	0.01⅜	0.01½	0.01¾	0.00¾	0.00¾	
11	0.00⅝		0.00¾	0.00¼	0.00¼	
12	0.00⅜		0.00⅝	0.00⅛L	0.00⅜	0.00¼
13	0.00⅜		0.00½	0.00⅛	0.00⅛	
16						
17						
18						
19						
20						
23						
24						
25						
26						
27						
30						

86Jul Strike 5.50

Jun	Open	High	Low	Close	
2	0.26	0.27 H	0.25½	0.25½A	
3	0.23	0.24	0.23	0.23½A	
4	0.23	0.23	0.21	0.21½B	
5	0.21½	0.21½	0.19¼	0.19¼	
6	0.18	0.18	0.18	0.18	
9				0.20½N	
10	0.18	0.18	0.18	0.18	
11	0.18	0.18	0.17 L	0.17	
12	0.18	0.18½	0.18	0.18 A	
13	0.18¾	0.21½	0.18¾	0.21	0.21½
16					
17					
18					
19					
20					
23					
24					
25					
26					
27					
30					

86Jul Strike 5.75

Jun	Open	High	Low	Close	
2				0.49¼N	
3				0.47½N	
4				0.46¼N	
5				0.43¼N	
6				0.41¼N	
9				0.45 N	
10				0.42½N	
11				0.42 N	
12				0.43 N	
13				0.46 B	0.47 A
16					
17					
18					
19					
20					
23					
24					
25					
26					
27					
30					

86Jul Strike 6.00

Jun	Open	High	Low	Close	
2				0.74¼N	
3				0.72½N	
4				0.71¼N	
5				0.68¼N	
6				0.66¼N	
9				0.70 N	
10				0.67½N	
11				0.67 N	
12				0.68 N	
13				0.71 B	0.72 A
16					
17					
18					
19					
20					
23					
24					
25					
26					
27					
30					

86Jul Strike 6.25

Jun	Open	High	Low	Close	
2				0.99¼N	
3				0.97½N	
4				0.96¼N	
5				0.93¼N	
6				0.91¼N	
9				0.95 N	
10				0.92½N	
11				0.92 N	
12				0.93 N	
13				0.96 B	0.97 A
16					
17					
18					
19					
20					
23					
24					
25					
26					
27					
30					

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Jul

Jun	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
2			195**H**	187	12				394
3			50	159	42				251
4			33	379	17				429
5			64	504**H**	221**H**				789**H**
6			1**L**	205	1**L**				207
9			20	230					250
10			30	82**L**	1				113**L**
11			29	123	2				154
12			28	360	57				445
13			4	267	9				280
16									
17									
18									
19									
20									
23									
24									
25									
26									
27									
30									
TOTAL			454	2,496	362				3,312

Put open contracts Reported in contracts—Future 86Jul

Jun	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
2	182**H**	1,205**H**	2,506**H**	2,447	1,062**H**	20**H**	27**H**	2**H**	7,451**H**
3	182	1,205	2,456	2,456	1,052	15	17	2	7,385
4	182	1,205	2,431	2,259	1,050	15	17	2	7,161
5	182	1,205	2,394	2,407	1,026	10	17	2	7,243
6	182	1,205	2,384	2,487**H**	1,026	10	17	2	7,313
9	182	1,205	2,364	2,361	1,017	10	17	2	7,158
10	182	1,205	2,317	2,375	1,013	9	14	2	7,117
11	182	1,205	2,315	2,309	1,007**L**	9	14	2	7,043
12	182	1,205	2,287**L**	2,235**L**	1,025	8**L**	10**L**	2	6,954**L**
13									
16									
17									
18									
19									
20									
23									
24									
25									
26									
27									
30									

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Aug Strike 4.50

Jun	Open	High	Low	Close
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27				0.00⅛N
30				0.00⅛N

86Aug Strike 4.75

Jun	Open	High	Low	Close
2				0.00¾N
3				0.00⅝N
4				0.00½N
5				0.00½N
6				0.00⅜N
9				0.00⅜N
10				0.00¼N
11				0.00¼N
12				0.00⅛N
13	0.00¼	0.00¼H	0.00¼	0.00¼
16				0.00¼N
17				0.00¼N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
23	0.00¼	0.00¼	0.00¼	0.00¼
24				0.00¼N
25				0.00¼N
26				0.00⅛N
27	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
30				0.00⅛N

86Aug Strike 5.00

Jun	Open		High	Low	Close	
2	0.02¾		0.02¾	0.02½	0.02⅝	
3	0.02½		0.02½	0.02⅛	0.02¼	0.02⅛
4	0.01½		0.01½	0.01½	0.01½	
5	0.01⅝		0.01⅝	0.01½	0.01½	
6	0.01¼		0.01½	0.01¼	0.01¼	
9	0.01½		0.01¾	0.01	0.01	
10	0.01⅛		0.01⅛	0.01	0.01	
11	0.01		0.01	0.00¾	0.00¾	
12	0.01		0.01	0.00½	0.00½	
13	0.00¾		0.01½	0.00¾	0.01¼	
16	0.01		0.01⅛	0.00¾	0.00¾	
17	0.01		0.01	0.00½	0.00½	
18	0.00¾		0.00¾	0.00½	0.00⅝B	
19	0.00½	0.00⅝	0.00⅝	0.00⅝	0.00½	
20	0.00½		0.00½	0.00¼L	0.00¼	
23	0.00⅝		0.00⅝	0.00¼	0.00¼	
24	0.00½		0.00⅝	0.00½	0.00⅝	
25	0.00¾		0.01	0.00¾	0.01	
26	0.01½		0.02¼	0.01½	0.02	
27	0.02		0.02	0.01½	0.01½	
30	0.02		0.03½H	0.02	0.03½	

86Aug Strike 5.25

Jun	Open		High	Low	Close
2	0.13		0.13½	0.12½	0.13½B
3					0.13⅛N
4	0.11		0.11½	0.11	0.11½
5	0.11		0.11	0.10½	0.11
6	0.09½		0.09½	0.09	0.09
9	0.09		0.09¾	0.09	0.09¾B
10	0.09¼		0.09¼	0.07¾	0.07¾
11	0.07		0.07½	0.07	0.07½
12	0.07½		0.08	0.07½	0.07¾A
13	0.08		0.09½	0.08	0.09½B
16	0.09		0.10	0.09	0.10
17	0.10		0.10	0.07	0.09¼B
18	0.09	0.08½	0.09	0.08	0.08
19	0.07½		0.07½	0.06¾	0.07 B
20	0.07		0.07½	0.06½L	0.07½B
23	0.08½		0.08½	0.08	0.08
24	0.08		0.11	0.08	0.11 B
25	0.11		0.14	0.11	0.14 B
26	0.14½		0.15	0.14	0.15 B
27	0.15		0.16¾	0.15	0.16
30	0.16½		0.23 H	0.16½	0.23 B

86Aug Strike 5.50

Jun	Open	High	Low	Close
2	0.35	0.35 H	0.34½	0.34½A
3				0.33 N
4				0.31½N
5	0.31	0.31	0.29	0.29
6				0.27½N
9	0.29½	0.29½	0.29½	0.29½
10	0.29	0.29	0.28	0.28 A
11				0.27 N
12	0.27	0.27½	0.27 L	0.27½B
13				0.31 N
16				0.32 N
17	0.31	0.31	0.29	0.30 B
18				0.28½N
19				0.27 N
20				0.28 N
23				0.30 N
24				0.34 N
25				0.38 N
26				0.39 N
27				0.39¼N
30				0.47½N

Put volume of sales Reported in contracts—Future 86Aug

Jun	4.50	4.75	5.00	5.25	5.50	TOTAL
2			125	139	1L	265
3			19	89		108
4			4L	136		140
5			29	85	160H	274
6			104	112		216
9			28	55	2	85
10			42	150	10	202
11			35	211H		246
12			17	77	2	96
13		20	275H	42		337H
16			260	23		283
17			88	60	105	253
18			29	34		63L
19			79	42		121
20			176	23		199
23		1L	5	131		137
24		1	26	65		92
25			91	131		222
26			85	1L		86
27		27H	105	8		140
30			243	7		250
TOTAL		49	1,865	1,621	280	3,815

Put open contracts Reported in contracts—Future 86Aug

Jun	4.50	4.75	5.00	5.25	5.50	TOTAL
2	45H	44L	1,120L	925	108L	2,242
3	45	44	1,126	840L	108	2,163L
4	45	44	1,122	904	108	2,223
5	45	44	1,129	914	259	2,391
6	45	44	1,194	1,026	259	2,568
9	45	44	1,192	1,041	261	2,583
10	45	44	1,209	1,168	261	2,727
11	45	44	1,201	1,214	261	2,765
12	45	44	1,215	1,249	263H	2,816
13	45	60	1,468	1,283	263	3,119
16	45	60	1,616	1,306	263	3,290
17	45	60	1,657	1,335	210	3,307
18	45	60	1,640	1,354	210	3,309
19	45	60	1,632	1,348	210	3,295
20	45	60	1,724	1,363	210	3,402
23	45	61	1,727	1,406	210	3,449
24	45	62H	1,720	1,403	210	3,440
25	45	62	1,758	1,410H	210	3,485
26	45	62	1,761	1,405	210	3,483
27	45	62	1,779H	1,397	210	3,493H
30	45	62	1,761	1,399	210	3,477

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.75

Jun	Open	High	Low	Close
2				0.03¼N
3				0.03⅛N
4	0.03	0.03⅛	0.03	0.03⅛
5				0.03⅛N
6	0.02¾	0.02¾	0.02¾	0.02¾
9				0.02½N
10	0.02½	0.02½	0.02½	0.02½
11				0.02¼N
12	0.02½	0.02½	0.02½	0.02½
13	0.02¾	0.02¾	0.02¼	0.02¼
16				0.02¼N
17	0.02¼	0.02¼	0.00¾L	0.00¾
18	0.00⅞ 0.01	0.01¼	0.00⅞	0.01¼
19	0.00¾	0.01	0.00¾	0.01
20				0.01¼N
23	0.02	0.02	0.02	0.02
24	0.02¼	0.02½	0.02¼	0.02½
25	0.02½	0.03	0.02½	0.03 B
26	0.03¼	0.03½	0.03¼	0.03½
27	0.03¾	0.03¾	0.03¼	0.03¼A
30	0.04	0.04½H	0.04	0.04½

86Sep Strike 5.00

Jun	Open	High	Low	Close
2				0.10½N
3	0.10	0.10½	0.10	0.10½
4				0.09¼N
5	0.09¼	0.09¼	0.09¼	0.09¼
6				0.08 N
9	0.07½	0.09	0.07½	0.09 B
10	0.08	0.08	0.08	0.08
11				0.08 N
12				0.09 N
13	0.09	0.11	0.09	0.10
16	0.10	0.10	0.09	0.10
17	0.09	0.09	0.07 L	0.08½B
18	0.08½	0.08½	0.07	0.07
19				0.07 N
20	0.07	0.08¼	0.07	0.08¼
23				0.09½N
24	0.09½	0.10½	0.09½	0.10½
25	0.10½	0.11½	0.10½	0.11½
26	0.13	0.13	0.11½	0.12¼B
27				0.12¾N
30	0.12¾	0.17 H	0.12¾	0.17 B

86Sep Strike 5.25

Jun	Open	High	Low	Close
2	0.26	0.27	0.26	0.27
3	0.26	0.26	0.25½	0.26
4	0.25	0.25	0.24½	0.25
5	0.25	0.25	0.24	0.24
6	0.23½	0.23½	0.22	0.22¾
9	0.22½	0.25	0.22½	0.25
10	0.25	0.25	0.24	0.24
11	0.23	0.24	0.23	0.24
12	0.24	0.25	0.24	0.25
13	0.25	0.26½	0.24¾	0.26½
16	0.27	0.27	0.26½	0.27 B
17	0.26⅛	0.26⅛	0.23	0.24 B
18	0.22½	0.22½	0.21 L	0.22½B
19	0.22½	0.22½	0.21½	0.21½
20				0.23¾N
23				0.25¼N
24				0.27¼N
25				0.31 N
26	0.30	0.31½	0.30	0.31½B
27				0.32 N
30	0.33	0.38 H	0.33	0.38 B

86Sep Strike 5.50

Jun	Open	High	Low	Close
2				0.47½N
3				0.46½N
4				0.45½N
5				0.44 N
6				0.43 N
9				0.45 N
10				0.43 N
11				0.43½N
12				0.45 N
13				0.49 N
16				0.49½N
17				0.46 N
18				0.44½N
19	0.43	0.43 H	0.43 L	0.43
20				0.44½N
23				0.47 N
24				0.49 N
25				0.53½N
26				0.54½N
27				0.55 N
30				0.61½N

86Sep Strike 5.75

Jun	Open	High	Low	Close
2				0.70 N
3				0.69 N
4				0.67½N
5				0.66½N
6				0.65½N
9				0.69 N
10				0.66 N
11				0.66½N
12				0.68 N
13				0.72 N
16				0.73 N
17				0.69 N
18				0.67½N
19				0.65 N
20				0.67 N
23				0.69¾N
24				0.72 N
25				0.77 N
26				0.78¼N
27				0.78¾N
30				0.85½N

86Sep Strike 6.00

Jun	Open	High	Low	Close
2				0.93¼N
3				0.92 N
4				0.90¾N
5				0.89¾N
6				0.88¾N
9				0.93 N
10				0.89½N
11				0.90 N
12				0.92 N
13				0.96½N
16				0.97 N
17				0.93 N
18				0.91¼N
19				0.88½N
20				0.91 N
23				0.93¾N
24				0.96 N
25				1.01¼N
26				1.03 N
27				1.03½N
30				1.10½N

Put volume of sales Reported in contracts—Future 86Sep

Jun	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
2			4				4
3		52	43				95
4	85H		28				113H
5		46	19				65
6	4		49H				53
9		2L	8				10
10	2L	4	7				13
11			13				13
12	13		10				23
13	4	9	21				34
16	2	4	4				10
17	27	13	7				47
18	28	9	21				58
19	13	10	2	1H			26
20		15					15
23	2						2L
24	8	11	1L				20
25	11	65H					76
26	4	9	14				27
27	52						52
30	19	6	2				27
TOTAL	274	255	253	1			783

Put open contracts Reported in contracts—Future 86Sep

Jun	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
2	92L	107L	210L	10H	1H	1H	421L
3	92	155	242	10	1	1	501
4	158	155	260	10	1	1	585
5	158	200	277	10	1	1	647
6	161	200	284	10	1	1	657
9	161	202	287	10	1	1	662
10	161	204	287	10	1	1	664
11	161	204	296	10	1	1	673
12	174	204	306	10	1	1	696
13	177	203	309	10	1	1	701
16	177	202	310H	10	1	1	701
17	182	207	307	10	1	1	708
18	193	208	308	10	1	1	721
19	204	201	309	9L	1	1	725
20	204	201	309	9	1	1	725
23	206	201	309	9	1	1	727
24	207	207	309	9	1	1	734
25	213	242	309	9	1	1	775
26	212	250	300	9	1	1	773
27	262	250	300	9	1	1	823
30	276H	255H	300	9	1		841H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	86Nov Strike 4.25				86Nov Strike 4.50				86Nov Strike 4.75				
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close	
2				0.01¼N	0.03	0.03¼	0.03	0.03¼	0.08	0.08	0.08	0.08	
3				0.01 N	0.02½	0.03	0.02½	0.03	0.07½	0.07½	0.07½	0.07½	
4				0.01 N	0.03¼	0.03¼	0.03¼	0.03¼	0.07¼	0.07¼	0.07¼	0.07¼	
5				0.01 N				0.03¼N	0.07	0.07¼	0.07	0.07¼	
6				0.00⅞N	0.03	0.03	0.02¾	0.02¾	0.06½	0.06½	0.06	0.06	
9				0.01 N	0.03	0.03¾	0.03	0.03¾	0.06	0.07¾	0.06	0.07¾	
10				0.01 N	0.03¾	0.03¾	0.03	0.03	0.07¼	0.07½	0.06½	0.06½	
11				0.01 N	0.03	0.03	0.02¾	0.03	0.06½	0.07	0.06½	0.06½	
12				0.01 N	0.03¼	0.03¼	0.03	0.03	0.07	0.07	0.07	0.07	
13				0.01¼N	0.02¾	0.03½	0.02¾	0.03½	0.07	0.07¾	0.06½	0.07½	
16				0.01¼N	0.03½	0.03½	0.03½	0.03½	0.07¾	0.07¾	0.07½	0.07½	
17	0.00¾	0.00¾	0.00¾	0.00¾	0.03½	0.03½	0.02½	0.02½	0.07	0.07	0.05½	0.05¾	
18				0.00¾N	0.02½	0.02½	0.02½	0.02½	0.06¼	0.06¼	0.05½	0.05¾	
19				0.00¾N	0.02½	0.02½	0.02¼L	0.02½	0.05¾	0.06¼	0.05¼L	0.05½	
20				0.00¾N	0.02¾	0.03¼	0.02¾	0.03	0.06	0.06½	0.06	0.06¼	
23	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.03¼	0.03¼	0.03¼	0.03¼	0.07¼	0.07½	0.07	0.07	
24	0.00½	0.00⅝	0.00½L	0.00⅝	0.03	0.03½	0.03	0.03½	0.07	0.08	0.07	0.07¾	0.08
25				0.00½N	0.03½	0.04	0.03½	0.03¾	0.07¾	0.09¼	0.07½	0.08¾	
26				0.00½N	0.04	0.04	0.03½	0.04	0.09	0.09¼	0.08¼	0.09¼	
27	0.00⅝	0.00⅝	0.00⅝	0.00⅝	0.04	0.04	0.04	0.04	0.09¼	0.10	0.09¼	0.09¾	
30	0.00⅝	0.01 H	0.00⅝	0.01 B	0.04	0.05¼H	0.03⅞	0.05¼	0.10	0.12¼H	0.10	0.11¾	

	86Nov Strike 5.00						86Nov Strike 5.25					86Nov Strike 5.50			
Jun	Open		High	Low	Close		Open		High	Low	Close	Open	High	Low	Close
2	0.16		0.17½	0.15	0.17 A		0.31		0.34	0.31	0.32½	0.53	0.53½	0.53	0.53½B
3	0.16		0.17	0.16	0.16½		0.31	0.31½	0.33	0.31	0.33 A	0.53	0.53	0.52	0.52
4	0.16		0.16¾	0.16	0.16½A						0.33 N			0.53	0.52 N
5	0.15¾		0.16¾	0.15¼	0.15¾						0.32 N	0.51¾	0.51¾	0.51¾	0.51¾
6	0.14		0.14½	0.14	0.14½		0.29½		0.31	0.29½	0.30¼				0.49¾N
9	0.15½		0.17¼	0.15	0.16		0.31½		0.33	0.31½	0.33 B				0.53 N
10	0.17		0.17	0.14	0.14		0.33		0.33	0.30	0.30				0.50 N
11	0.13¾		0.15¼	0.13¼	0.14¾		0.30		0.31	0.30	0.31 B				0.50½N
12	0.15		0.16	0.15	0.16		0.32		0.32	0.32	0.32				0.52 N
13	0.16	0.15¾	0.18¼	0.15¾	0.18¼		0.32		0.35½	0.32	0.35½	0.55	0.56	0.55	0.56
16	0.17½		0.18½	0.17½	0.18		0.35½		0.35½	0.35½	0.35½				0.56¼N
17	0.17½		0.17½	0.12¾	0.15		0.30		0.31½	0.30	0.31½B				0.51¼N
18	0.15		0.15	0.12½L	0.14½		0.31½		0.31½	0.29¾	0.30¼B	0.51	0.51	0.50½	0.50½A
19	0.14½		0.14½	0.13¾	0.13½A		0.30		0.30	0.29 L	0.29	0.47½	0.48	0.47½L	0.48
20	0.14½		0.15	0.13¾	0.14½		0.30		0.31	0.30	0.31	0.49¼	0.51½	0.49¼	0.51
23	0.16		0.17¼	0.16	0.16½						0.32½N				0.53 N
24	0.16½		0.18¾	0.16	0.18½		0.34		0.34	0.32½	0.34				0.56 N
25	0.18		0.21½	0.17¾	0.21	0.21½	0.35		0.39½	0.35	0.39				0.60½N
26	0.21		0.23	0.20	0.22		0.39½		0.39½	0.39½	0.39½	0.61	0.61 H	0.61	0.61
27	0.22¼		0.23	0.21½	0.22½A		0.40½		0.40½	0.40	0.40				0.61½N
30	0.25		0.26½H	0.24¾	0.26½		0.42		0.46 H	0.42	0.46				0.68 N

	86Nov Strike 5.75				86Nov Strike 6.00			
Jun	Open	High	Low	Close	Open	High	Low	Close
2				0.74¾N				0.97 N
3				0.74 N				0.96¼N
4				0.74 N				0.96¼N
5				0.73 N				0.95¼N
6				0.70¾N				0.93 N
9				0.75 N				0.97½N
10				0.71½N				0.94 N
11				0.72½N				0.95 N
12				0.74 N				0.96½N
13				0.78½N				1.01 N
16				0.79 N				1.02 N
17				0.74 N				0.96 N
18				0.72½N				0.95 N
19				0.69 N				0.91 N
20				0.72½N				0.94¾N
23				0.74½N				0.96¾N
24				0.77 N				1.00 N
25				0.82 N				1.05¾N
26				0.83 N				1.07 N
27				0.83¾N				1.07 N
30	0.89	0.90½H	0.89 L	0.90½B				1.15 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Jun	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
2		30	24	109	5	1L			169
3		5	5L	54	5	26H			95L
4		3	105	12L					120
5			21	123		1			145
6		9	22	46	28				105
9		12	148	1,334H	1L				1,495H
10		11	235	40	5				291
11		2L	17	195	2				216
12		31	13	176	3				223
13		379H	382H	88	132H	4			985
16		4	95	122	6				227
17	6L	33	31	306	1				377
18		2	13	254	1	8			278
19		14	99	44	4	1			162
20		67	6	45	18	1			137
23	51H	25	24	27					127
24	22	42	220	51	31				366
25	10	25	158	276	13				482
26		78	86	28	4	1			197
27	10	35	157	31	9				242
30	50	171	115	159	2		10H		507
TOTAL	149	978	1,976	3,520	270	43	10		6,946

Put open contracts Reported in contracts—Future 86Nov

Jun	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
2	144	635	906	1,139L	830	656	1L	1H	4,312L
3	144	634	904L	1,141	831	656	1	1	4,312
4	144	635	944	1,142	831	656	1	1	4,354
5	144	635	955	1,213	831	655L	1	1	4,435
6	144	636	973	1,245	832	655	1	1	4,487
9	144	640	1,115	2,008	833	656	1	1	5,397
10	144	653	927	2,018	835	655	1	1	5,234
11	144	647	930	2,141	835	655	1	1	5,354
12	144	653	928	2,225	836H	655	1	1	5,443
13	144	643	1,012	2,231	814	655	1	1	5,501
16	144	645	1,044	2,294	808	655	1	1	5,592
17	145H	631	1,034	2,548	809	655	1	1	5,824
18	145	629L	1,041	2,682	808	655	1	1	5,962
19	145	634	1,063	2,672	807L	656	1	1	5,979
20	145	681	1,068	2,678	824	657H	1	1	6,055
23	144	702	1,070	2,684	825	657	1	1	6,084
24	144	732	1,140	2,603	817	657	1	1	6,185
25	144	737	1,217	2,910H	817	657	1	1	6,484
26	144	753	1,264	2,886	820	657	1	1	6,526
27	144	787	1,340	2,883	813	656	1	1	6,625
30	135L	872H	1,407H	2,886	813	656	6H	1	6,776H

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jan Strike 4.50				87Jan Strike 4.75				87Jan Strike 5.00			
Jun	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
2					0.08½	0.09	0.08½	0.09				0.17½N
3								0.08½N				0.17 N
4								0.08½N				0.17 N
5								0.07½N				0.16 N
6								0.07¾N				0.15¾N
9					0.07½	0.08	0.07½	0.08				0.16½N
10								0.07 N				0.15½N
11								0.07 N				0.15½N
12								0.07 N				0.16 N
13								0.08 N				0.18 N
16								0.08 N				0.18½N
17	0.03¼	0.03¼H	0.03¼L	0.03¼	0.06	0.06	0.06 L	0.06				0.16 N
18				0.03 N				0.05½N				0.15 N
19				0.02½N				0.05½N	0.15	0.15	0.15 L	0.15
20				0.02½N	0.06	0.07	0.06	0.07				0.15½N
23				0.02¾N				0.07¾N				0.17 N
24				0.02⅝N				0.08 N	0.17	0.17½	0.17	0.17½B
25				0.03½N				0.09¼N				0.21¼N
26				0.03¾N				0.09¼N				0.21¾N
27				0.03¾N				0.09¼N				0.21¾N
30				0.04 N	0.11¼	0.11¼H	0.11¼	0.11¼	0.23	0.24 H	0.23	0.24 B

	87Jan Strike 5.25				87Jan Strike 5.50			
Jun	Open	High	Low	Close	Open	High	Low	Close
2				0.32½N				0.50½N
3				0.32 N				0.49½N
4				0.31 N				0.49 N
5	0.30½	0.30½H	0.30½	0.30½				0.48 N
6				0.29½N				0.46¾N
9				0.31¼N				0.49 N
10				0.29 N				0.47 N
11				0.29 N				0.47 N
12				0.30½N				0.48¾N
13				0.33½N				0.52 N
16				0.34 N				0.52½N
17				0.30 N				0.48 N
18	0.30	0.30	0.30 L	0.30				0.47 N
19				0.27½N				0.45 N
20				0.29 N				0.47 N
23				0.32 N				0.50 N
24				0.33 N				0.52 N
25				0.37½N				0.57 N
26				0.38 N				0.57½N
27				0.38 N				0.57½N
30				0.42½N				0.63 N

Put volume of sales Reported in contracts—Future 87Jan

Jun	4.50	4.75	5.00	5.25	5.50	TOTAL
2		1L				1L
3						
4						
5				1L		1
6						
9						
10		20H				20
11						
12						
13						
16						
17		1				1
18				4H		4
19	1H		38H			39H
20		6				6
23						
24			1L			1
25						
26						
27						
30		7	25			32
TOTAL	1	35	64	5		105

Put open contracts Reported in contracts—Future 87Jan

Jun	4.50	4.75	5.00	5.25	5.50	TOTAL
2		6L	53L	27L		86L
3		6	53	27		86
4		6	53	27		86
5		6	53	28		87
6		6	53	28		87
9		6	53	28		87
10		26	53	28		107
11		26	53	28		107
12		26	53	28		107
13		26	53	28		107
16		26	53	28		107
17		27	53	28		108
18		27	53	32H		112
19	1H	27	91	32		151
20	1	33	91	32		157
23	1	33	91	32		157
24	1	33	92	32		158
25	1	33	92	32		158
26	1	33	92	32		158
27	1	33	92	32		158
30	1	37H	117H	32		187H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 5.00				87Mar Strike 5.50			
Jun	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
2								0.47½N
3								0.46½N
4								0.46 N
5								0.45 N
6								0.43 N
9								0.45½N
10								0.43½N
11								0.43½N
12								0.44½N
13								0.47½N
16								0.48½N
17	0.15½	0.15½H	0.15½L	0.15½				0.44 N
18				0.15 N				0.43½N
19				0.13½N				0.41 N
20				0.14½N				0.43½N
23				0.16½N				0.46½N
24				0.17½N				0.48½N
25				0.19½N				0.52 N
26				0.20 N				0.53 N
27				0.20 N				0.53 N
30				0.23½N				0.58 N

Put volume of sales Reported in contracts—Future 87Mar

Jun	5.00	5.50	TOTAL
2			
3			
4			
5			
6			
9			
10			
11			
12			
13			
16			
17	2H		2H
18			
19			
20			
23			
24			
25			
26			
27			
30			
TOTAL	2		2

Put open contracts Reported in contracts—Future 87Mar

Jun	5.00	5.50	TOTAL
2		2H	2L
3		2	2
4		2	2
5		2	2
6		2	2
9		2	2
10		2	2
11		2	2
12		2	2
13		2	2
16		2	2
17	2H	2	4H
18	2	2	4
19	2	2	4
20	2	2	4
23	2	2	4
24	2	2	4
25	2	2	4
26	2	2	4
27	2	2	4
30	2	2	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Aug Strike 4.50

Jul	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4	HOLIDAY			
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 4.75

Jul	Open	High	Low	Close
1	0.00¼	0.00¼H	0.00¼L	0.00⅛
2				0.00⅛N
3				0.00⅛N
4	HOLIDAY			
7				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
14				
15				
16				
17				
18				
21				
22				
23				
24				
25				
28				
29				
30				
31				

86Aug Strike 5.00

Jul	Open	High	Low	Close	
1	0.04	0.04¼H	0.03⅜	0.04	
2	0.03½	0.03½	0.01½	0.01¾	0.01½
3	0.01½	0.01½	0.00¾	0.01	0.00⅞
4	HOLIDAY				
7	0.00⅞	0.03¼	0.00⅞	0.01½	
8	0.02	0.02	0.00⅞	0.01	
9	0.00½	0.00¾	0.00½	0.00¾	
10	0.01	0.01⅛	0.00½	0.00½	
11	0.00⅝	0.00⅝	0.00⅛L	0.00⅛	
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					
31					

86Aug Strike 5.25

Jul	Open	High	Low	Close	
1	0.24	0.26 H	0.23½	0.26 B	
2	0.23	0.23½	0.21¼	0.21¼	
3	0.19	0.19	0.18½	0.18½	
4	HOLIDAY				
7	0.25	0.25	0.23	0.23 A	
8	0.23	0.23	0.18	0.20 B	
9	0.16	0.18¼	0.16	0.18¼	
10	0.20	0.20½	0.18½	0.18½A	
11	0.16	0.16	0.14 L	0.14 B	0.14½A
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					
31					

86Aug Strike 5.50

Jul	Open	High	Low	Close	
1	0.49¾	0.50½H	0.49¾	0.50½B	
2	0.46¼	0.46¼	0.45½	0.45½A	
3				0.43½N	
4	HOLIDAY				
7				0.47¾N	
8				0.44½N	
9	0.40	0.43	0.40	0.43 B	
10				0.43 N	
11	0.40	0.40	0.39½L	0.39 B	0.39½A
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					
31					

86Aug Strike 6.00

Jul	Open	High	Low	Close	
1					
2	0.97½	0.97½H	0.95½L	0.95½A	
3				0.93½N	
4	HOLIDAY				
7				0.97¾N	
8				0.94½N	
9				0.93¼N	
10				0.93 N	
11				0.88½B	0.89½A
14					
15					
16					
17					
18					
21					
22					
23					
24					
25					
28					
29					
30					
31					

Put volume of sales Reported in contracts—Future 86Aug

Jul	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
1		10H	381H	2	4L		397
2			275	281H	10	260H	826H
3			117	5			122
4	HOLIDAY						
7			113	1L			114L
8			171	56			227
9			133	25	10		168
10			207	36			243
11			89L	208	30H		327
14							
15							
16							
17							
18							
21							
22							
23							
24							
25							
28							
29							
30							
31							
TOTAL		10	1,486	614	54	260	2,424

Put open contracts Reported in contracts—Future 86Aug

Jul	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
1	45H	68H	1,720	1,398	210H		3,441H
2	45	68	1,701	1,408H	210		3,432
3	45	68	1,738	1,390	196		3,437
4	HOLIDAY						
7	45	68	1,758H	1,390	93		3,354
8	45	68	1,734	1,333	91		3,271
9	45	68	1,715	1,311	81L		3,220
10	45	68	1,659L	1,278	81		3,131
11	45	68	1,666	1,171L	81		3,031L
14							
15							
16							
17							
18							
21							
22							
23							
24							
25							
28							
29							
30							
31							

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.50

Jul	Open	High	Low	Close
1				
2	0.00½	0.01	0.00½	0.00⅝
3				0.00¾N
4	HOLIDAY			
7	0.01¼	0.01¼	0.01¼	0.01¼
8	0.01¼	0.01¼	0.01¼	0.01¼
9	0.01	0.01	0.01	0.01
10				0.01¼N
11	0.01¼	0.01½H	0.01¼	0.01½
14	0.01	0.01¼	0.01	0.01¼B
15	0.00¾	0.00¾	0.00½	0.00½
16				0.00¼N
17				0.00¼N
18				0.00⅜N
21				0.00¼N
22	0.00½	0.00½	0.00½	0.00½
23	0.00½	0.00½	0.00½	0.00½
24				0.00½N
25	0.00½	0.00½	0.00½	0.00½
28	0.00½	0.00½	0.00½	0.00½
29				0.00¼B
30	0.00⅛	0.00⅛	0.00⅛L	0.00⅛
31				0.00⅛N

86Sep Strike 4.75

Jul	Open	High	Low	Close
1	0.04¼	0.05	0.04	0.05
2	0.05 0.05¼	0.05¼	0.04	0.04
3	0.04	0.04	0.03¾	0.03¾
4	HOLIDAY			
7	0.04½	0.06½H	0.04½	0.05¾A
8	0.05¼	0.05¼	0.04	0.04
9	0.04	0.04½	0.03¾	0.04½
10	0.05½	0.06	0.05¼	0.05¼A
11	0.04¼	0.04½	0.03⅝	0.04¼
14	0.05	0.05	0.03¾	0.04
15	0.01½	0.02	0.01½	0.01½
16	0.01	0.01½	0.00⅝	0.01
17	0.01	0.01⅛	0.01	0.01⅛
18	0.01¼	0.02¼	0.01¼	0.02¼
21	0.02 0.02¼	0.02¼	0.01	0.01
22	0.01 0.01¼	0.02	0.01	0.01½
23	0.01 0.01½	0.01½	0.01	0.01¼
24	0.01	0.01½	0.01	0.01½
25	0.02	0.02	0.01¼	0.01½
28	0.01¼	0.01¼	0.00¾	0.01
29	0.00¾	0.01	0.00¾	0.01
30	0.00½	0.00½	0.00½L	0.00½
31	0.00⅝	0.01	0.00⅝	0.01

86Sep Strike 5.00

Jul	Open	High	Low	Close
1	0.18	0.19½	0.17½	0.19½B
2	0.20	0.20 H	0.16½	0.16½A
3				0.14½N
4	HOLIDAY			
7	0.16	0.19½	0.16	0.19¼
8	0.15	0.15½	0.14	0.15½B
9	0.15	0.17	0.15	0.17 B
10	0.18	0.18	0.18	0.18
11				0.15½N
14	0.16½	0.16½	0.15	0.15½A
15	0.10	0.11¼	0.09¼	0.10
16	0.06½	0.07½	0.05	0.05 A
17	0.05	0.06½	0.05	0.06½
18	0.07½	0.08¼	0.07	0.08¼B
21	0.07 0.08	0.08	0.04½	0.05
22	0.06	0.08½	0.06	0.08¼
23	0.07	0.07½	0.06¾	0.07½
24	0.07¾	0.09½	0.07¾	0.09½
25	0.11 0.12	0.12	0.08	0.08
28	0.07½	0.07½	0.06	0.06⅝
29	0.06½	0.07	0.06¼	0.06½
30	0.05	0.05	0.03½L	0.05
31	0.06½	0.08¾	0.06	0.08

86Sep Strike 5.25

Jul	Open	High	Low	Close
1	0.37	0.40½H	0.37	0.40½B
2	0.37½	0.38¼	0.36½	0.37½A
3				0.35½N
4	HOLIDAY			
7	0.37½	0.40½	0.37½	0.40½
8				0.36½N
9				0.37½N
10	0.38¼	0.40	0.38¼	0.40
11				0.36½N
14				0.36½N
15	0.31½	0.31½	0.28	0.28 A
16				0.17¾N
17				0.21½N
18	0.23	0.24¼	0.23 L	0.24¼B
21				0.19 N
22				0.24½N
23				0.23½N
24	0.25½	0.27	0.25½	0.27 B
25				0.25 N
28	0.24	0.24	0.23	0.23
29	0.23	0.23¾	0.23	0.23¾B
30				0.19½N
31				0.26½N

86Sep Strike 5.50

Jul	Open	High	Low	Close
1				0.64 N
2				0.60½N
3				0.58 N
4	HOLIDAY			
7				0.64½N
8				0.60 N
9				0.61½N
10				0.63½N
11				0.59½N
14				0.59½N
15				0.49 N
16				0.37½N
17	0.38	0.42 H	0.38 L	0.42 B
18				0.46 N
21				0.39 N
22				0.45½N
23				0.44½N
24				0.50 N
25				0.47 N
28				0.46 N
29				0.47 N
30				0.42 N
31				0.50½N

86Sep Strike 5.75

Jul	Open	High	Low	Close
1				0.88½N
2				0.84 N
3				0.82 N
4	HOLIDAY			
7				0.89 N
8				0.84½N
9				0.86 N
10				0.88 N
11				0.84 N
14				0.84 N
15				0.73 N
16				0.60½N
17				0.66¼N
18				0.69½N
21				0.61 N
22				0.68½N
23				0.67½N
24				0.74½N
25				0.70¾N
28				0.69¾N
29	0.70	0.70¾H	0.70	0.70¾B
30	0.68	0.68	0.65 L	0.65 B
31				0.74½N

86Sep Strike 6.00

Jul	Open	High	Low	Close
1				1.13½N
2				1.08½N
3				1.07 N
4	HOLIDAY			
7				1.14 N
8				1.09½N
9				1.11 N
10				1.12½N
11				1.08¾N
14				1.09 N
15				0.98 N
16				0.84½N
17				0.90½N
18				0.94½N
21				0.85 N
22				0.93 N
23				0.92 N
24				0.99 N
25				0.94¾N
28				0.94 N
29				0.95½N
30				0.90 N
31				0.99 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Jul	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		80	3	1L				84
2	45	21	20	7				93
3		14						14L
4	**HOLIDAY**							
7	5	78	17	198H				298
8	12	110	2L	3				127
9	15	54	8	2				79
10		24	5	21				50
11	43	51						94
14	5	28	18					51
15	5	105	77	55				242
16	1L	30	18					49
17		80	51		1H			132
18		146H	20	8				174
21		138	224H					362
22	10	54	105					169
23	60	37	9					106
24		13	86	1				100
25	5	48	144					197
28	10	18	76	3				107
29		11	6	1		20		38
30	300H	4L	96			17L		417H
31		69	37			34H		140
TOTAL	516	1,213	1,022	300	1	71		3,123

Put open contracts Reported in contracts—Future 86Sep

Jul	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		351L	255	299H	9H	1L		915
2	40L	355	267	297	9	1		969
3	40	361	252	297	9	1		960
4	**HOLIDAY**							
7	45	368	236L	202	9	1		861L
8	57	463	237	202	9	1		969
9	67	482	239	200	9	1		998
10	67	494	236	198	9	1		1,005
11	110	508	236	198	9	1		1,062
14	108	510	238	198	9	1		1,064
15	113	520	301	155	9	1		1,099
16	113	518	314	152	9	1		1,107
17	113	522	326	152	9	1		1,123
18	113	556	336	144	9	1		1,159
21	113	599	440	144	9	1		1,306
22	113	573	455H	144	9	1		1,295
23	111	575	453	144	9	1		1,293
24	111	573	441	144	9	1		1,279
25	111	602	394	143L	9	1		1,260
28	101	605	434	145	9	1		1,295
29	101	608	434	144	9	17H		1,313
30	351H	610	418	144	9	17		1,549
31	351	612H	421	144	9	15		1,552H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.25

Jul	Open	High	Low	Close
1	0.01⅛	0.01⅛	0.01	0.01
2				0.00⅞N
3	0.00¾	0.00¾	0.00¾	0.00¾
4	HOLIDAY			
7	0.01¼	0.01¼	0.01¼	0.01¼
8	0.00¾	0.00¾	0.00¾	0.00¾
9	0.00¾	0.01¼	0.00¾	0.01¼
10	0.01½	0.01½H	0.01¼	0.01¼
11	0.01¼	0.01¼	0.01¼	0.01¼
14				0.01 N
15	0.00¾	0.00¾	0.00⅝	0.00⅝A
16				0.00½N
17	0.00½	0.00¾	0.00½L	0.00¾
18				0.00¾N
21				0.00⅝N
22				0.00¾N
23	0.00¾	0.00¾	0.00¾	0.00¾
24				0.01 N
25				0.00¾N
28	0.00¾	0.00¾	0.00¾	0.00¾
29	0.00⅞	0.00⅞	0.00⅞	0.00⅞
30	0.00⅝	0.00¾	0.00⅝	0.00¾
31	0.00¾	0.01	0.00¾	0.01

86Nov Strike 4.50

Jul	Open		High	Low	Close
1	0.05½	0.05¾	0.05¾H	0.04¾	0.05⅜
2	0.04		0.04½	0.04	0.04¼
3	0.04		0.04	0.03¼	0.03¾
4	HOLIDAY				
7	0.03¾	0.04¼	0.05½	0.03¾	0.05¼
8	0.04		0.04	0.03¼	0.03½
9	0.03¼		0.04½	0.03¼	0.04½
10	0.04½		0.05¾	0.04½	0.05
11	0.05		0.05	0.04½	0.04½
14	0.05		0.05¼	0.04½	0.05 A
15	0.03½		0.04	0.02⅝	0.02⅝
16	0.01¾		0.02½	0.01¾L	0.02⅛
17	0.02½	0.02¾	0.03	0.02	0.03
18	0.03¼		0.03¼	0.02¾	0.03
21	0.03		0.03	0.02½	0.02½
22	0.03½		0.03½	0.03	0.03
23	0.02¾		0.03	0.02¾	0.02¾
24	0.03		0.03½	0.03	0.03½
25	0.04		0.04	0.03⅜	0.03⅜
28	0.03½		0.03½	0.03	0.03¼B
29	0.03⅝		0.03⅝	0.03⅜	0.03½
30	0.02¾		0.02¾	0.02¼	0.02¾B
31	0.03		0.03¾	0.03	0.03⅜

86Nov Strike 4.75

Jul	Open		High	Low	Close	
1	0.12		0.12½	0.10¾	0.12	
2	0.11		0.11½	0.10	0.11	
3	0.10¼	0.10½	0.10½	0.09½	0.09¾	
4	HOLIDAY					
7	0.11½	0.12	0.14 H	0.11½	0.12¾	
8	0.10½		0.10½	0.09¼	0.09¾	
9	0.09¾		0.11	0.09½	0.11	
10	0.11½		0.13¾	0.11½	0.12½	
11	0.11½		0.11½	0.10¾	0.11½	
14	0.12	0.13	0.13	0.10¾	0.11 A	
15	0.09½		0.09½	0.07½	0.07¾	
16	0.06¾		0.06¾	0.05 L	0.05	0.05¼
17	0.05½		0.07½	0.05½	0.07½	0.07¼
18	0.08		0.08¼	0.07¼	0.07¾	
21	0.08		0.08	0.05¾	0.06	
22	0.06½		0.08	0.06½	0.07¼B	
23	0.06¾		0.07¼	0.06½	0.07	
24	0.07¼		0.09	0.07¼	0.08½	0.09
25	0.09½	0.10	0.10	0.08¼	0.08¼	
28	0.08¼		0.08¼	0.07	0.07½	
29	0.08		0.08¼	0.07½	0.07¾	
30	0.06½		0.07	0.06¼	0.06¾	
31	0.07¾		0.09¼	0.07½	0.08¼	

86Nov Strike 5.00

Jul	Open		High	Low	Close	
1	0.27		0.28½	0.25	0.27½	
2	0.25		0.25½	0.24½	0.25	
3	0.25¼		0.25¼	0.23¾	0.24	
4	HOLIDAY					
7	0.25		0.29½H	0.25	0.28	
8	0.23½		0.24	0.21½	0.23½	0.24
9	0.23		0.25½	0.23	0.25½B	
10	0.28½		0.29	0.28	0.28	
11	0.26		0.26¼	0.25½	0.26¼	
14	0.27½		0.27½	0.23¾	0.25½A	
15	0.21		0.21	0.19	0.19	
16	0.16		0.17	0.13	0.14	
17	0.15		0.16	0.13½	0.16	
18	0.17½	0.18	0.18	0.15¼	0.16¾	
21	0.16½	0.15	0.16½	0.12½L	0.13¾	
22	0.15	0.17	0.17½	0.15	0.16½B	
23	0.15		0.16¾	0.14¾	0.16¾B	
24	0.16½		0.19	0.16	0.19	
25	0.19½		0.20¼	0.17½	0.17½	
28	0.17		0.17½	0.15	0.16½	
29	0.17		0.17½	0.16	0.17	
30	0.15½	0.14½	0.15½	0.13¾	0.14	0.14¾
31	0.16	0.16½	0.20½	0.16	0.19½	

86Nov Strike 5.25

Jul	Open	High	Low	Close
1	0.44½	0.47	0.44½	0.47 B
2	0.45	0.45	0.45	0.45
3				0.43 N
4	HOLIDAY			
7	0.48	0.49½H	0.48	0.49½
8	0.43½	0.43½	0.40½	0.43½B
9				0.45½N
10	0.46	0.49	0.46	0.48
11				0.45 N
14				0.42½N
15	0.37½	0.37½	0.35	0.35 A
16	0.30½	0.32	0.27 L	0.27
17	0.28¼	0.31½	0.27½	0.31½
18	0.33½	0.33½	0.32	0.32½A
21	0.27	0.29	0.27	0.28
22	0.34	0.34¾	0.32	0.32½B
23	0.32	0.32½	0.30	0.32½B
24	0.33	0.36	0.33	0.36
25	0.36½	0.36½	0.34	0.34 A
28				0.33¼N
29	0.33½	0.34	0.33	0.33
30	0.30	0.30	0.28¾	0.29½
31	0.30½	0.37½	0.30½	0.37

86Nov Strike 5.50

Jul	Open	High	Low	Close
1				0.68¾N
2				0.66 N
3	0.63½	0.63½	0.63½	0.63½
4	HOLIDAY			
7	0.69	0.71 H	0.68	0.71
8				0.65½N
9				0.67½N
10				0.70 N
11				0.66 N
14				0.64 N
15				0.55½N
16	0.52	0.52	0.45½	0.45½A
17				0.50½N
18				0.52 N
21	0.45½	0.46	0.45 L	0.46 B
22	0.52	0.52	0.52	0.52
23	0.49½	0.51	0.49	0.51 B
24	0.52	0.55¾	0.52	0.55¾B
25	0.57	0.57	0.53½	0.53½A
28				0.52½N
29	0.52	0.52½	0.52	0.52½
30	0.47	0.47½	0.47	0.47½
31	0.50	0.56½	0.50	0.56½B

86Nov Strike 5.75

Jul	Open	High	Low	Close
1				0.92 N
2				0.88½N
3				0.86 N
4	HOLIDAY			
7				0.93 N
8				0.87½N
9				0.89½N
10				0.92½N
11				0.88½N
14				0.86½N
15				0.77 N
16				0.65½N
17				0.72 N
18				0.72¾N
21				0.66¾N
22				0.73½N
23				0.73 N
24				0.78 N
25				0.75 N
28				0.74 N
29				0.74 N
30				0.68½N
31				0.78 N

86Nov Strike 6.00

Jul	Open	High	Low	Close
1				1.16 N
2				1.12 N
3				1.09½N
4	HOLIDAY			
7				1.16½N
8				1.12 N
9				1.14 N
10				1.17¼N
11				1.12½N
14				1.11 N
15				0.99½N
16				0.87½N
17	0.87	0.94 H	0.87 L	0.94 B
18				0.95¾N
21				0.88½N
22				0.96¼N
23				0.95½N
24				1.00½N
25				0.97½N
28				0.96½N
29				0.96½N
30				0.91 N
31				1.03 N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Jul	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	7	32	274	100	4				417
2		62	117	78	1L				258
3	2	11L	126	5L					144
4	HOLIDAY								
7	1L	35	208	15	8	9			276
8	1	73	160	1,022H	3				1,259H
9	9	31	35	206					281
10	10	323	130	22	10				495
11	2	49	99	35	1				186
14		168	234	625					1,027
15	1	169	698H	119	5				992
16		145	257	243	112H	1L			758
17	25	335H	170	415	38			4H	987
18		128	217	250	47				642
21		32	148	549	17	379H			1,125
22		32	82	82	27	10			233
23	25	29	140	114	25	1			334
24		45	51	53	5	50			204
25		162	213	30	52	36			493
28	50H	47	93	6					196
29	9	12	26L	27		9			83L
30	41	67	168	37	20	1			334
31	23	47	158	116	3	5			352
TOTAL	206	2,034	3,804	4,149	378	501		4	11,076

Put open contracts Reported in contracts—Future 86Nov

Jul	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	136	884L	1,457	2,843H	810	656	6H	1L	6,793
2	136	902	1,412L	2,812	810	656	6	1	6,735
3	136	906	1,488	2,809	810	656	6	1	6,812
4	HOLIDAY								
7	135	924	1,598	2,809	803	656	6	1	6,932
8	135	896	1,683	2,202	803	649	6	1	6,375
9	134L	923	1,694	2,203	803	649	6	1	6,413
10	137	921	1,759	2,202	800	649	6	1	6,475
11	139	923	1,777	2,213	800	649	6	1	6,508
14	139	908	1,804	1,926	800	649	6	1	6,233L
15	138	913	2,212	1,919L	799L	649	6	1	6,637
16	138	924	2,308	1,941	811	648L	6	1	6,777
17	138	1,072	2,310	2,094	824	648	6	3H	7,095
18	138	1,086	2,322	2,044	827	648	6	3	7,074
21	138	1,102	2,343	2,043	818	770	6	3	7,223
22	138	1,105	2,344	2,028	824	770	6	3	7,218
23	138	1,121	2,387	2,083	837	820H	6	3	7,395
24	138	1,118	2,363	2,023	833	760	6	3	7,244
25	138	1,122	2,500	2,014	857H	736	6	3	7,376
28	188	1,144	2,527	2,014	832	736	6	3	7,450
29	189	1,125	2,532	2,018	832	736	6	3	7,441
30	207H	1,137	2,595	2,023	839	736	6	3	7,546
31	207	1,155H	2,632H	2,031	836	736	6	3	7,606H

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jan Strike 4.50				87Jan Strike 4.75				87Jan Strike 5.00			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.04¼N	0.12	0.12	0.12	0.12				0.25½N
2				0.04⅛N				0.11 N				0.24 N
3				0.04⅛N	0.11	0.11	0.11	0.11	0.21½	0.21½	0.21½	0.21½
4	HOLIDAY				HOLIDAY				HOLIDAY			
7	0.06	0.06 H	0.06	0.06	0.14	0.14 H	0.14	0.14				0.27 N
8				0.05 N	0.12	0.12	0.12	0.12	0.25	0.25 H	0.23	0.23
9				0.06¾N				0.13½N				0.26 N
10				0.06¾N				0.14¾N				0.28¼N
11				0.05¾N				0.13½N				0.25¾N
14	0.06	0.06	0.06	0.06				0.13 N				0.25½N
15	0.04½	0.04½	0.04½	0.04½				0.09 N				0.19¼N
16	0.03	0.03	0.03 L	0.03	0.08	0.08	0.07 L	0.07 A				0.14 N
17				0.03¼N	0.07	0.07¼	0.07	0.07¼B				0.16½N
18				0.03¾N				0.08¼N				0.18¼N
21				0.02¾N	0.08½	0.08½	0.07	0.07 A				0.14¼N
22	0.03½	0.03½	0.03½	0.03½	0.08	0.08½	0.08	0.08½				0.18 N
23				0.03¾N	0.08¾	0.08¾	0.08½	0.08½A	0.15½	0.16	0.15½	0.16
24				0.04¼N				0.09¼N	0.18½	0.19½	0.18½	0.19½B
25	0.04½	0.04½	0.04	0.04				0.08½N				0.18¼N
28	0.04	0.04	0.03¾	0.03¾B				0.08¼N				0.17¼N
29				0.03¾N				0.08¼N	0.17	0.17	0.17	0.17
30	0.03½	0.03½	0.03¼	0.03¼				0.07¾N	0.15	0.15	0.15 L	0.15
31	0.04¼	0.04¾	0.04¼	0.04¾	0.08	0.10	0.08	0.10	0.16½	0.21½	0.16½	0.20½A

	87Jan Strike 5.25				87Jan Strike 5.50			
Jul	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1				0.43½N				0.64 N
2				0.41 N				0.61 N
3				0.39 N				0.59 N
4	HOLIDAY				HOLIDAY			
7				0.45 N				0.65 N
8	0.40	0.40 H	0.40 L	0.40				0.61 N
9				0.43 N				0.64 N
10				0.46 N				0.66½N
11				0.43 N				0.62¾N
14				0.42½N				0.62½N
15				0.34½N				0.52½N
16				0.26½N				0.43½N
17				0.30½N				0.48 N
18				0.32½N				0.50½N
21				0.27½N	0.45	0.45 H	0.45 L	0.45
22				0.32¼N				0.50½N
23				0.32 N				0.50 N
24				0.35½N				0.54 N
25				0.32½N				0.50½N
28				0.32½N				0.50½N
29				0.32½N				0.50½N
30				0.29½N				0.46½N
31				0.34½N				0.53 N

Put volume of sales Reported in contracts—Future 87Jan

Jul	4.50	4.75	5.00	5.25	5.50	TOTAL
1						
2		3				3
3		20	1L			21
4	HOLIDAY					
7	5	20				25
8		20	1	1H		22
9			1			1L
10						
11						
14	14					14
15	1L					1
16	1	13				14
17		1L				1
18						
21		3			1H	4
22	10	50				60
23		51H	16			67H
24			1			1
25	2					2
28	1					1
29			11			11
30	8		10			18
31	20H	12	26H			58
TOTAL	62	193	67	1	1	324

Put open contracts Reported in contracts—Future 87Jan

Jul	4.50	4.75	5.00	5.25	5.50	TOTAL
1	1L	37L	117L	32H		187L
2	1	40	117	32		190
3	1	60	117	32		210
4	HOLIDAY					
7	6	80	117	32		235
8	6	90	118	31L		245
9	6	80	118	31		235
10	6	80	118	31		235
11	6	80	118	31		235
14	20	80	118	31		249
15	21	80	118	31		250
16	22	75	118	31		246
17	22	75	118	31		246
18	22	75	118	31		246
21	22	78	118	31	1H	250
22	32	128	118	31	1	310
23	32	179	118	31	1	361
24	32	179	119	31	1	362
25	34	179	119	31	1	364
28	35	179	119	31	1	365
29	35	179	130	31	1	376
30	43	179	135	31	1	389
31	53H	189H	146H	31	1	420H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 5.00				87Mar Strike 5.50			
Jul	Open	High	Low	Close	Open	High	Low	Close
1				0.23¾N				0.58½N
2				0.22½N				0.56½N
3				0.21½N				0.55 N
4	HOLIDAY				HOLIDAY			
7				0.25 N				0.59½N
8				0.23½N				0.57½N
9				0.24½N				0.59 N
10				0.26½N				0.62 N
11				0.24½N				0.58½N
14				0.24 N				0.57½N
15	0.19½	0.19½	0.19½	0.19½				0.49½N
16				0.14¼N				0.41¼N
17				0.16½N				0.45 N
18				0.18 N				0.47½N
21				0.15 N				0.42½N
22				0.17½N				0.47 N
23				0.17 N				0.46½N
24				0.20 N				0.51 N
25				0.18½N				0.48 N
28				0.18 N				0.47½N
29				0.18 N				0.48 N
30				0.16½N				0.44½N
31	0.18	0.21 H	0.18 L	0.21				0.50½N

Put volume of sales Reported in contracts—Future 87Mar

Jul	5.00	5.50	TOTAL
1			
2			
3			
4	HOLIDAY		
7			
8			
9			
10			
11			
14			
15	2L		2L
16			
17			
18			
21			
22			
23			
24			
25			
28			
29			
30			
31	12H		12H
TOTAL	14		14

Put open contracts Reported in contracts—Future 87Mar

Jul	5.00	5.50	TOTAL
1	2L	2H	4L
2	2	2	4
3	2	2	4
4	HOLIDAY		
7	2	2	4
8	2	2	4
9	2	2	4
10	2	2	4
11	2	2	4
14	2	2	4
15	2	2	4
16	2	2	4
17	2	2	4
18	2	2	4
21	2	2	4
22	2	2	4
23	2	2	4
24	2	2	4
25	2	2	4
28	2	2	4
29	2	2	4
30	2	2	4
31	12H	2	14H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Sep Strike 4.50

Aug	Open	High	Low	Close
1				0.00⅛**N**
4	0.00¼	0.00¼	0.00¼**L**	0.00¼
5				0.00½**B**
6	0.00⅜	0.00⅜	0.00⅜	0.00⅜
7	0.00¼	0.00⅜	0.00¼	0.00⅜
8	0.00¾	0.00¾**H**	0.00¾	0.00¾
11	0.00½	0.00½	0.00½	0.00½
12	0.00½	0.00½	0.00½	0.00½
13				0.00⅜**N**
14				0.00⅛**N**
15				0.00⅛**A**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 4.75

Aug	Open	High	Low	Close
1	0.01½	0.02½	0.01	0.01¼
4	0.02	0.02	0.01¾	0.02
5	0.02½ 0.03	0.04	0.02	0.04
6	0.04¼	0.04¼	0.03¾	0.03¾**A**
7	0.03	0.05¾	0.03	0.05¾
8	0.06	0.06	0.04	0.05
11	0.04¾	0.04¾	0.02½	0.03
12	0.03	0.04½	0.02½	0.04½
13	0.08	0.08 **H**	0.04¼	0.04¼
14	0.02	0.02	0.00⅝	0.01
15	0.00¼	0.00⅝	0.00⅛**L**	0.00⅛
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.00

Aug	Open	High	Low	Close
1	0.09	0.11½	0.06½**L**	0.08¼**B**
4	0.11½	0.13	0.11	0.13
5	0.14¼	0.19	0.14¼	0.19 **B**
6	0.20	0.21½	0.19¼	0.19¾**B**
7	0.18½	0.24½	0.18¼	0.24½**B**
8	0.23	0.25 **H**	0.22	0.25 **B**
11	0.25	0.25	0.21¼	0.22½**B**
12	0.22¼	0.24¾	0.22¼	0.24¾
13				0.27 **A**
14	0.20½	0.20½	0.16½	0.18 **B**
15	0.18	0.19	0.17½	0.18
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.25

Aug	Open	High	Low	Close
1	0.29	0.29	0.26 **L**	0.28 **B**
4				0.35¼**N**
5				0.43 **N**
6				0.44 **N**
7	0.45	0.49	0.45	0.49
8				0.49½**N**
11				0.47½**N**
12				0.49 **N**
13	0.56	0.56 **H**	0.52	0.52 **A**
14				0.43 **N**
15				0.43½**N**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.50

Aug	Open	High	Low	Close
1				0.51 **N**
4				0.60 **N**
5				0.68 **N**
6				0.69 **N**
7				0.74 **N**
8				0.74½**N**
11				0.72½**N**
12				0.74 **N**
13				0.76 **N**
14				0.68 **N**
15				0.68½**N**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 5.75

Aug	Open	High	Low	Close
1				0.75½**N**
4				0.85 **N**
5				0.93 **N**
6	0.95	0.95 **H**	0.94½**L**	0.94½**A**
7				0.99 **N**
8				0.99½**N**
11				0.97½**N**
12				0.99 **N**
13				1.01 **N**
14				0.93 **N**
15				0.93½**N**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

86Sep Strike 6.00

Aug	Open	High	Low	Close
1				1.00 **N**
4				1.10 **N**
5				1.18 **N**
6				1.19 **N**
7				1.24 **N**
8				1.24½**N**
11				1.22½**N**
12				1.24 **N**
13				1.26 **N**
14				1.18 **N**
15				1.18½**N**
18				
19				
20				
21				
22				
25				
26				
27				
28				
29				

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Sep

Aug	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		99	93H	1L				193
4	1L	13L	89					103
5		34	50					84
6	10	22	28			1H		61L
7	45H	93	41	10H				189
8	16	147	2L					165
11	1	82	7					90
12	4	126	10					140
13		250H	5	5				260H
14		60	14					74
15		37	24					61
18								
19								
20								
21								
22								
25								
26								
27								
28								
29								
TOTAL	77	963	363	16		1		1,420

Put open contracts Reported in contracts—Future 86Sep

Aug	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	351L	579	440	143H	9H	15H		1,537
4	351	586	475H	143	9	14L		1,578H
5	351	574	409	143	2L	14		1,493
6	351	565	402	143	2			1,463
7	366	604H	379	142	2			1,493
8	367	602	379	142	2			1,492
11	368H	489	379	142	2			1,380
12	355	535	377	126	2			1,395
13	355	454	370	76	2			1,257
14	355	436	322	66L	2			1,181
15	355	424L	313L	66	2			1,160L
18								
19								
20								
21								
22								
25								
26								
27								
28								
29								

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.00

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22	0.00⅜	0.00¾	0.00⅜L	0.00¾
25	0.00¾	0.00¾	0.00⅝	0.00⅝
26	0.00½	0.00⅞	0.00½	0.00⅝
27	0.00¾	0.01 H	0.00¾	0.00¾
28				0.00¾N
29	0.00½	0.00½	0.00⅜	0.00⅜

86Nov Strike 4.25

Aug	Open		High	Low	Close
1	0.01		0.01⅝	0.01 L	0.01½
4	0.01¾		0.01¾	0.01¾	0.01¾
5	0.02		0.02½	0.02	0.02½
6	0.02¼		0.02¼	0.01¾	0.02
7	0.02		0.02½	0.02	0.02½
8	0.02½		0.02⅝	0.02¼	0.02⅝
11	0.02½		0.02½	0.02	0.02¼
12	0.02¼		0.02⅝	0.02¼	0.02⅝
13	0.03½	0.04	0.04 H	0.03	0.03
14	0.02½		0.02½	0.01½	0.02
15	0.02		0.02	0.01⅝	0.01¾
18	0.02		0.02	0.01½	0.01½
19	0.01⅝		0.01¾	0.01¼	0.01¾
20	0.02		0.02⅛	0.01¾	0.02⅛
21	0.02		0.02	0.01¾	0.01¾
22	0.01¾		0.03	0.01¾	0.02¾
25	0.02¾		0.02¾	0.02½	0.02½
26	0.02⅝		0.02⅞	0.02¼	0.02¾
27	0.02½		0.02¾	0.02¼	0.02⅝
28	0.02½		0.02½	0.02¼	0.02½
29	0.02½		0.02½	0.01½	0.01½

86Nov Strike 4.50

Aug	Open		High	Low	Close	
1	0.04		0.04¾	0.03 L	0.03⅝	
4	0.05		0.05	0.04¾	0.04¾	
5	0.05		0.06¼	0.04¼	0.06¼	
6	0.06¼	0.06¾	0.06¾	0.05¾	0.06¼	
7	0.05¾		0.07¼	0.05¾	0.07¼	
8	0.07		0.07¼	0.06½	0.07	
11	0.06⅞	0.07	0.07¼	0.06	0.06¼	
12	0.06¼		0.07	0.06⅛	0.07	
13	0.09	0.09½	0.09½H	0.08	0.08	
14	0.07		0.07	0.05	0.05¾	
15	0.05¼		0.06	0.05¼	0.06	
18	0.06¼		0.06¼	0.04½	0.05⅛	
19	0.04¾		0.05¾	0.04¼	0.05¾	
20	0.06¼		0.07	0.06	0.07	
21	0.06¾		0.06¾	0.06	0.06¼	
22	0.06		0.07½	0.05¾	0.07½	
25	0.07		0.08	0.06½	0.06½	0.07¼
26	0.06¾		0.08	0.06½	0.07¾	
27	0.07½		0.07¾	0.06½	0.06½	
28	0.06	0.06½	0.06¾	0.06	0.06¾	0.06½
29	0.04¾	0.05	0.05¼	0.04⅛	0.04¾	

86Nov Strike 4.75

Aug	Open		High	Low	Close	
1	0.09½	0.10	0.10¾	0.07½L	0.08½	
4	0.11		0.11½	0.10	0.10¼	
5	0.11½		0.13	0.10½	0.13	
6	0.14¼		0.15	0.13½	0.14	
7	0.13		0.17	0.13	0.16½	0.17
8	0.16¾	0.17	0.17	0.15¼	0.16½	
11	0.17		0.17	0.13¼	0.14½	
12	0.14½		0.16	0.14½	0.15¾	
13	0.20		0.20 H	0.16¾	0.16¾	
14	0.15¼	0.16	0.16	0.13	0.14¼B	
15	0.14		0.15¼	0.13½	0.14½	
18	0.15		0.15½	0.12¼	0.12¾	
19	0.12	0.11¾	0.15¼	0.11	0.15	0.15¼
20	0.17		0.17½	0.16	0.17	
21	0.17		0.17	0.15	0.15½	
22	0.14½		0.19	0.14½	0.17½	
25	0.17¼		0.19	0.15½	0.17½	
26	0.17	0.16¾	0.17½	0.16	0.17¼	
27	0.17		0.17¼	0.15½	0.15½	
28	0.14½		0.16	0.14½	0.15¼	0.15
29	0.12		0.12¾	0.11½	0.11¾	

86Nov Strike 5.00

Aug	Open		High	Low	Close	
1	0.21½		0.23½	0.16½L	0.19	
4	0.23½		0.24	0.22½	0.23½	
5	0.25		0.28	0.24	0.28	
6	0.28½		0.30½	0.28½	0.28¾	
7	0.27½		0.34	0.27¼	0.33	0.34
8	0.33	0.33½	0.33½	0.31½	0.33½	
11	0.33½		0.33½	0.30	0.31	
12	0.30		0.32	0.30	0.32	
13	0.38		0.38 H	0.35	0.35	
14	0.32¼		0.32¼	0.28	0.30½B	
15	0.30½		0.32	0.30½	0.31½	
18	0.33		0.33	0.28	0.29	
19	0.28		0.32¾	0.27	0.32¾	
20	0.34		0.35½	0.34	0.35½	
21	0.35		0.35	0.32	0.33½	
22	0.32¼		0.38	0.32¼	0.36½	
25	0.35½		0.36	0.35	0.36	
26	0.35		0.36	0.34½	0.36 B	
27	0.34		0.34	0.33½	0.33½	0.34
28	0.33		0.34¼	0.33	0.34¼B	
29	0.29		0.29¾	0.26½	0.27½	

86Nov Strike 5.25

Aug	Open	High	Low	Close
1	0.36	0.36	0.36 L	0.36
4	0.43	0.43	0.41½	0.42¼
5	0.44	0.48	0.44	0.48
6	0.50	0.50	0.49½	0.49½
7				0.53¾N
8	0.54	0.54½	0.53¼	0.53¼
11				0.51¼N
12	0.52½	0.53	0.52¼	0.53
13	0.59½	0.59½H	0.57	0.57
14	0.53⅛	0.53⅛	0.50½	0.51
15	0.52	0.53	0.52	0.53 B
18	0.53	0.53	0.49	0.50
19	0.51½	0.55	0.51½	0.55 B
20	0.57	0.58	0.57	0.58
21	0.58	0.58	0.55	0.55¼
22	0.55	0.58	0.55	0.58
25	0.58	0.58	0.58	0.58
26				0.58 N
27				0.56 N
28				0.56¾N
29				0.48¾N

86Nov Strike 5.50

Aug	Open	High	Low	Close
1	0.60	0.60	0.56¾L	0.56¾A
4	0.65	0.65	0.64½	0.64½A
5				0.71 N
6	0.72	0.72½	0.71½	0.71½A
7	0.77½	0.77½	0.77½	0.77½
8	0.75	0.76	0.75	0.76 B
11	0.73	0.73	0.73	0.73
12	0.73	0.75	0.72½	0.75
13	0.84	0.84 H	0.80½	0.80½A
14				0.74½N
15	0.75	0.76	0.75	0.76 B
18				0.73 N
19	0.78	0.78	0.78	0.78
20	0.80	0.82	0.80	0.82
21	0.81½	0.81½	0.79	0.79
22				0.81½N
25				0.81¾N
26				0.81½N
27	0.81½	0.81½	0.79½	0.79½A
28	0.79	0.80¼	0.79	0.80¼B
29				0.71 N

86Nov Strike 5.75

Aug	Open	High	Low	Close
1				0.79 N
4				0.86½N
5				0.95 N
6				0.95 N
7				1.00¼N
8				1.00¼N
11				0.97½N
12				0.99½N
13				1.04¾N
14				0.99 N
15				1.00½N
18				0.97¼N
19				1.03½N
20				1.06½N
21				1.03¾N
22				1.06½N
25				1.06¾N
26				1.06¼N
27				1.04½N
28				1.05¼N
29				0.95½N

86Nov Strike 6.00

Aug	Open	High	Low	Close
1				1.02 N
4				1.11 N
5				1.19½N
6				1.19½N
7				1.25¼N
8				1.25¼N
11				1.22 N
12				1.24½N
13				1.29¾N
14				1.23¾N
15				1.25½N
18				1.22¼N
19				1.28½N
20				1.31½N
21				1.28¾N
22				1.31½N
25				1.31¾N
26				1.31¼N
27				1.29½N
28				1.30¼N
29				1.20½N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Aug	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		209	186	643	111		1L			1,150
4		9L	69L	210	20	31	1			340L
5		472H	198	333	30	15				1,048
6		284	441	557	70	12	8			1,372
7		90	296	628	105		2			1,121
8		173	99	231	87	11	6			607
11		150	350	236	307H		4			1,047
12		302	94	197	27	14	111H			745
13		147	359	129	16	8	44			703
14		45	401	291	221	7				965
15		77	302	331	47	1L	1			759
18		250	434	397	88	24				1,193
19		159	244	290	108	1	8			810
20		54	652	264	28	68	1			1,067
21		165	182	422	109	76H	12			966
22	445H	178	252	301	98	16				1,290
25	23L	20	283	268	11	1				606
26	31	79	723	259	6L					1,098
27	111	370	1,177H	160	32		7			1,857
28		74	211	73L	21		20			399
29	36	396	768	771H	35					2,006H
TOTAL	646	3,703	7,721	6,991	1,577	285	226			21,149

Put open contracts Reported in contracts—Future 86Nov

Aug	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1		416L	1,180	2,854	1,995	830H	736	6H	3H	8,020
4		425	1,166	2,781	1,993	806	736	6	3	7,916L
5		783	1,160L	2,566	1,999	806	736	6	3	8,059
6		739	1,471	2,736	2,017H	805	740	6	3	8,517
7		818	1,611	2,681	1,998	803	739	6	1L	8,657
8		842	1,667	2,687	1,953	800	727	6		8,682
11		900	1,768	2,671	1,727	800	727	6		8,599
12		1,034	1,793	2,705	1,723	792	755H	6		8,808
13		1,074	1,890	2,738	1,721	791	695	1L		8,910
14		1,077	1,939	2,691	1,630	790	667	1		8,795
15		1,094	2,003	2,570	1,626	789	662	1		8,745
18		1,193	2,113	2,457	1,621	776	662	1		8,823
19		1,284	2,154	2,434L	1,602	774	654	1		8,903
20		1,308	2,063	2,544	1,582	764	655	1		8,917
21		1,453	2,033	2,760	1,488	758	654	1		9,156
22	430L	1,580	2,110	2,632	1,428	750	654	1		9,585
25	430	1,594	2,283	2,703	1,428	749	654	1		9,842
26	431	1,633	2,559	2,790	1,412	747L	652	1		10,225
27	459	1,632	2,981	2,857	1,413	747	650L	1		10,740
28	451	1,627	3,066	2,881	1,389	747	669	1		10,831
29	472H	1,719H	3,412H	3,127H	1,357L	747	669	1		11,504H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.25

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13				
14				
15				
18				
19				
20				
21				
22				
25	0.03½	0.03½	0.03½	0.03½
26	0.03½	0.03½	0.03½	0.03½
27	0.03½	0.04 H	0.03½	0.03½A
28	0.03½	0.03½	0.03½	0.03½
29	0.03½	0.03½	0.03¼L	0.03¼

87Jan Strike 4.50

Aug	Open	High	Low	Close
1				0.04¾A
4	0.06	0.06	0.06 L	0.06
5	0.06	0.06½	0.06	0.06½
6	0.07½	0.07½	0.06¾	0.06¾
7				0.08 N
8	0.08	0.08	0.08	0.08
11				0.07½N
12	0.07½	0.07¾	0.07½	0.07¾
13	0.10	0.10 H	0.09	0.09
14	0.08	0.08	0.07½	0.07½
15	0.08	0.08½	0.08	0.08½
18	0.08½	0.08½	0.07½	0.07½A
19	0.07½	0.08¼	0.07¼	0.08¼B
20	0.10	0.10	0.09½	0.09½B
21	0.09	0.09	0.08½	0.08½A
22	0.07½	0.09½	0.07½	0.09
25	0.09½	0.09½	0.09½	0.09½
26	0.09	0.09¼	0.09	0.09¼B
27	0.08½	0.08½	0.08½	0.08½
28	0.08¼	0.08¼	0.08	0.08
29				0.06½N

87Jan Strike 4.75

Aug	Open	High	Low	Close
1	0.12½	0.12½	0.11 L	0.11 A
4				0.13½N
5	0.15	0.15	0.15	0.15
6	0.15½	0.15½	0.14½	0.14½
7	0.16	0.17	0.16	0.17 B
8	0.16	0.16¼	0.16	0.16¼
11	0.16	0.16¼	0.16	0.16¼
12	0.16½	0.17	0.16½	0.17 B
13	0.20	0.20 H	0.19	0.19
14	0.17	0.17	0.16	0.16
15	0.15½	0.16	0.15½	0.16 B
18	0.16	0.16	0.15½	0.15½B
19	0.15	0.18½	0.15	0.18½
20	0.19	0.19½	0.19	0.19¼B
21	0.17¼	0.17¼	0.17¼	0.17¼
22	0.16	0.19¼	0.16	0.19
25	0.19⅝	0.19⅝	0.19	0.19 A
26	0.16½	0.18¾	0.16½	0.18¾
27	0.17	0.17	0.17	0.17
28	0.16½	0.16½	0.15	0.16 B
29	0.13½	0.13½	0.12½	0.13

87Jan Strike 5.00

Aug	Open	High	Low	Close
1				0.21 N
4	0.25½	0.25½	0.25½L	0.25½
5				0.28½N
6	0.28½	0.29	0.28	0.28 A
7	0.31	0.31	0.31	0.31
8	0.31	0.31	0.31	0.31
11				0.29 N
12				0.30½N
13				0.34 N
14	0.29	0.29	0.29	0.29
15	0.27	0.30	0.27	0.30
18				0.29 N
19	0.27½	0.33 H	0.26	0.33
20				0.33½N
21	0.32½	0.32½	0.32	0.32 B
22				0.33½N
25				0.33½N
26				0.32½N
27				0.30 N
28				0.30 N
29	0.26	0.26	0.26	0.26

87Jan Strike 5.25

Aug	Open	High	Low	Close
1				0.36½N
4				0.42 N
5				0.46½N
6	0.48	0.48	0.47	0.47 A
7				0.50 N
8				0.50 N
11	0.47	0.47	0.47	0.47
12	0.47	0.48½	0.46½L	0.48½
13	0.56	0.56 H	0.53½	0.53½A
14				0.48½N
15				0.49½N
18				0.47 N
19	0.50½	0.51	0.50½	0.51 B
20				0.53 N
21				0.51½N
22	0.51	0.53	0.51	0.53 B
25				0.53 N
26				0.53 N
27				0.50½N
28				0.51 N
29				0.43 N

87Jan Strike 5.50

Aug	Open	High	Low	Close
1				0.55 N
4				0.61½N
5				0.67 N
6				0.67 N
7				0.71 N
8				0.71 N
11				0.68½N
12				0.70½N
13	0.73½	0.74 H	0.73½	0.74 B
14	0.71	0.71	0.70½L	0.70½A
15				0.71 N
18				0.68 N
19				0.73 N
20				0.75 N
21				0.73 N
22				0.74¾N
25				0.75 N
26				0.74½N
27				0.72 N
28				0.73 N
29				0.64½N

87Jan Strike 5.75

Aug	Open	High	Low	Close
1				
4				
5				
6				
7				
8				
11				
12				
13	0.97	0.97 H	0.97	0.97
14	0.94½	0.94½	0.92¾L	0.92¾A
15				0.93¼N
18				0.90¼N
19				0.96 N
20				0.98 N
21				0.96 N
22				0.98 N
25				0.98½N
26				0.97½N
27				0.96½N
28				0.97 N
29				0.87½N

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 87Jan

Aug	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1			4					4
4		2		1L				3L
5		12						12
6		15	8	13	1L			37
7			10	1				11
8		1L	15	6				22
11			3		3			6
12		4	5		116H			125
13		38	77		29	1H	1H	146
14		13	31	11	6	1	1	63
15		2	2	4				8
18		100	1L					101
19		227	7	13	8			255
20		8	80H	2				90
21		22	1					23
22		246H	77	75H	1			399H
25		52	2					54
26	16L	5	4					25
27	19H	15	5					39
28		3	58					61
29	16		14	1				31
TOTAL	51	765	404	127	164	2	2	1,515

Put open contracts Reported in contracts—Future 87Jan

Aug	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1		53L	191L	146	31L	1L		422L
4		55	191	147	31	1		425
5		63	191	147	31	1		433
6		68	197	148	32	1		446
7		68	207	148	32	1		456
8		69	210	154H	32	1		466
11		69	211	154	35	1		470
12		72	211	154	151	1		589
13		93	275	154	180	2H	1L	705
14		103	274	153	186	2	2H	720
15		105	272	151	186	2	2	718
18		175	271	151	186	2	2	787
19		348	266	150	194H	1	1	960
20		356	240	148	194	1	1	940
21		378	241	148	194	1	1	963
22		535	298	112L	193	1	1	1,140
25		586	298	112	193	1	1	1,191
26	16L	587H	302	112	193	1	1	1,212
27	33	587	302	112	193	1	1	1,229
28	33	587	360	112	193	1	1	1,287
29	47H	587	369H	113	193	1	1	1,311H

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 4.50				87Mar Strike 4.75				87Mar Strike 5.00			
Aug	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1												0.21 **N**
4					0.15	0.15	0.15	0.15	0.24	0.24	0.24 **L**	0.24
5								0.16 **N**				0.27½**N**
6								0.15½**N**				0.27 **N**
7								0.17 **N**				0.28½**N**
8								0.17 **N**				0.28½**N**
11								0.15½**N**				0.26½**N**
12								0.16¼**N**				0.28¼**N**
13								0.18 **N**				0.31 **N**
14					0.15	0.15	0.15	0.15	0.26	0.26	0.26	0.26
15								0.17 **N**				0.28½**N**
18								0.15¾**N**				0.27½**N**
19								0.17 **N**				0.29 **N**
20	0.08	0.08¾	0.08	0.08¾**B**	0.17	0.18 **H**	0.17	0.18 **B**				0.32 **N**
21				0.08½**N**	0.17	0.17	0.17	0.17				0.30½**N**
22	0.08	0.09	0.08	0.09 **B**				0.17¾**N**				0.31¼**N**
25	0.09	0.09	0.09	0.09				0.17¾**N**				0.31¼**N**
26	0.09	0.09¼**H**	0.09	0.09¼**B**				0.16¾**N**				0.30 **N**
27	0.08½	0.08½	0.08½	0.08½				0.16 **N**	0.30	0.30 **H**	0.29	0.29 **A**
28	0.08½	0.08½	0.08½	0.08½				0.15¾**N**				0.27½**N**
29	0.08	0.08	0.07½**L**	0.07½**A**	0.12	0.12	0.12 **L**	0.12				0.23½**N**

87Mar Strike 5.50

Aug	Open	High	Low	Close
1				0.51 **N**
4				0.57½**N**
5				0.62½**N**
6				0.62 **N**
7				0.65 **N**
8				0.65 **N**
11				0.62½**N**
12				0.64½**N**
13				0.68 **N**
14				0.64 **N**
15				0.66 **N**
18				0.64 **N**
19				0.66½**N**
20				0.69½**N**
21				0.68 **N**
22				0.69 **N**
25				0.69 **N**
26				0.68 **N**
27				0.66½**N**
28				0.64½**N**
29				0.59¼**N**

Put volume of sales Reported in contracts—Future 87Mar

Aug	4.50	4.75	5.00	5.50	TOTAL
1					
4		1L	9		10
5					
6					
7					
8					
11					
12					
13					
14		1	21H		22
15					
18					
19					
20	4				4
21		20H			20
22	1L	1			2
25	4				4
26	1				1L
27	30H		1L		31H
28	2				2
29	10	1			11
TOTAL	52	24	31		107

Put open contracts Reported in contracts—Future 87Mar

Aug	4.50	4.75	5.00	5.50	TOTAL
1			12	2H	14
4		1L	21H	2	24
5		1	21	2	24
6		1	21	2	24
7		1	21	2	24
8		1	21	2	24
11		1	21	2	24
12		1	21	2	24
13		1	21	2	24
14			6L	2	8L
15			6	2	8
18			6	2	8
19			6	2	8
20	4L		6	2	12
21	4	20H	6	2	32
22	5	20	6	2	33
25	9	20	6	2	37
26	10	20	6	2	38
27	35	20	6	2	63
28	35	20	6	2	63
29	42H	20	6	2	70H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.00

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					0.00½N	
3	0.00⅜		0.00⅜H	0.00¼	0.00¼	
4					0.00¼N	
5	0.00¼		0.00¼	0.00¼	0.00¼	
8					0.00¼N	
9					0.00¼N	
10					0.00¼N	
11					0.00¼N	
12					0.00¼N	
15					0.00¼N	
16	0.00⅛		0.00⅛	0.00⅛L	0.00⅛	
17					0.00⅛N	
18					0.00⅛N	
19					0.00⅛N	
22					0.00⅛N	
23	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
24					0.00⅛N	
25					0.00⅛N	
26					0.00⅛N	
29					0.00⅛N	
30					0.00⅛N	

86Nov Strike 4.25

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.02½		0.02½H	0.01¾	0.01¾	
3	0.01¾		0.01¾	0.01	0.01⅜	
4	0.01⅛		0.01¼	0.01	0.01	
5	0.00⅞		0.01	0.00⅝	0.00¾	
8	0.00⅞		0.00⅞	0.00⅝	0.00⅝	
9	0.00⅝		0.00¾	0.00½	0.00⅝A	
10	0.00¾		0.01⅛	0.00¾	0.01¼	0.01⅛
11	0.01⅛		0.01¼	0.01	0.01⅛	
12	0.01		0.01	0.00¾	0.00¾	
15	0.00⅝		0.00⅝	0.00½	0.00⅝	
16	0.00⅝		0.00⅝	0.00⅜	0.00⅜	
17	0.00⅜		0.00⅜	0.00⅜	0.00⅜	
18	0.00⅜		0.00½	0.00¼	0.00¼	
19	0.00⅜		0.00⅜	0.00¼	0.00¼	
22	0.00¼		0.00¼	0.00⅛L	0.00⅛	
23	0.00⅛		0.00¼	0.00⅛	0.00⅛	
24	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
25	0.00¼		0.00¼	0.00⅛	0.00⅛	
26	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
29	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
30	0.00⅛		0.00⅛	0.00⅛	0.00⅛	

86Nov Strike 4.50

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.06		0.06 H	0.05	0.05½	0.05¼
3	0.05⅛		0.05¾	0.03¾	0.04¼	
4	0.03½		0.03¾	0.03¼	0.03¼	
5	0.02¾	0.03	0.03½	0.02¾	0.03¼	
8	0.03½		0.03½	0.02⅝	0.02¾	
9	0.02½		0.02⅞	0.02	0.02½	
10	0.02½		0.03¾	0.02¼	0.03⅝	0.03¾
11	0.04	0.03¾	0.04	0.03	0.03⅝	
12	0.02¾		0.03¼	0.02½	0.02¾	
15	0.02¾		0.02¾	0.02¼	0.02⅝	
16	0.02½		0.02½	0.01¾	0.01⅞	
17	0.01¾		0.01¾	0.01⅜	0.01⅜	
18	0.01	0.01⅛	0.01⅜	0.01	0.01⅛	
19	0.01		0.01⅛	0.00⅞	0.01	
22	0.01		0.01	0.00¾	0.00⅞A	
23	0.00⅞		0.01	0.00¾	0.00¾	
24	0.00¾		0.00¾	0.00½L	0.00¾	
25	0.00⅞	0.01	0.01	0.00¾	0.01	
26	0.00⅞		0.00⅞	0.00½	0.00⅝	
29	0.00⅝		0.00¾	0.00½	0.00⅝	
30	0.00½		0.00¾	0.00½	0.00¾	

86Nov Strike 4.75

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.13½	0.14	0.16 H	0.13	0.13½	
3	0.13¼		0.14	0.11½	0.11½	
4	0.09½		0.10¼	0.09	0.09	
5	0.08		0.09¼	0.08	0.08½	
8	0.10½		0.10½	0.08½	0.08½	
9	0.08		0.08¾	0.07	0.08	
10	0.08½		0.10	0.07	0.10	
11	0.11		0.11	0.09½	0.09½	0.09¾
12	0.09		0.09	0.07½	0.07¾	0.07½
15	0.09½		0.09½	0.08	0.08¾	
16	0.09		0.09	0.06¾	0.07¼	0.07¾
17	0.07		0.07	0.05⅞	0.05⅞	
18	0.05½		0.05½	0.04¼	0.05	
19	0.04¼	0.04½	0.04¾	0.03½	0.03¾	
22	0.04		0.04	0.02½	0.03¼	
23	0.03¼		0.03¾	0.02¾	0.02¾	
24	0.02½	0.02⅝	0.04½	0.02⅛L	0.04¼	0.04½
25	0.04¾	0.05¼	0.06	0.04½	0.05¼	
26	0.05		0.05½	0.03⅝	0.04 B	
29	0.02¾		0.03½	0.02¼	0.02¾A	
30	0.02½		0.03½	0.02¼	0.03½	

86Nov Strike 5.00

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.32	0.34	0.34¼H	0.32	0.33	
3	0.32½		0.32½	0.30	0.30 A	
4	0.27		0.27½	0.26¾	0.27 A	
5	0.24½		0.27	0.24½	0.26¼	
8	0.29		0.29	0.26½	0.26½	
9	0.23		0.27	0.23	0.25 A	
10	0.25½		0.29	0.25½	0.29 B	
11	0.30		0.30	0.28	0.28 A	
12	0.27		0.27	0.26	0.26 A	
15	0.28		0.29	0.28	0.29 B	
16	0.28¼		0.28¼	0.27	0.27	
17	0.25¼		0.25¼	0.24½	0.24½	
18	0.22		0.22½	0.21	0.21¾	
19	0.19½		0.19½	0.16⅝	0.17	
22	0.16½		0.17½	0.15	0.17 A	
23	0.17		0.17½	0.13¾	0.15	
24	0.14		0.18	0.11¾L	0.18 B	
25	0.19¼		0.22¼	0.19¼	0.20½	0.20¼
26	0.21½		0.21½	0.19⅛	0.19¾	
29	0.13		0.16	0.13	0.13	0.14
30	0.12½		0.16½	0.12½	0.16½	

86Nov Strike 5.25

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.54		0.57 H	0.54	0.56 A	
3	0.56		0.56	0.53	0.53½A	
4	0.48		0.49¾	0.48	0.49½	
5	0.47½		0.49	0.47½	0.47½	
8	0.50		0.50	0.49	0.49	
9	0.46		0.49¼	0.46	0.47½A	
10	0.47½		0.52	0.47½	0.52 B	
11	0.53		0.53	0.51	0.51 A	
12	0.48		0.50	0.48	0.49 A	
15					0.52 N	
16	0.50		0.50	0.50	0.50	
17	0.48		0.49⅝	0.48	0.48	
18	0.45		0.45	0.44	0.44	
19	0.41		0.41½	0.38	0.39	
22	0.36¼		0.39	0.36¼	0.39	
23					0.37 N	
24	0.34		0.40¾	0.32½L	0.40¾B	
25	0.43½		0.43½	0.43½	0.43½	
26	0.45		0.45	0.43½	0.43½	
29	0.37½		0.37¾	0.36½	0.36½	
30	0.35½		0.39	0.35	0.39	

86Nov Strike 5.50

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	0.78		0.80 H	0.78	0.80 B	
3					0.77¼N	
4					0.72¾N	
5					0.72 N	
8					0.73 N	
9					0.71½N	
10					0.76¾B	
11					0.75½N	
12					0.73½N	
15					0.76¾N	
16					0.75 N	
17					0.72¾N	
18					0.68½N	
19	0.66		0.66	0.63½	0.63½	
22	0.59½		0.64½	0.59½L	0.63½A	
23					0.61½N	
24	0.60		0.65½	0.60	0.65½B	
25					0.69½N	
26					0.67½N	
29					0.60 N	
30					0.63½N	

86Nov Strike 5.75

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					1.05¼N	
3					1.02¼N	
4					0.97¾N	
5					0.96¾N	
8					0.98 N	
9					0.96½N	
10					1.01¾N	
11					1.00½N	
12					0.98½N	
15					1.01¾N	
16					1.00 N	
17					0.97¾N	
18					0.92¾N	
19					0.87¾N	
22					0.87¾N	
23					0.86½N	
24					0.90½N	
25					0.94½N	
26					0.92½N	
29					0.85 N	
30					0.88½N	

86Nov Strike 6.00

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					1.30¼N	
3					1.27¼N	
4					1.22¾N	
5					1.21¾N	
8					1.23 N	
9					1.21½N	
10					1.26¾N	
11					1.25½N	
12					1.23½N	
15					1.26¾N	
16					1.25 N	
17					1.22¾N	
18					1.17¾N	
19					1.12¾N	
22	1.14		1.14 H	1.13½L	1.13½A	
23					1.11½N	
24					1.15½N	
25					1.18½N	
26					1.17½N	
29					1.10 N	
30					1.13½N	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Sep	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY									
2		41	1,012H	542	53	6	1L			1,655H
3	71	216H	553	67L	3	18				928
4		64	370	150	25	5				614
5	60	88	287	197	8	11				651
8		51	133	467	24	7				682
9		110	460	359	96	29H				1,054
10		53	596	216		4				869
11		139	299	265	109	7				819
12		42	272	221	4	4				543
15		120	217	175	18					530L
16	10L	73	94	364	1L					542
17		23	151	675	30	4				883
18		172	177	526	73	12				960
19		12	137	951	180	24	1			1,305
22		70	321	911	138	2	3H		200H	1,645
23	100H	133	144	387	179		1			944
24		15	20L	572	208H	14	1			830
25		1L	101	884	154	6				1,146
26		94	129	487	29	1L				740
29		36	470	428	12	2				948
30		15	75	983H	11	2				1,086
TOTAL	241	1,568	6,018	9,827	1,355	158	7		200	19,374

Put open contracts Reported in contracts—Future 86Nov

Sep	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	HOLIDAY									
2	472L	1,724L	4,304	3,094	1,357	746H	599H	1H		12,297
3	543	1,883	4,174	3,078	1,356	745	134	1		11,914
4	543	1,909	4,233	3,114	1,354	740	132	1		12,026
5	603	1,790	4,038	3,013L	1,349	729	132	1		11,655L
8	603	1,808	4,009	3,226	1,369	723	132	1		11,871
9	603	1,834	3,930L	3,141	1,380	722	132	1		11,743
10	603	1,871	4,370	3,213	1,380	721	132	1		12,291
11	603	1,892	4,390	3,181	1,329	714	132	1		12,242
12	603	1,884	4,492	3,110	1,332	689	131	1		12,242
15	603	1,798	4,531	3,201	1,324	689	131	1		12,278
16	608H	1,784	4,240	3,160	1,321	689	131	1		11,934
17	608	1,784	4,261	3,618	1,313	686	131	1		12,402
18	608	1,891	4,289	3,983	1,312L	679	131	1		12,894
19	608	1,902	4,293	4,370	1,315	680	132	1		13,301
22	608	1,907	4,382	4,673	1,362	680	131	1		13,744
23	508	1,930	4,418	4,846	1,442	680	131	1		13,956
24	508	1,940	4,378	5,187H	1,579H	670	96L	1		14,359
25	508	1,940	4,373	5,145	1,547	663	96	1		14,273
26	508	1,989H	4,439	5,004	1,499	662	96	1		14,198
29	508	1,943	4,792H	5,120	1,497	661	96	1		14,618H
30	508	1,933	4,760	4,874	1,499	660L	96	1		14,331

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.25

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2	0.04	0.04 **H**	0.03¾	0.03¾**A**
3				0.03¼**N**
4	0.01¾	0.02	0.01¾	0.02
5				0.01⅝**N**
8	0.01½	0.01½	0.01½	0.01½
9	0.01¼	0.01¼	0.01¼	0.01¼
10				0.01⅜**B**
11	0.02	0.02½	0.02	0.02 **A**
12	0.01¾	0.02	0.01¾	0.02
15	0.01⅞	0.01⅞	0.01¾	0.01¾
16	0.01½	0.01½	0.01½	0.01½
17				0.01¼**N**
18	0.01	0.01	0.01 **L**	0.01
19				0.00⅞**N**
22				0.00¾**N**
23				0.00⅝**N**
24				0.00⅝**N**
25				0.01 **N**
26	0.01	.0.01	0.01	0.01
29				0.00⅝**N**
30				0.00¾**N**

87Jan Strike 4.50

Sep	Open		High	Low	Close
1	**HOLIDAY**				
2					0.08 **N**
3					0.06¾**N**
4	0.05		0.05¼	0.05	0.05
5	0.04		0.04¾	0.04	0.04¾**B**
8	0.05		0.05	0.04¼	0.04½
9	0.04½		0.04½	0.03½	0.03¾**A**
10	0.04		0.04⅞	0.03½	0.04⅞
11	0.05	0.05⅛	0.05½**H**	0.04⅞	0.04⅞
12	0.04½	0.04⅝	0.04⅞	0.04½	0.04½
15	0.04½		0.04⅝	0.04½	0.04⅝
16	0.04⅝		0.04¾	0.04	0.04
17	0.03½		0.03½	0.03¼	0.03¼
18	0.02¾		0.02¾	0.02¼	0.02¼
19	0.02¼		0.02¼	0.01⅞	0.02
22	0.01¾		0.02	0.01¾	0.01¾
23	0.02¼		0.02¼	0.01⅝	0.01⅝
24	0.01½		0.02½	0.01½**L**	0.02½
25	0.02½		0.03	0.02½	0.03
26	0.02¾		0.02¾	0.02½	0.02½
29	0.02		0.02	0.02	0.02
30	0.02		0.02½	0.01¾	0.02¼

87Jan Strike 4.75

Sep	Open		High	Low	Close	
1	**HOLIDAY**					
2	0.15		0.16 **H**	0.15	0.15½**A**	
3					0.13 **N**	
4	0.12		0.12	0.11	0.11	
5	0.11		0.11	0.11	0.11	
8	0.11½		0.11½	0.10½	0.10½**A**	
9	0.09		0.09¾	0.08½	0.09½**A**	
10	0.09		0.11	0.08¾	0.11	
11	0.11		0.11½	0.10½	0.10¾	
12	0.09¾		0.10½	0.09½	0.10	0.09¾
15	0.10		0.10¼	0.09½	0.10¼	
16	0.10½		0.10½	0.09⅛	0.09½	
17	0.08	0.09	0.09	0.07¾	0.07¾**A**	
18	0.07½		0.07½	0.06	0.06½	
19	0.06¼		0.06¼	0.04½	0.04½	
22	0.04½		0.05	0.04½	0.05	
23	0.05		0.05¾	0.04½	0.04¾	
24	0.04		0.05¾	0.04 **L**	0.05¾**B**	
25	0.06½		0.07	0.06½	0.07	
26	0.07		0.07½	0.06½	0.07	
29	0.06		0.06	0.04½	0.04½	
30	0.04½		0.06	0.04½	0.06	

87Jan Strike 5.00

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.28½**N**
3	0.28	0.28 **H**	0.26	0.26
4	0.24	0.24	0.24	0.24
5				0.22 **N**
8	0.22	0.22	0.22	0.22
9	0.19	0.21	0.19	0.20½**A**
10	0.25½	0.25½	0.25½	0.25½
11				0.23½**N**
12				0.22 **N**
15				0.24¼**N**
16				0.23 **N**
17				0.21¼**N**
18	0.19½	0.19½	0.18	0.18
19	0.16	0.16	0.15	0.15
22	0.14	0.15¾	0.14	0.15
23	0.15	0.15	0.13	0.13½**B**
24	0.13	0.15½	0.12 **L**	0.15½**B**
25	0.18	0.19	0.18	0.18½**B**
26	0.18¾	0.18¾	0.17¼	0.17¼
29	0.14	0.15¾	0.13¾	0.13¾
30	0.13¾	0.15¾	0.13½	0.15¾

87Jan Strike 5.25

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.49 **N**
3				0.46½**N**
4				0.43 **N**
5				0.42 **N**
8				0.43 **N**
9				0.40 **N**
10	0.45½	0.45½**H**	0.45½	0.45½
11				0.43½**N**
12				0.42½**N**
15				0.45 **N**
16				0.43½**N**
17				0.42 **N**
18				0.37½**N**
19	0.33½	0.33½	0.33½**L**	0.33½
22	0.34	0.34	0.33½	0.33½**A**
23				0.32¼**N**
24				0.35½**N**
25				0.39 **N**
26				0.38 **N**
29				0.31½**N**
30				0.34½**N**

87Jan Strike 5.50

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.71½**N**
3				0.69 **N**
4				0.66 **N**
5				0.65 **N**
8				0.65½**N**
9				0.62½**N**
10				0.68 **N**
11				0.66½**N**
12				0.65½**N**
15				0.68 **N**
16				0.66½**N**
17				0.65 **N**
18				0.61 **N**
19				0.56 **N**
22				0.56 **N**
23				0.54½**N**
24				0.57½**N**
25				0.62 **N**
26				0.60½**N**
29				0.53½**N**
30				0.56½**N**

87Jan Strike 5.75

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.95½**N**
3				0.93 **N**
4				0.89 **N**
5				0.88½**N**
8				0.90 **N**
9				0.87 **N**
10				0.93 **N**
11				0.91½**N**
12				0.90 **N**
15				0.93 **N**
16				0.91½**N**
17				0.89½**N**
18				0.85 **N**
19				0.80 **N**
22				0.80 **N**
23				0.78½**N**
24				0.82 **N**
25				0.86½**N**
26				0.85 **N**
29				0.77½**N**
30				0.81 **N**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 87Jan

Sep	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1	**HOLIDAY**							
2	10		2L					12
3	2			9				11L
4	22	307H	208	1L				538
5	5	12	3					20
8	43	37	20	1				101
9	6	6L	116	2				130
10		193	125	1	1L			320
11	28	103	22					153
12	61H	114	177					352
15	30	63	15					108
16	10	38	138					186
17		6	63					69
18	2	149	247H	13				411
19		135	166	95	4			400
22		67	161	28	10H			266
23		106	152	25				283
24		44	157	418H				619H
25		55	52	43				150
26		6	59	21				86
29		144	106	70				320
30	1L	47	69	9				126
TOTAL	220	1,632	2,058	736	15			4,661

Put open contracts Reported in contracts—Future 87Jan

Sep	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1	**HOLIDAY**							
2	55L	587L	369L	113L	193	1H	1H	1,319L
3	57	587	369	119	193	1	1	1,327
4	79	887	512	118	193	1	1	1,791
5	84	899	453	117	193	1	1	1,748
8	119	900	455	118	193	1	1	1,787
9	125	903	504	118	193	1	1	1,845
10	125	979	606	118	194H	1	1	2,024
11	148	1,043	616	118	194	1	1	2,121
12	189	1,006	722	118	194	1	1	2,231
15	204	1,038	737	118	194	1	1	2,293
16	212H	1,054	832	118	194	1	1	2,412
17	212	1,054	879	118	194	1	1	2,459
18	210	1,103	1,062	118	194	1	1	2,689
19	210	1,164	1,078	173	190	1	1	2,817
22	210	1,201	1,033	198	183L	1	1	2,827
23	210	1,210	1,008	208	183	1	1	2,821
24	210	1,185	1,071	579	183	1	1	3,230
25	210	1,210	1,077	580H	183	1	1	3,262
26	210	1,210	1,115	560	183	1	1	3,280
29	210	1,239	1,097	553	183	1	1	3,284
30	211	1,265H	1,134H	561	183	1	1	3,356H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Mar Strike 4.50				87Mar Strike 4.75				87Mar Strike 5.00			
Sep	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
1	**HOLIDAY**				**HOLIDAY**				**HOLIDAY**			
2				0.08 **N**				0.15 **N**				0.27 **N**
3	0.08½	0.08½**H**	0.07	0.07				0.13½**N**	0.25	0.25 **H**	0.25	0.25
4				0.05¼**N**				0.11½**N**				0.22½**N**
5				0.04¾**N**				0.11 **N**				0.21 **N**
8				0.04¾**N**				0.11 **N**				0.21 **N**
9	0.04½	0.04½	0.04½	0.04½				0.10 **N**				0.20¼**N**
10				0.05 **N**				0.11 **N**	0.20	0.21¾	0.20	0.21¾**B**
11				0.04¾**N**	0.11½	0.11½**H**	0.11	0.11				0.22 **N**
12	0.04¾	0.04¾	0.04½	0.04½				0.10½**N**				0.21½**N**
15				0.04¾**N**				0.11 **N**	0.21½	0.22	0.21½	0.22 **B**
16				0.04¼**N**				0.09½**N**				0.21 **N**
17	0.04	0.04	0.04	0.04	0.10	0.10	0.10	0.10				0.20 **N**
18	0.04	0.04	0.03¾	0.03¾				0.08 **N**	0.17	0.17	0.17	0.17
19	0.03	0.03	0.03 **L**	0.03	0.07	0.07	0.06½	0.06½				0.15 **N**
22				0.03 **N**	0.06½	0.07	0.06½	0.07				0.15 **N**
23	0.03	0.03	0.03	0.03				0.06½**N**				0.14 **N**
24				0.03 **N**				0.07 **N**	0.13½	0.14½	0.12 **L**	0.14½**B**
25				0.03½**N**	0.07½	0.08	0.07	0.08				0.17½**N**
26				0.03½**N**				0.08 **N**				0.17½**N**
29				0.02¾**N**	0.06	0.06¼	0.06 **L**	0.06	0.15	0.15	0.15	0.15
30				0.02½**N**	0.06½	0.06½	0.06½	0.06½				0.15¾**N**

87Mar Strike 5.50

Sep	Open	High	Low	Close
1	**HOLIDAY**			
2				0.65½**N**
3				0.62 **N**
4				0.60 **N**
5				0.58 **N**
8				0.59 **N**
9				0.58 **N**
10				0.62 **N**
11				0.61½**N**
12				0.60¼**N**
15				0.62 **N**
16				0.60 **N**
17				0.59 **N**
18				0.54½**N**
19	0.51	0.51 **H**	0.51	0.51
22	0.50	0.50½	0.49 **L**	0.50½
23				0.50 **N**
24				0.52½**N**
25				0.56 **N**
26				0.55½**N**
29				0.49½**N**
30				0.52 **N**

Put volume of sales Reported in contracts—Future 87Mar

Sep	4.50	4.75	5.00	5.50	TOTAL
1	**HOLIDAY**				
2					
3	5		2		7
4					
5					
8					
9	1**L**				1**L**
10			2		2
11		6			6
12	1				1
15			1**L**		1
16					
17	8**H**	1**L**			9
18	6		50**H**		56**H**
19	1	4		1**L**	6
22		8		5**H**	13
23	5				5
24			2		2
25		35**H**	1		36
26					
29		3	1		4
30		4			4
TOTAL	27	61	59	6	153

Put open contracts Reported in contracts—Future 87Mar

Sep	4.50	4.75	5.00	5.50	TOTAL
1	**HOLIDAY**				
2	42**L**	20**L**	6**L**	2**L**	70**L**
3	44	20	8	2	74
4	44	20	8	2	74
5	44	20	8	2	74
8	44	20	8	2	74
9	45	20	8	2	75
10	45	20	8	2	75
11	45	26	8	2	81
12	46	26	8	2	82
15	46	26	8	2	82
16	46	26	8	2	82
17	50	27	8	2	87
18	55	27	58	2	142
19	56	30	58	3**H**	147
22	56	37	58	3	154
23	61**H**	37	58	3	159
24	61	37	60	3	161
25	61	45	61**H**	3	170
26	61	45	61	3	170
29	61	48	60	3	172
30	61	52**H**	60	3	176**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 5.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24	0.13	0.15 H	0.13 L	0.15 B
25				0.17 N
26				0.16½N
29				0.13½N
30				0.14½N

Put volume of sales Reported in contracts—Future 87May

Sep	5.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25	4H	4H
26		
29		
30		
TOTAL	4	4

Put open contracts Reported in contracts—Future 87May

Sep	5.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25	4H	4H
26	4	4
29	4	4
30	4	4

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jul Strike 6.00

Sep	Open	High	Low	Close
1	HOLIDAY			
2				
3				
4				
5	1.00½	1.00½	1.00½L	1.00½
8	1.03	1.03 H	1.01	1.01 A
9				0.99 N
10				1.01 N
11				1.01 N
12				1.00 N
15				1.02½N
16				1.02 N
17				0.98½N
18				0.95 N
19				0.92½N
22				0.91¼N
23				0.89½N
24				0.92½N
25				0.95½N
26				0.94½N
29				0.90 N
30				0.92 N

Put volume of sales Reported in contracts—Future 87Jul

Sep	6.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5	10H	10H
8	10	10
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26		
29		
30		
TOTAL	20	20

Put open contracts Reported in contracts—Future 87Jul

Sep	6.00	TOTAL
1	HOLIDAY	
2		
3		
4		
5	10H	10H
8		
9		
10		
11		
12		
15		
16		
17		
18		
19		
22		
23		
24		
25		
26		
29		
30		

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

86Nov Strike 4.00

Oct	Open		High	Low	Close	
1					0.00⅛N	
2					0.00⅛N	
3					0.00⅛N	
6					0.00⅛N	
7					0.00⅛N	
8					0.00⅛N	
9					0.00⅛N	
10					0.00⅛N	
13					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 4.25

Oct	Open		High	Low	Close	
1	0.00⅛		0.00⅛H	0.00⅛L	0.00⅛	
2					0.00⅛N	
3					0.00⅛N	
6	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
7	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
8					0.00⅛N	
9					0.00⅛N	
10					0.00⅛N	
13					0.00⅛N	
14					0.00⅛N	
15					0.00⅛N	
16					0.00⅛N	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 4.50

Oct	Open		High	Low	Close	
1	0.00¾		0.00¾	0.00½	0.00½	
2	0.00½		0.00½	0.00½	0.00½	
3	0.00½		0.00¾	0.00½	0.00⅝	
6	0.00¾		0.00⅞	0.00⅝	0.00⅞	
7	0.00⅞		0.01 H	0.00⅞	0.00⅞	
8	0.01		0.01	0.00¾	0.00¾	
9	0.00½		0.00⅝	0.00½	0.00½	
10	0.00½		0.00½	0.00⅜	0.00⅜	
13	0.00¼		0.00¼	0.00¼	0.00¼	
14	0.00⅛		0.00⅛	0.00⅛L	0.00⅛	
15	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
16					0.00⅛N	
17					0.00⅛A	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 4.75

Oct	Open		High	Low	Close	
1	0.03		0.03¾	0.02¾	0.02¾	
2	0.03		0.03⅜	0.02¾	0.03	
3	0.03		0.05¼	0.02½	0.05	0.04¾
6	0.06		0.08½	0.06	0.08¼	
7	0.08½	0.09	0.09 H	0.06½	0.08	
8	0.07¾	0.08	0.08	0.05½	0.05¾	
9	0.05¼		0.05¾	0.04	0.05¾	
10	0.05	0.05¼	0.06	0.04¼	0.05½	
13	0.06½		0.07½	0.04½	0.05½	0.05¾
14	0.06	0.06¼	0.06¼	0.03⅜	0.03½	
15	0.03½		0.05	0.03½	0.04⅜	
16	0.04½		0.04¾	0.01½	0.01½	
17	0.01⅛	0.01	0.01½	0.00⅝L	0.00¾	0.01⅛
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.00

Oct	Open		High	Low	Close	
1	0.15½	0.15	0.17	0.14½	0.15 B	
2	0.16½		0.16½	0.14 L	0.15½	
3	0.16¼		0.20	0.16¼	0.20	
6	0.26¾		0.30	0.25½	0.30	
7	0.30½	0.31½	0.31½H	0.29½	0.30½	
8	0.28		0.28½	0.28	0.28 A	
9	0.26¼		0.29	0.25	0.29	
10	0.27½		0.28	0.26½	0.28	
13	0.30		0.30	0.26½	0.28	
14	0.28		0.28½	0.26½	0.26½A	
15	0.26½		0.28	0.26½	0.28	
16	0.27¾		0.27¾	0.23	0.23	0.24
17	0.22½		0.24½	0.22	0.24	
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.25

Oct	Open		High	Low	Close	
1	0.39½		0.39½	0.37 L	0.37	
2	0.38		0.38	0.38	0.38	
3					0.43¼N	
6					0.55 N	
7	0.55		0.55½H	0.54	0.55½	
8	0.51½		0.52½	0.51½	0.52½	
9	0.49¼		0.53¼	0.49	0.53¼B	
10	0.52½		0.52½	0.51½	0.52½B	
13	0.53½		0.53½	0.52¼	0.52¾	
14	0.53½		0.53½	0.51	0.51 A	
15	0.52		0.52½	0.52	0.52½	
16	0.53		0.53	0.48½	0.48½A	
17	0.49		0.49½	0.49	0.49 B	0.49½A
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.50

Oct	Open		High	Low	Close	
1					0.61½N	
2					0.62¾N	
3					0.67¾N	
6					0.80 N	
7	0.79¼		0.80 H	0.79¼	0.80 B	
8					0.77½N	
9					0.78¼N	
10					0.77 N	
13	0.77		0.78¼	0.77	0.78	
14	0.77¼		0.78	0.76	0.76 A	
15	0.77		0.78	0.77	0.77½A	
16					0.73½N	
17	0.74¼		0.74¼	0.74¼L	0.74 B	0.74½A
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 5.75

Oct	Open		High	Low	Close	
1					0.86½N	
2					0.87¾N	
3					0.92¾N	
6					1.05 N	
7					1.05½N	
8					1.02½N	
9					1.03¼N	
10					1.02¼N	
13					1.02¾N	
14					1.01 N	
15					1.02½N	
16					0.98½N	
17					0.99 B	1.00 A
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

86Nov Strike 6.00

Oct	Open		High	Low	Close	
1					1.11½N	
2					1.12¾N	
3					1.17¾N	
6					1.30 N	
7					1.30½N	
8					1.27½N	
9					1.28¼N	
10					1.27¼N	
13					1.27¾N	
14					1.26 N	
15					1.27½N	
16					1.23½N	
17					1.24 B	1.25 A
20						
21						
22						
23						
24						
27						
28						
29						
30						
31						

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 86Nov

Oct	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	10L	10	89	514	62	1L				686
2			13L	361	25	5				404L
3			61	441	12					514
6		39	661H	850	93H					1,643H
7	10	42	327	486	40	3				908
8		5L	610	662	9L	2	1L			1,289
9		60H	37	369	39	7				512
10			85	564	83	82H	43			857
13			336	354	35	3	51H			779
14			643	275L	17	5	3			943
15	160H		144	523	13	2	3			845
16			32	992	30	5				1,059
17				1,070H	14	2	1			1,087
20										
21										
22										
23										
24										
27										
28										
29										
30										
31										
TOTAL	180	156	3,038	7,461	472	117	102			11,526

Put open contracts Reported in contracts—Future 86Nov

Oct	4.00	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	498H	1,933H	4,808	4,930	1,497	660H	95H	1H		14,422
2	498	1,933	4,806	5,022H	1,505	657	93	1		14,515H
3	498	1,928	4,804	4,849	1,500	644	93	1		14,317
6	498	1,890	4,827H	4,754	1,465	607	93	1		14,135
7	488	1,881	4,687	4,557	1,468	518	50	1		13,650
8	488	1,784	4,566	4,247	1,444	506	50	1		13,086
9	488	1,724	4,554	4,164	1,450	499	50	1		12,930
10	488	1,724	4,543	3,870	1,507H	555	49	1		12,737
13	488	1,724	4,556	3,567	1,507	479	48	1		12,370
14	488	1,723L	4,244	3,360L	1,495	456	45	1		11,812
15	381	1,723	4,174	3,396	1,478	300	44	1		11,497
16	328L	1,723	4,145L	3,407	1,376L	268L	1L			11,248L
17										
20										
21										
22										
23										
24										
27										
28										
29										
30										
31										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.25

Oct	Open		High	Low	Close	
1					0.00⅝N	
2	0.00⅝		0.00⅝	0.00⅝	0.00⅝	
3	0.00⅝		0.00⅝	0.00⅝	0.00⅝	
6	0.01		0.01 H	0.01	0.01	
7	0.00¾		0.00¾	0.00¾	0.00¾	
8	0.00¾		0.00¾	0.00¾	0.00¾	
9	0.00½		0.00½	0.00½	0.00½	
10					0.00½N	
13					0.00½N	
14					0.00½N	
15					0.00½N	
16					0.00½N	
17					0.00⅜N	
20					0.00½N	
21	0.00¼		0.00¼	0.00¼	0.00¼	
22					0.00¼N	
23					0.00¼N	
24	0.00⅛		0.00⅛	0.00⅛L	0.00⅛	
27					0.00⅛N	
28					0.00⅛N	
29	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
30	0.00⅛		0.00⅛	0.00⅛	0.00⅛	
31					0.00⅛N	

87Jan Strike 4.50

Oct	Open		High	Low	Close	
1	0.02¼		0.02⅝	0.02⅛	0.02⅛	
2	0.02¼		0.02¼	0.02¼	0.02¼	
3	0.02	0.01¾	0.03	0.01¾	0.03	
6	0.04¼	0.03¾	0.04¼H	0.03½	0.03¾	
7	0.03¾		0.03¾	0.03¼	0.03½	
8	0.03½		0.03½	0.02½	0.02½	
9	0.02⅝		0.02⅝	0.02	0.02⅝	
10	0.02¾		0.02¾	0.02⅛	0.02¼B	
13	0.03		0.03	0.02¼	0.02½	
14	0.02½		0.02½	0.02⅛	0.02⅛	
15	0.02⅛		0.02½	0.02⅛	0.02¼A	
16	0.02½		0.02½	0.01⅝	0.01⅞	0.01¾
17	0.01⅞		0.01⅞	0.01⅞	0.01⅞	
20	0.01⅞		0.01⅞	0.01⅛	0.01¼	
21	0.01⅛		0.01¼	0.01	0.01	
22	0.00¾		0.00¾	0.00¾	0.00¾	
23	0.00¾		0.00⅞	0.00¾	0.00¾	
24	0.00¾		0.00⅞	0.00¾	0.00⅞	
27	0.00⅝		0.00⅝	0.00½	0.00½	
28	0.00⅝		0.00½	0.00⅜	0.00½	
29	0.00⅝		0.00⅜	0.00⅜	0.00⅜	
30	0.00⅝		0.00⅝	0.00¼	0.00¼	
31	0.00¼		0.00¼	0.00⅛L	0.00¼	

87Jan Strike 4.75

Oct	Open		High	Low	Close	
1	0.05½		0.06¾	0.05	0.05⅝	
2	0.06		0.06	0.05¼	0.06	
3	0.06		0.08½	0.06	0.08	0.08¼
6	0.10		0.11½H	0.09½	0.11	
7	0.11⅛		0.11¼	0.09¼	0.10¼	0.10½
8	0.10⅛		0.10⅛	0.09⅛	0.09¼	
9	0.08¼		0.09¾	0.08	0.09¾B	
10	0.09¼		0.09½	0.09	0.09½	
13	0.10		0.10	0.09	0.09½	
14	0.09½		0.09½	0.08	0.08½	
15	0.08¼	0.08½	0.09½	0.08⅛	0.08¼	0.08½
16	0.09¼		0.09¼	0.07	0.07	
17	0.06¾		0.07⅛	0.06	0.07⅛	
20	0.06½		0.06½	0.05	0.05⅛	
21	0.05		0.05¾	0.04½	0.04½	
22	0.04⅛		0.04¼	0.03½	0.04	
23	0.04½	0.04	0.05	0.04	0.04¾	
24	0.05		0.05	0.04	0.04¼	
27	0.04		0.04	0.02½	0.02½	
28	0.02⅛		0.03	0.02	0.02¼	
29	0.03½	0.03¼	0.03½	0.02¾	0.02⅞A	
30	0.03⅛		0.03¼	0.01½	0.01½	
31	0.02¼		0.02¼	0.01⅜L	0.01⅞	

87Jan Strike 5.00

Oct	Open		High	Low	Close	
1	0.15		0.15	0.15	0.15	
2	0.15½		0.16½	0.15½	0.16½	
3	0.16		0.19	0.16	0.18½A	
6	0.24		0.25½	0.22	0.25½B	
7	0.26		0.27 H	0.24½	0.26 B	
8					0.24½N	
9	0.23		0.27	0.22	0.26	0.26½
10	0.24½		0.25½	0.24	0.25½B	
13	0.26½		0.26½	0.25	0.25½B	
14	0.24½		0.24½	0.24	0.24 A	
15	0.25		0.25¼	0.24½	0.24½A	
16	0.22		0.22	0.21	0.21½B	
17	0.19½		0.23½	0.19½	0.23½	
20	0.23½		0.23½	0.18	0.18	
21	0.18		0.19	0.16¾	0.16¾	
22	0.16½		0.16½	0.14½	0.15 B	
23	0.15		0.18	0.15	0.18 B	
24	0.18		0.18	0.15¾	0.16½B	
27	0.15		0.15	0.11	0.11¼	
28	0.10½		0.11½	0.08½	0.10¾	
29	0.12½	0.12	0.13¼	0.12	0.13	
30	0.13½		0.13½	0.08¼	0.08½	
31	0.09		0.10	0.08 L	0.09¾	

87Jan Strike 5.25

Oct	Open	High	Low	Close
1				0.33½N
2	0.33	0.33	0.33	0.33
3				0.37¼N
6				0.47¾N
7	0.46	0.48 H	0.46	0.48 B
8	0.45	0.45	0.45	0.45
9				0.46½N
10	0.45½	0.46	0.45½	0.46 B
13				0.46½N
14	0.46	0.46	0.44	0.44 A
15	0.45½	0.45½	0.45½	0.45½
16				0.42¼N
17				0.44 N
20	0.41	0.41	0.37½	0.38½
21	0.36	0.39½	0.36	0.36½A
22				0.34 N
23	0.34	0.37¾	0.34	0.37¾B
24	0.38¼	0.38¼	0.37	0.37 A
27				0.29¼N
28	0.28	0.29	0.28	0.29 B
29				0.33½N
30	0.34	0.34	0.26½	0.26½A
31	0.27	0.28	0.25 L	0.28 B

87Jan Strike 5.50

Oct	Open	High	Low	Close
1				0.55½N
2				0.56 N
3				0.60 N
6				0.71½N
7				0.72 N
8				0.69 N
9				0.70½N
10				0.70 N
13				0.70 N
14				0.68 N
15				0.69½N
16				0.65½N
17				0.67¾N
20				0.61½N
21				0.59½N
22				0.57 N
23				0.61¼N
24				0.59¼N
27				0.51¾N
28				0.52 N
29				0.56¾N
30				0.48¼N
31				0.50½N

87Jan Strike 5.75

Oct	Open	High	Low	Close
1				0.79½N
2				0.80 N
3				0.84¾N
6				0.96½N
7				0.97 N
8				0.94 N
9				0.95½N
10				0.95 N
13				0.95 N
14				0.92¾N
15				0.94½N
16				0.90½N
17				0.92¾N
20				0.86½N
21				0.84½N
22				0.81½N
23				0.86¼N
24				0.84¼N
27				0.76 N
28				0.76½N
29				0.81¾N
30				0.72¾N
31				0.75½N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 87Jan

Oct	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1		8	64	56				128
2	2L	4	62	40	1L			109
3	2	36	234	64				336
6	58	292	251	27	2			630
7	165	78	282	81	4			610
8	206H	36	52		1			295
9	15	98	270	1,094				1,477
10		139	41L	180	2			362
13		8	58	6				72L
14		138	343	1L	2			484
15		112	136	25	1			274
16		388	987H	1				1,376
17		3L	228	1,158H				1,389
20		262	78	118	23			481
21	70	115	190	124	4			503
22		166	676	328				1,170
23		36	408	83	11			538
24	33	150	245	49	4			481
27	12	24	273	39				348
28		27	357	113	12			509
29	4	37	115	105				261
30	61	558H	678	386	32H			1,715H
31		79	383	341	18			821
TOTAL	628	2,796	6,411	4,418	117			14,369

Put open contracts Reported in contracts—Future 87Jan

Oct	4.25	4.50	4.75	5.00	5.25	5.50	5.75	TOTAL
1	211L	1,272L	1,187L	612	183	1H	1H	3,467L
2	211	1,272	1,236	632	184	1	1	3,536
3	211	1,292	1,388	589	183	1	1	3,665
6	256	1,494	1,403	588	183	1	1	3,926
7	404	1,554	1,496	513	179	1	1	4,148
8	610	1,552	1,491	511L	179	1	1	4,345
9	620H	1,595	1,571	1,460	178	1	1	5,426
10	620	1,663	1,558	1,629	176L	1	1	5,648
13	620	1,657	1,642	1,623	176	1	1	5,720
14	620	1,651	1,767	1,622	176	1	1	5,838
15	620	1,700	1,858	1,647	176	1	1	6,003
16	620	1,918	2,274	1,648H	176	1	1	6,638
17	620	1,926	2,334	1,102	176	1	1	6,160
20	620	2,119	2,360	1,064	184	1	1	6,349
21	611	2,174H	2,437	1,131	183	1	1	6,538
22	611	2,072	2,645	1,196	183	1	1	6,709
23	611	1,952	2,674	1,202	194	1	1	6,635
24	583	1,905	2,668	1,185	198	1	1	6,541
27	583	1,907	2,869	1,174	183	1	1	6,718
28	583	1,886	2,928	1,219	195	1	1	6,813
29	583	1,858	2,971	1,227	195	1	1	6,836
30	595	2,101	3,411H	1,439	219	1	1	7,767
31	595	2,102	3,386	1,582	231H	1	1	7,898H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 4.25

Oct	Open	High	Low	Close
1				
2				
3				
6				
7				
8				
9	0.01	0.01	0.01	0.01
10	0.01	0.01	0.01	0.01
13				0.00⅞N
14	0.01	0.01	0.01	0.01
15	0.01⅛	0.01⅛H	0.01	0.01
16	0.00⅞	0.00⅞	0.00⅞	0.00⅞
17				0.01 N
20				0.00¾N
21				0.00¾N
22				0.00¾N
23				0.00¾N
24				0.00¾N
27				0.00¾N
28				0.00¾N
29				0.00½N
30	0.00⅜	0.00⅜	0.00¼L	0.00¼A
31				0.00¼N

87Mar Strike 4.50

Oct	Open	High	Low	Close
1	0.02½	0.02½	0.02½	0.02½
2				0.03 H
3	0.03	0.03½	0.03	0.03½B
6	0.04	0.04½H	0.04	0.04½B
7	0.04	0.04½	0.04	0.04¼
8	0.04	0.04	0.03¼	0.03½
9	0.02½	0.02¾	0.02½	0.02¾
10	0.02¼	0.03¼	0.02¼	0.03
13	0.03⅛ 0.03¼	0.03¼	0.02⅞	0.02⅞
14	0.03	0.03	0.02¾	0.02¾
15	0.02¾	0.02¾	0.02¾	0.02¾
16	0.02¾	0.02¾	0.02½	0.02½
17	0.02¾	0.03	0.02¾	0.03 B
20	0.02	0.02	0.01⅞	0.01⅞A
21	0.01⅞	0.02	0.01½	0.01½
22	0.01½	0.01½	0.01⅜	0.01½
23	0.01⅝	0.01⅝	0.01⅜	0.01⅝
24	0.01⅝	0.01⅝	0.01½	0.01⅝
27	0.01¼	0.01¼	0.01¼	0.01¼
28				0.01¼N
29	0.01½	0.01½	0.01½	0.01½
30	0.01⅛	0.01⅛	0.00⅞L	0.00⅞
31	0.01	0.01	0.01	0.01

87Mar Strike 4.75

Oct	Open	High	Low	Close
1	0.07	0.07	0.06½	0.06½
2				0.06¾N
3	0.06½	0.08½	0.06½	0.08½B
6	0.10	0.11½H	0.10	0.11½
7	0.10¾	0.11	0.10¾	0.11
8				0.09¾N
9	0.09¼	0.09¼	0.09	0.09¼
10	0.09½	0.09½	0.09½	0.09½
13	0.09⅝	0.10	0.09⅝	0.10
14	0.09½	0.09½	0.09	0.09 A
15	0.09	0.09½	0.09	0.09½
16	0.08¾	0.08¾	0.08	0.08
17	0.07¾	0.08½	0.07¾	0.08½B
20	0.07⅛	0.07⅛	0.07	0.07 A
21	0.07	0.07¼	0.06½	0.06½
22	0.05½ 0.06	0.06	0.05½	0.06
23	0.06	0.06	0.06	0.06
24	0.08	0.08	0.07	0.07½
27	0.07¼	0.07¼	0.05¾	0.05¾A
28	0.05¼	0.06	0.05	0.05½
29				0.06¼N
30	0.05	0.05	0.04⅞	0.04⅞
31	0.04½	0.04½	0.04⅜L	0.04½

87Mar Strike 5.00

Oct	Open	High	Low	Close
1				0.14¼N
2				0.14¾N
3				0.17¼N
6				0.23 N
7				0.24 N
8				0.23 N
9	0.22	0.22¾	0.22	0.22¾
10				0.22¾A
13	0.24½	0.24½H	0.23½	0.23½A
14				0.22½N
15	0.23	0.23	0.23	0.23
16				0.19¾N
17	0.19	0.20½	0.19	0.20½B
20	0.18	0.19	0.18	0.18⅛
21	0.18	0.18	0.17½	0.17½
22	0.17	0.17	0.16	0.17 B
23	0.16	0.20	0.16	0.20 B
24	0.20	0.20	0.19½	0.19½
27	0.19	0.19	0.15½	0.15½A
28	0.14	0.15	0.13½	0.15
29				0.17 N
30	0.16	0.16¼	0.12½	0.12½A
31	0.12	0.14	0.12 L	0.14 B

87Mar Strike 5.50

Oct	Open	High	Low	Close
1				0.50½N
2				0.51¼N
3				0.55½N
6				0.65 N
7				0.66 N
8				0.63½N
9				0.64¼N
10				0.64 N
13				0.64 N
14				0.63 N
15				0.63½N
16				0.59¼N
17				0.61 N
20				0.56 N
21				0.54¾N
22				0.53¾N
23				0.58½N
24				0.57 N
27				0.50½N
28				0.50½N
29				0.54 N
30				0.47½N
31				0.49¾N

Put volume of sales Reported in contracts—Future 87Mar

Oct	4.25	4.50	4.75	5.00	5.50	TOTAL
1		1L	32			33
2						
3		1	6			7
6		20	41			61
7		25	26			51
8		1,092H				1,092H
9	20	137	15	21		193
10	10L	34	4L			48
13		214	45	1L		260
14	41H	22	13			76
15	35		14	1		50
16	10	2	36			48
17		5	28	1		34
20		27	38	17		82
21		52	46	10		108
22		20	44	12		76
23		34	16	6		56
24		5	26	5		36
27		16	15	32		63
28			48	34		82
29		1				1L
30		240	12	100H		352
31		203	82H	53		338
TOTAL	116	2,151	587	293		3,147

Put open contracts Reported in contracts—Future 87Mar

Oct	4.25	4.50	4.75	5.00	5.50	TOTAL
1		61L	70L	60	3H	194L
2		61	70	60	3	194
3		62	75	60	3	200
6		78	108	60	3	249
7		102	134	60	3	299
8		1,135	134	60	3	1,332
9	20L	1,265	145	57L	3	1,490
10	30	1,292	149	57	3	1,531
13	30	1,503	180	58	3	1,774
14	71	1,504	182	58	3	1,818
15	105H	1,504	172	59	3	1,843
16	105	1,506	200	59	3	1,873
17	105	1,502	205	59	3	1,874
20	105	1,525	220	68	3	1,921
21	105	1,532	206	78	3	1,924
22	105	1,543	230	84	3	1,965
23	105	1,559H	246	89	3	2,002
24	105	1,559	271	94	3	2,032
27	105	1,542	268	123	3	2,041
28	105	1,542	293	128	3	2,071H
29	105	1,542	293	128	3	2,071
30	105	1,304	302	228	3	1,942
31	105	1,205	363H	281H	3	1,957

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87May Strike 4.75				87May Strike 5.00			
Oct	Open	High	Low	Close	Open	High	Low	Close
1	0.07	0.07	0.07	0.07				0.14 N
2				0.07¼N	0.14½	0.14½	0.14½L	0.14½
3	0.07	0.07½	0.07	0.07½				0.16 N
6				0.12 N				0.20½N
7				0.11¼N				0.22 N
8	0.10	0.10	0.10	0.10				0.21 N
9				0.09½N				0.21½N
10				0.09¾N				0.21½N
13				0.10¼N				0.22¼N
14				0.10¼N				0.21½N
15				0.11 N	0.22	0.22 H	0.22	0.22
16	0.09	0.09	0.09	0.09				0.20 N
17				0.09½N				0.20½N
20	0.08¼	0.08¼	0.08	0.08	0.19¼	0.19¼	0.19¼	0.19¼
21	0.08	0.08¼	0.08	0.08	0.19	0.19	0.18½	0.18½
22	0.08	0.08	0.08	0.08				0.17½N
23	0.08	0.10½H	0.08	0.09½B	0.18	0.18	0.18	0.18
24	0.09½	0.09½	0.09½	0.09½	0.19½	0.20	0.19½	0.20
27				0.08 N	0.18	0.18	0.18	0.18
28	0.08	0.08	0.08	0.08	0.16½	0.17	0.16½	0.16½B
29				0.08½N	0.18	0.18	0.18	0.18
30	0.06½	0.06½	0.06½L	0.06½	0.19	0.19	0.16	0.16
31	0.06½	0.06½	0.06½	0.06½				0.16¼N

Put volume of sales Reported in contracts—Future 87May

Oct	4.75	5.00	TOTAL
1	5		5
2	25	20	45H
3	11		11
6			
7			
8	20		20
9			
10			
13			
14			
15		2	2
16	3		3
17			
20	2	3	5
21	27	3	30
22	30H	7	37
23	20	3	23
24	1L	5	6
27	8	10	18
28	1	21H	22
29		1L	1L
30	10	2	12
31	21	1	22
TOTAL	184	78	262

Put open contracts Reported in contracts—Future 87May

Oct	4.75	5.00	TOTAL
1	5L	4L	9L
2	25	20	45
3	36	20	56
6	36	20	56
7	36	20	56
8	45	20	65
9	45	20	65
10	45	20	65
13	45	20	65
14	45	20	65
15	45	20	65
16	48	20	68
17	48	20	68
20	50	23	73
21	77	26	103
22	89	33	122
23	99	36	135
24	98	39	137
27	104	49	153
28	104	67	171
29	104	68	172
30	114H	69	183H
31	112	70H	182

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Oct	87Jul Strike 4.50				87Jul Strike 4.75				87Jul Strike 5.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												
2												
3												
6												
7												
8												
9												
10	0.07	0.07 H	0.06	0.06								
13				0.06¼N								
14				0.06¼N	0.12	0.12	0.12	0.12				
15				0.06¼N	0.13	0.13 H	0.13	0.13	0.23½	0.23½H	0.23½	0.23½
16				0.05¾N				0.13 N	0.23	0.23	0.21½	0.21½A
17				0.05¾N				0.12½N				0.22 N
20	0.05½	0.05½	0.05½L	0.05½				0.10¼N				0.19½N
21				0.04¾N	0.10¼	0.10¼	0.09½	0.09½A				0.18½N
22				0.04½N				0.09¼N				0.18¾N
23				0.05 N	0.10	0.10	0.10	0.10	0.18¾	0.20	0.18¾L	0.20 B
24				0.04¾N	0.10	0.10	0.10	0.10	0.20	0.20	0.20	0.20
27				0.03¾A	0.09½	0.09½	0.07¾	0.07¾				0.18 N
28				0.03¾N	0.07½	0.08½	0.07¼L	0.08½B				0.18 N
29				0.04 N				0.09¼N				0.19¾N
30				0.03 N	0.08	0.08½	0.07½	0.07½				0.16¾N
31				0.03½N	0.07½	0.07½	0.07½	0.07½				0.18½N

Oct	87Jul Strike 5.25				87Jul Strike 5.50				87Jul Strike 6.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1												0.90 N
2												0.91 N
3												0.95½N
6												1.04 N
7												1.03½N
8												1.00½N
9												1.02½N
10	0.40	0.40 H	0.40	0.40								1.02 N
13				0.40 N								1.03 N
14				0.39¼N								1.02 N
15				0.39¼N								1.02¼N
16				0.37 N								0.99 N
17				0.37½N								1.00 N
20	0.35	0.35	0.35 L	0.35								0.95½N
21				0.33 N								0.93½N
22				0.32¼N								0.93½N
23				0.35 N								0.97½N
24				0.35 N								0.97½N
27				0.32 N								0.91½N
28				0.32 N								0.91½N
29				0.34 N								0.94¾N
30				0.31 N								0.89½N
31				0.32½N	0.50	0.50 H	0.50 L	0.50				0.92 N

Put volume of sales Reported in contracts—Future 87Jul

Oct	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
1							
2							
3							
6							
7							
8							
9							
10	15H						15
13				1L			1L
14		40					40
15		10	1L				11
16			2H				2
17							
20				3H			3
21	10L	82H					92H
22							
23		5L	1				6
24		42	2				44
27		7					7
28		17					17
29							
30		15					15
31		12			1H		13
TOTAL	25	230	6	4	1		266

Put open contracts Reported in contracts—Future 87Jul

Oct	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
1							
2							
3							
6							
7							
8							
9							
10	15L						15L
13	15			1L			16
14	15	40L		1			56
15	15	50	1L	1			67
16	15	50	3	1			69
17	15	50	3	1			69
20	15	50	3	4H			72
21	20H	132	3	4			159
22	20	132	3	4			159
23	20	137	4	4			165
24	20	177	6H	4			207
27	20	184	6	4			214
28	20	201	6	4			231
29	20	201	6	4			231
30	20	211	6	4			241
31	20	223H	6	4	1H		254H

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.25

Nov	Open	High	Low	Close
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
6				0.00⅛N
7				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27	HOLIDAY			
28				0.00⅛N

87Jan Strike 4.50

Nov	Open	High	Low	Close
3	0.00¼	0.00¼H	0.00¼	0.00¼
4				0.00⅛N
5	0.00¼	0.00¼	0.00¼	0.00¼
6	0.00⅛	0.00¼	0.00⅛L	0.00¼
7	0.00¼	0.00¼	0.00¼	0.00¼
10	0.00⅛	0.00⅛	0.00⅛	0.00⅛
11	0.00⅛	0.00⅛	0.00⅛	0.00⅛
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25				0.00⅛N
26				0.00⅛N
27	HOLIDAY			
28				0.00⅛N

87Jan Strike 4.75

Nov	Open	High	Low	Close
3	0.02⅛	0.02⅛H	0.01½	0.01⅝
4	0.01½	0.01½	0.01	0.01½
5	0.02	0.02	0.01¼	0.01¼
6	0.01½	0.01¾	0.01⅜	0.01⅜
7	0.01½	0.01½	0.01⅛	0.01⅛
10	0.01¼	0.01⅜	0.01	0.01⅛
11	0.01⅛	0.01¼	0.00⅞	0.00⅞
12	0.00¾	0.01	0.00¾	0.00⅞
13	0.01	0.01	0.00⅝	0.00⅜
14	0.00½	0.00½	0.00¼	0.00⅜
17	0.00⅝	0.00⅜	0.00⅜	0.00¾
18	0.00¾	0.01	0.00⅝	0.00⅝
19	0.00⅜	0.00½	0.00¼	0.00⅜
20	0.00⅝	0.00½	0.00⅜	0.00½
21	0.00½	0.00⅝	0.00⅜	0.00⅜
24	0.00⅝	0.00½	0.00⅜	0.00½
25				0.00⅜N
26	0.00¼	0.00¼	0.00⅛L	0.00⅛
27	HOLIDAY			
28	0.00⅛	0.00⅛	0.00⅛	0.00⅛

87Jan Strike 5.00

Nov	Open		High	Low	Close	
3	0.10	0.09¾	0.10 H	0.07½	0.09	
4	0.08		0.09¼	0.07	0.09	
5	0.09¾		0.10	0.07	0.07	
6	0.07¾		0.08½	0.07	0.07½	
7	0.08		0.08	0.07	0.07¾	
10	0.08		0.08	0.06¾	0.07½	
11	0.08		0.09¼	0.07¼	0.07¾	
12	0.07½	0.07¼	0.07¾	0.06¾	0.07¼	
13	0.06½		0.06½	0.05	0.05¼	
14	0.05¼	0.05	0.05¾	0.03¾	0.05¼	
17	0.05¼		0.09	0.05¼	0.08¼	0.09
18	0.09½		0.09½	0.07½	0.07½	
19	0.07		0.07⅛	0.04¾	0.04¾	
20	0.04½		0.05¾	0.04½	0.05	0.05¼
21	0.05½		0.06	0.05½	0.05⅞	0.06
24	0.06		0.07¼	0.06	0.07	
25	0.06½		0.06¾	0.05½	0.05½	
26	0.05½		0.05½	0.03¼	0.03½	0.03¼
27	HOLIDAY					
28	0.03		0.03⅜	0.02½L	0.03	

87Jan Strike 5.25

Nov	Open	High	Low	Close
3	0.28¾	0.28¾H	0.26¼	0.26¼
4	0.24	0.27	0.24	0.27 B
5				0.25 N
6	0.24½	0.27½	0.24½	0.26½A
7	0.26¼	0.26¾	0.26	0.26¾B
10				0.26½N
11				0.26½N
12	0.26	0.26¼	0.26	0.26¼B
13				0.23 N
14				0.24 N
17				0.29¼N
18				0.28 N
19				0.23¾N
20	0.23	0.25⅜	0.23	0.25⅜B
21				0.27¼N
24	0.28½	0.28½	0.28½	0.28½
25	0.27	0.27¼	0.27	0.27¼
26	0.23¼	0.23¼	0.22½	0.22½A
27	HOLIDAY			
28	0.20	0.21¾	0.20 L	0.21¾

87Jan Strike 5.50

Nov	Open	High	Low	Close
3				0.49¾N
4				0.50½N
5				0.47¾N
6				0.49¾N
7				0.50¼N
10				0.50 N
11	0.51	0.51 H	0.50¼	0.50¼
12				0.50 N
13				0.46 N
14				0.47 N
17				0.54¼N
18				0.52¼N
19				0.48 N
20				0.49¾N
21				0.52 N
24				0.54 N
25				0.52¼N
26				0.47¼N
27	HOLIDAY			
28	0.46	0.46¾	0.46 L	0.46¾

87Jan Strike 5.75

Nov	Open	High	Low	Close
3				0.74¼N
4				0.75¼N
5				0.72¼N
6				0.74¼N
7				0.75 N
10				0.75 N
11				0.75¼N
12				0.75 N
13				0.71 N
14				0.72 N
17				0.79¼N
18				0.77¼N
19				0.73 N
20				0.74¾N
21				0.77 N
24				0.79 N
25				0.77¼N
26				0.72¼N
27	HOLIDAY			
28				0.71¾N

87Jan Strike 6.00

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14	0.96	0.97 H	0.96 L	0.97 B
17				1.04¼N
18				1.02¼N
19				0.98 N
20				0.99¾N
21				1.02 N
24				1.04 N
25				1.02¼N
26				0.97¼N
27	HOLIDAY			
28				0.96¾N

87Jan Strike 6.25

Nov	Open	High	Low	Close
3				
4				
5	1.25	1.25 H	1.22¼L	1.22¼
6				1.24 N
7				1.25 N
10				1.25 N
11				1.25¼N
12				1.25 N
13				1.21 N
14				1.22 N
17				1.29¼N
18				1.27¼N
19				1.23 N
20				1.24¾N
21				1.27 N
24				1.29 N
25				1.27¼N
26				1.22¼N
27	HOLIDAY			
28				1.21¾N

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 87Jan

Nov	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3		35	24L	164	10					233
4			94	69	9					172L
5	30H	8	230	738					50H	1,056
6		21	178	909H	98H					1,206
7		1L	111	363	6					481
10		1	122	50L						173
11		322H	193	190		1L				706
12		20	442	310	4					776
13			525	703						1,228H
14			290	742				37H		1,069
17			267	218						485
18		50	173	310						533
19			807H	246						1,053
20			672	235	10					917
21			89	330						419
24			205	258	2L					465
25	5L			316	3					324
26			119	300	2					421
27	HOLIDAY									
28			60	223	2	2H				287
TOTAL	35	458	4,601	6,674	146	3		37	50	12,004

Put open contracts Reported in contracts—Future 87Jan

Nov	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
3	595L	1,597H	3,394	1,492	231	1H	1H			7,311
4	595	1,566	3,332	1,490L	226	1	1			7,211L
5	625H	1,550	3,259	1,717	218	1	1			7,371
6	625	1,559	3,214	2,181	257H	1	1			7,838
7	625	1,554	3,250	2,337	253	1	1			8,021
10	625	1,555	3,319	2,328	253	1	1			8,082
11	625	1,434	3,295	2,473	253	1	1			8,082
12	625	1,430	3,422	2,572	202	1	1			8,253
13	625	1,430	3,222	2,633	202	1	1			8,114
14	625	1,430	3,159	2,863	202	1	1	17H		8,298
17	625	1,430	3,223	2,867	202	1	1			8,349
18	625	1,380	3,207	2,991	202	1	1			8,407
19	625	1,380	3,070L	2,910	202	1	1			8,189
20	625	1,380	3,528H	3,004H	201	1	1			8,740H
21	625	1,334L	3,396	2,906	201	1	1			8,464
24	625	1,334	3,298	2,862	199	1	1			8,320
25	620	1,334	3,298	2,829	187L		1			8,269
26	620	1,334	3,298	2,824	187		1			8,264
27	HOLIDAY									
28	620	1,334	3,293	2,799	189		1			8,236

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 4.25

Nov	Open	High	Low	Close
3				0.00¼N
4				0.00¼N
5				0.00¼N
6				0.00¼N
7				0.00¼N
10				0.00¼N
11				0.00¼N
12				0.00¼N
13				0.00⅛N
14				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
20				0.00⅛N
21				0.00⅛N
24				0.00⅛N
25	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
26	0.00⅛	0.00⅛	0.00⅛	0.00⅛
27	HOLIDAY			
28				0.00⅛N

87Mar Strike 4.50

Nov	Open	High	Low	Close
3	0.01	0.01 H	0.01	0.01
4	0.00⅞	0.00⅞	0.00¾	0.00⅞
5	0.01	0.01	0.00⅞	0.00⅞
6	0.00⅞	0.00⅞	0.00⅞	0.00⅞
7	0.00⅞	0.00⅞	0.00⅞	0.00⅞
10	0.00⅞	0.00⅞	0.00¾	0.00¾A
11	0.00½	0.00½	0.00½	0.00½
12	0.00⅝	0.00⅝	0.00⅝	0.00⅝
13	0.00½	0.00½	0.00½	0.00½
14	0.00½	0.00½	0.00½	0.00½
17				0.00½N
18	0.00⅝	0.00⅝	0.00⅝	0.00⅝
19	0.00¾	0.00¾	0.00½	0.00½
20				0.00½N
21				0.00½N
24	0.00½	0.00½	0.00½	0.00½
25	0.00½	0.00½	0.00¼L	0.00¼
26				0.00¼N
27	HOLIDAY			
28				0.00¼N

87Mar Strike 4.75

Nov	Open	High	Low	Close
3	0.04	0.04	0.04	0.04
4	0.03⅞	0.04¼	0.03⅞	0.04¼B
5	0.04½	0.04½H	0.03¾	0.03¾
6	0.04	0.04	0.03¾	0.03¾
7	0.04	0.04	0.03¾	0.03⅞A
10	0.03¾	0.03¾	0.03	0.03¼
11	0.03¾	0.03⅞	0.03½	0.03½
12	0.03½	0.03½	0.03	0.03
13	0.02¾	0.02¾	0.02½	0.02½
14	0.02½	0.03	0.02½	0.03
17	0.03¼	0.03½	0.03	0.03½
18	0.03¼	0.03¾	0.03¼	0.03¼
19	0.03	0.03	0.02½	0.02½
20	0.02¾	0.02¾	0.02½	0.02¾
21	0.02¾	0.02¾	0.02½	0.02½B
24	0.02¼	0.02¾	0.02¼	0.02¾
25	0.02¾	0.02¾	0.01⅞	0.02
26	0.02	0.02	0.01½	0.01½
27	HOLIDAY			
28	0.01½	0.01½	0.01⅜L	0.01½

87Mar Strike 5.00

Nov	Open	High	Low	Close
3				0.13½N
4	0.12½	0.13½	0.12½	0.13½B
5	0.14¼	0.14¼H	0.12	0.12
6	0.12	0.13	0.11¾	0.12 A
7	0.12	0.12	0.11	0.11
10	0.10	0.10¾	0.10	0.10¾
11	0.12	0.12	0.10¾	0.10¾A
12	0.11	0.11	0.09½	0.09½
13	0.09½	0.09½	0.08½	0.08¾
14	0.09	0.09¼	0.08	0.09 B
17	0.10	0.11½	0.10	0.11½
18	0.11½	0.12¼	0.11	0.11½
19	0.11	0.11⅛	0.09¾	0.09¾A
20	0.09½	0.09½	0.09	0.09¼
21	0.09¼	0.10	0.09	0.09¾B
24	0.09½	0.10¼	0.09½	0.10
25	0.09¾	0.09¾	0.08¼	0.08½
26	0.08½	0.08½	0.07⅛	0.07¼
27	HOLIDAY			
28	0.07	0.07	0.06 L	0.06¾

87Mar Strike 5.25

Nov	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11	0.27¾	0.27¾H	0.27¼	0.27¼A
12	0.26½	0.26½	0.26½	0.26½
13	0.23½	0.23½	0.23½	0.23½
14				0.24½N
17				0.29½N
18				0.27½N
19				0.25½N
20				0.26 N
21				0.27¼N
24				0.28¼N
25				0.26¾N
26	0.24½	0.24½	0.23 L	0.23 A
27	HOLIDAY			
28				0.22½N

87Mar Strike 5.50

Nov	Open	High	Low	Close
3				
4				0.49 N
5				0.49½N
6				0.47½N
7				0.48½N
10				0.48 N
11				0.47½N
12				0.48 N
13				0.47 N
14				0.44 N
17				0.46 N
18				0.52 N
19				0.50 N
20				0.47½N
21				0.48 N
24				0.49¼N
25				0.51 N
26				0.49 N
27	HOLIDAY			0.44 N
28				0.44 N

Put volume of sales Reported in contracts—Future 87Mar

Nov	4.25	4.50	4.75	5.00	5.25	5.50	TOTAL
3		150	11				161
4	4	380H	78	87			549H
5		219	143	58			420
6		55	98	69			222
7		226	37	17			280
10		5	40	12			57
11			7L	6L	6H		19L
12		52	24	118	2		196
13		90	38	105	6		239
14		10	9	29			48
17			41	115			156
18		1L	213	250H			464
19		25	255H	49			329
20		1	14	20			35
21			8	47			55
24		11	49	130			190
25	30H		39	98			167
26	1L	5	76	144	1L		227
27	HOLIDAY						
28			60	154			214
TOTAL	35	1,230	1,240	1,508	15		4,028

Put open contracts Reported in contracts—Future 87Mar

Nov	4.25	4.50	4.75	5.00	5.25	5.50	TOTAL
3	105L	1,105H	374L	281L		3H	1,868L
4	105	1,096	436	361		3	2,001
5	105	1,043	460	381		3	1,992
6	105	1,043	514	430		3	2,095
7	105	963	519	433		3	2,023
10	105	968	519	443		3	2,038
11	105	968	500	446	6L	3	2,028
12	105	870	479	418	8	3	1,883
13	105	865	474	455	8	3	1,910
14	105	865	479	475	8	3	1,935
17	105	865	499	511	8	3	1,991
18	105	866	679	604	8	3	2,265
19	105	883	855	608	8	3	2,462
20	105	883	855	616	8	3	2,470
21	105	871	852	639	8	3	2,478
24	105	882	878	709	8	3	2,585
25	105	857L	887H	763	8	3	2,623
26	106H	857	825	828	9H	3	2,628H
27	HOLIDAY						
28	106	857	799	836H	9	3	2,610

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87May Strike 4.50				87May Strike 4.75				87May Strike 5.00			
Nov	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
3					0.06½	0.06½H	0.06	0.06 A	0.16½	0.16½	0.16½	0.16½
4					0.06	0.06	0.06	0.06	0.15½	0.15½	0.15½	0.15½
5	0.02	0.02½H	0.02	0.02½	0.06¼	0.06¼	0.05½	0.05½	0.17¼	0.17¼H	0.16	0.16 A
6				0.02½N	0.05½	0.05½	0.05½	0.05½				0.15¾N
7				0.02¼N				0.05¾N	0.15½	0.15½	0.15½	0.15½
10				0.02 N				0.05¼N				0.14¼N
11				0.02 N	0.06⅜	0.06⅜	0.06¼	0.06¼A	0.15	0.15	0.15	0.15
12				0.01¾N	0.05½	0.05½	0.05½	0.05½				0.13½N
13				0.01½N				0.05 N				0.12½N
14				0.01½N				0.05 N	0.12½	0.13	0.12	0.13
17				0.01¾N	0.05	0.05¼	0.05	0.05¼				0.14½N
18				0.01½N				0.05¼N	0.15	0.15	0.15	0.15
19	0.01¾	0.01¾	0.01¾L	0.01¾				0.04¾N				0.13¾N
20				0.01½N	0.04½	0.04½	0.04¼	0.04¼A	0.12½	0.12½	0.12	0.12½B
21				0.01½N	0.03¾	0.03¾	0.03¾	0.03¾				0.12½N
24				0.01½N	0.04½	0.04½	0.04½	0.04½	0.12	0.13	0.12	0.13
25				0.01 N				0.04 N	0.12	0.12⅛	0.12	0.12 A
26				0.00¾N	0.03¾	0.03¾	0.03½L	0.03½A	0.11	0.11	0.10½	0.10½
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.00¾N				0.03 N	0.10½	0.10½	0.10 L	0.10

Put volume of sales Reported in contracts—Future 87May

Nov	4.50	4.75	5.00	TOTAL
3		1L	1L	2
4		5	50	55
5		5	54H	59
6	30H	5		35
7		1	1	2
10				
11		1	1	2
12		1		1L
13				
14			35	35
17		63H		63H
18		1	2	3
19	30			30
20		1	51	52
21		25		25
24			8	8
25			3	3
26		1	45	46
27	HOLIDAY			
28			44	44
TOTAL	60	110	295	465

Put open contracts Reported in contracts—Future 87May

Nov	4.50	4.75	5.00	TOTAL
3		113	69L	182L
4		112L	109	221
5		117	134	251
6	30L	122	134	286
7	30	122	134	286
10	30	122	134	286
11	30	123	134	287
12	30	123	134	287
13	30	123	134	287
14	30	123	155	308
17	30	175	155	360
18	30	176	156	362
19	60H	176	156	392
20	60	176	139	375
21	60	201H	139	400
24	60	201	147	408
25	60	201	149	410
26	60	200	182	442
27	HOLIDAY			
28	60	200	225H	485H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

	87Jul Strike 4.50				87Jul Strike 4.75				87Jul Strike 5.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.03½N	0.07	0.07½	0.06¾	0.07¼B	0.18½	0.19 H	0.18½	0.19 B
4				0.03½N	0.07	0.07	0.06	0.06½B				0.18¼N
5				0.03 N	0.06¼	0.06¼	0.06¼	0.06¼				0.17 N
6				0.03¼N				0.06½N				0.17½N
7				0.02¾N				0.06¾N				0.17 N
10				0.02½N	0.06¾	0.06¾	0.06¾	0.06¾	0.16½	0.16½	0.16½	0.16½
11				0.02½N	0.08	0.08 H	0.08	0.08	0.16½	0.16½	0.16½	0.16½
12	0.02½	0.02½H	0.02½	0.02½	0.07½	0.07½	0.07¼	0.07½A	0.14½	0.14½	0.14½	0.14½
13				0.01⅞N				0.07 N				0.14¼N
14				0.02¼N				0.06⅞N				0.14½N
17				0.02½N				0.07½N				0.17 N
18				0.02¼N	0.06¼	0.06½	0.06¼	0.06½	0.17	0.17	0.16½	0.16½A
19	0.02	0.02¼	0.02 L	0.02				0.06½N	0.15½	0.15½	0.15¼	0.15¼
20				0.02 N				0.05¾N				0.14¾N
21				0.02 N	0.05½	0.05½	0.05½	0.05½	0.13½	0.13½	0.13½L	0.13½
24				0.02 N	0.06	0.06¼	0.05½	0.05⅞B	0.14	0.14½	0.14	0.14½B
25				0.01¾N	0.05¼	0.05½	0.05 L	0.05½	0.14	0.14	0.14	0.14
26				0.01½N				0.05 N				0.13 N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.01¼N				0.04½N				0.12½N

	87Jul Strike 5.25				87Jul Strike 5.50				87Jul Strike 6.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3				0.32½N				0.50 N				0.92 N
4				0.32½N				0.50 N				0.92 N
5				0.31 N				0.48 N				0.90 N
6				0.32 N				0.49 N				0.92 N
7				0.31 N				0.48 N				0.90½N
10				0.30 N				0.47 N				0.89½N
11				0.30½N				0.48 N				0.91½N
12				0.29 N				0.47 N				0.90 N
13				0.28 N				0.46 N				0.89 N
14				0.28½N				0.47 N				0.90½N
17				0.32 N				0.51 N				0.96 N
18				0.31 N				0.49½N				0.94 N
19				0.30 N				0.48½N				0.92½N
20				0.29½N				0.48 N				0.92½N
21				0.29½N				0.48 N				0.92¾N
24				0.30 N				0.49 N				0.94½N
25				0.29 N				0.47½N				0.92½N
26				0.27 N				0.45½N				0.91 N
27	HOLIDAY				HOLIDAY				HOLIDAY			
28				0.26 N				0.44½N				0.88½N

Put volume of sales Reported in contracts—Future 87Jul

Nov	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
3		65H	1L				66
4		18					18
5		3L					3L
6							
7							
10			5H				5
11		50	2				52
12	40L	32	1				73
13							
14							
17							
18		45	2				47
19	75H		3				78H
20							
21		5	1				6
24		45	3				48
25		50	2				52
26		20					20
27	HOLIDAY						
28							
TOTAL	115	333	20				468

Put open contracts Reported in contracts—Future 87Jul

Nov	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
3	20L	283L	7L	4H	1H		315L
4	20	296	7	4	1		328
5	20	298	7	4	1		330
6	20	298	7	4	1		330
7	20	298	7	4	1		330
10	20	298	12	4	1		335
11	20	313	14	4	1		352
12	60	341	15	4	1		421
13	60	313	15	4	1		393
14	60	313	15	4	1		393
17	60	313	15	4	1		393
18	60	358H	17	4	1		440
19	115H	358	17	4	1		495H
20	115	358	17	4	1		495
21	115	355	18	4	1		493
24	115	341	20H	4	1		481
25	115	340	20	4	1		480
26	115	350	20	4	1		490
27	HOLIDAY						
28	115	330	20	4	1		470

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close ¢ per bushel

	87Nov Strike 4.75				87Nov Strike 5.00			
Nov	**Open**	**High**	**Low**	**Close**	**Open**	**High**	**Low**	**Close**
3								
4								
5								
6								
7								
10								
11								
12								
13					0.28	0.28 **H**	0.28	0.28
14								0.28½**N**
17								0.32 **N**
18								0.31 **N**
19								0.31½**N**
20	0.17	0.17 **H**	0.17	0.17				0.29½**N**
21				0.17 **N**				0.29 **N**
24				0.15½**N**				0.28 **N**
25	0.14¾	0.14¾	0.14¾**L**	0.14¾				0.25½**N**
26				0.13¾**N**	0.25½	0.25½	0.24	0.24
27	**HOLIDAY**				**HOLIDAY**			
28				0.11¾**A**	0.21	0.21	0.21 **L**	0.21

Put volume of sales Reported in contracts—Future 87Nov

Nov	4.75	5.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14		10	10
17			
18			
19			
20	5H		5L
21			
24			
25			
26	3L	12H	15H
27	HOLIDAY		
28		8L	8
TOTAL	8	30	38

Put open contracts Reported in contracts—Future 87Nov

Nov	4.75	5.00	TOTAL
3			
4			
5			
6			
7			
10			
11			
12			
13			
14		10L	10L
17		10	10
18		10	10
19		10	10
20	5L	10	15
21	5	10	15
24	5	10	15
25	5	10	15
26	8H	12	20
27	HOLIDAY		
28	8	20H	28H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jan Strike 4.25

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 4.50

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛A
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 4.75

Dec	Open	High	Low	Close
1	0.00⅛	0.00⅛H	0.00⅛L	0.00⅛
2	0.00⅛	0.00⅛	0.00⅛	0.00⅛
3	0.00⅛	0.00⅛	0.00⅛	0.00⅛
4	0.00⅛	0.00⅛	0.00⅛	0.00⅛
5	0.00⅛	0.00⅛	0.00⅛	0.00⅛
8				0.00⅛N
9	0.00⅛	0.00⅛	0.00⅛	0.00⅛
10				0.00⅛N
11				0.00⅛N
12	0.00⅛	0.00⅛	0.00⅛	0.00⅛
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31				

87Jan Strike 5.00

Dec	Open	High	Low	Close	
1	0.02¾	0.03	0.02½L	0.02½	
2	0.03	0.03½	0.02¾	0.02¾	
3	0.03	0.03½	0.02½	0.02½	0.02¾
4	0.03	0.05⅝	0.03	0.05	
5	0.05¼	0.05½	0.04	0.04¾	0.04½
8	0.04¾	0.05¼	0.04⅝	0.05¼	
9	0.05½	0.09	0.05½	0.08¾	
10	0.08¾	0.08¾	0.06½	0.06½	
11	0.08	0.11½	0.07¾	0.11	0.11½
12	0.12	0.13 H	0.10½	0.12½	0.12⅝
15					
16					
17					
18					
19					
22					
23					
24					
25	HOLIDAY				
26					
29					
30					
31					

87Jan Strike 5.25

Dec	Open	High	Low	Close	
1				0.21⅝N	
2	0.21	0.23	0.21 L	0.23 B	
3	0.23½	0.23½	0.23½	0.23½	
4				0.28 N	
5	0.26¾	0.27½	0.26¾	0.27½B	
8	0.28	0.29	0.27½	0.29 B	
9	0.32	0.33¼	0.32	0.33¼B	
10				0.31½N	
11	0.32¼	0.36 H	0.32¼	0.36 B	
12				0.37½B	0.38¼A
15					
16					
17					
18					
19					
22					
23					
24					
25	HOLIDAY				
26					
29					
30					
31					

87Jan Strike 5.50

Dec	Open	High	Low	Close	
1				0.46½N	
2				0.48 N	
3				0.48¼N	
4				0.53 N	
5				0.52½N	
8				0.54 N	
9				0.58¼N	
10				0.56¼N	
11				0.61¼N	
12				0.62½B	0.63¼A
15					
16					
17					
18					
19					
22					
23					
24					
25	HOLIDAY				
26					
29					
30					
31					

87Jan Strike 5.75

Dec	Open	High	Low	Close	
1				0.71½N	
2				0.73 N	
3				0.73¼N	
4				0.78 N	
5				0.77½N	
8				0.79 N	
9				0.83¼N	
10				0.81¼N	
11				0.86¼N	
12				0.87½B	0.88¼A
15					
16					
17					
18					
19					
22					
23					
24					
25	HOLIDAY				
26					
29					
30					
31					

87Jan Strike 6.00

Dec	Open	High	Low	Close	
1				0.96½N	
2				0.98 N	
3				0.98¼N	
4				1.03 N	
5	1.03	1.03	1.02½L	1.02½	
8	1.02¾	1.03¾H	1.02¾	1.03¾B	
9				1.08¼N	
10				1.06¼N	
11				1.11¼N	
12				1.12½B	1.13¼A
15					
16					
17					
18					
19					
22					
23					
24					
25	HOLIDAY				
26					
29					
30					
31					

87Jan Strike 6.25

Dec	Open	High	Low	Close	
1				1.21½N	
2				1.23 N	
3				1.23¼N	
4				1.28 N	
5				1.27½N	
8				1.29 N	
9				1.33¼N	
10				1.31¼N	
11				1.36¼N	
12				1.37½B	1.38¼A
15					
16					
17					
18					
19					
22					
23					
24					
25	HOLIDAY				
26					
29					
30					
31					

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 87Jan

Dec	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1		105**H**	53	315						473
2			283**H**	273	1**L**			90**H**		647**H**
3		34**L**	66	197	3					300
4			15	249						264
5			16	64**L**	37**H**			10		127
8			6	292	34					332
9			41	543**H**	8			3**L**		595
10			1**L**	91						92**L**
11			9	394	6					409
12			108	194						302
15										
16										
17										
18										
19										
22										
23										
24										
25	**HOLIDAY**									
26										
29										
30										
31										
TOTAL		139	598	2,612	89			103		3,541

Put open contracts Reported in contracts—Future 87Jan

Dec	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	6.25	TOTAL
1	620**H**	1,229**H**	3,241**H**	2,856**H**	189		1**H**			8,136**H**
2	620	1,229	3,049	2,719	189		1			7,807
3	620	1,195**L**	2,994	2,580	189		1			7,579
4	620	1,195	2,979	2,552	189		1			7,536
5	620	1,195	2,964	2,506	220**H**		1			7,506
8	620	1,195	2,958**L**	2,440	193		1			7,407
9	620	1,195	2,987	2,363	191		1	3**H**		7,360
10	620	1,195	2,987	2,334	179		1			7,316
11	620	1,195	2,981	2,096**L**	38**L**		1			6,931**L**
12										
15										
16										
17										
18										
19										
22										
23										
24										
25	**HOLIDAY**									
26										
29										
30										
31										

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Mar Strike 4.25

Dec	Open	High	Low	Close
1				0.00⅛N
2				0.00⅛N
3				0.00⅛N
4				0.00⅛N
5				0.00⅛N
8				0.00⅛N
9				0.00⅛N
10				0.00⅛N
11				0.00⅛N
12				0.00⅛N
15				0.00⅛N
16				0.00⅛N
17				0.00⅛N
18				0.00⅛N
19				0.00⅛N
22				0.00⅛N
23				0.00⅛N
24				0.00⅛N
25	HOLIDAY			
26				0.00⅛N
29				0.00⅛N
30				0.00⅛N
31				0.00⅛N

87Mar Strike 4.50

Dec	Open	High	Low	Close
1				0.00¼N
2				0.00¼N
3				0.00¼N
4				0.00⅜N
5				0.00⅜N
8	0.00⅜	0.00⅜	0.00⅜	0.00⅜
9				0.00⅜N
10				0.00⅜N
11	0.00⅜	0.00⅜	0.00⅜	0.00⅜
12	0.00⅜	0.00⅜	0.00⅜	0.00⅜
15				0.00⅜N
16	0.00¼	0.00¼	0.00¼	0.00¼
17	0.00½	0.00½H	0.00½	0.00½
18	0.00½	0.00½	0.00⅜	0.00⅜
19				0.00⅜N
22	0.00½	0.00½	0.00⅜	0.00⅜A
23				0.00⅜N
24	0.00¼	0.00¼	0.00¼	0.00¼
25	HOLIDAY			
26				0.00¼N
29	0.00⅜	0.00⅜	0.00⅜	0.00⅜
30	0.00¼	0.00¼	0.00¼	0.00¼
31	0.00⅛	0.00⅛	0.00⅛L	0.00⅛

87Mar Strike 4.75

Dec	Open		High	Low	Close	
1	0.01½		0.01⅜	0.01⅜	0.01⅜A	
2	0.01½		0.01½	0.01½	0.01½	
3	0.01⅜		0.01⅜	0.01⅛L	0.01¼	
4	0.01½		0.01⅞	0.01½	0.01⅞	
5	0.02		0.02	0.01¾	0.01⅞A	
8	0.01½		0.01¾	0.01⅜	0.01¾B	
9	0.01¾		0.02	0.01¾	0.02	
10	0.02		0.02	0.01¾	0.01¾A	
11	0.01¾	0.01⅞	0.02¼	0.01¾	0.01⅞	
12	0.02		0.03	0.02	0.03	
15	0.03¼		0.03¼	0.02½	0.02½	
16	0.02¾		0.02¾	0.02¼	0.02⅝	
17	0.02⅝		0.03⅜	0.02¼	0.03¼	
18	0.03¼		0.04 H	0.03¼	0.03½	
19	0.03¾		0.03¾	0.03⅛	0.03¼	
22	0.03¼		0.03¼	0.02⅛	0.02⅛	
23	0.02		0.03	0.02	0.03	
24	0.03		0.03	0.01¾	0.01¾	
25	HOLIDAY					
26	0.01¾		0.01¾	0.01½	0.01⅝	
29	0.01⅝		0.02¾	0.01⅝	0.02½	
30	0.02¾		0.03	0.01⅝	0.01⅝	
31	0.01⅞	0.02	0.02	0.01¼	0.01¼	0.01½

87Mar Strike 5.00

Dec	Open		High	Low	Close
1	0.06½		0.07	0.06½L	0.06½
2	0.06½		0.07½	0.06½	0.07¼
3	0.07¼		0.07½	0.06¾	0.06¾
4	0.07		0.08¼	0.07	0.08¼
5	0.08¼		0.08⅝	0.07¾	0.08
8	0.08¼		0.08¾	0.07¾	0.08½B
9	0.08¾		0.10½	0.08¾	0.10¼
10	0.10		0.10¼	0.09	0.09¼
11	0.10		0.12½	0.09¾	0.12½
12	0.13		0.15½	0.12¼	0.15½
15	0.15		0.15¼	0.13¾	0.13¾
16	0.13¼		0.14¼	0.13¼	0.13½B
17	0.13¾		0.16	0.13½	0.14¾
18	0.15	0.15¼	0.16½H	0.15	0.16
19	0.15½		0.15¾	0.14¾	0.15
22	0.14½		0.14½	0.12¼	0.12¼
23	0.12¼		0.14	0.12¼	0.13¾
24	0.12¾		0.12¾	0.12	0.12
25	HOLIDAY				
26	0.10¾		0.10¾	0.10½	0.10½
29	0.10½		0.13½	0.10½	0.13½
30	0.13¾		0.14	0.11¾	0.11¾A
31	0.11		0.11	0.10	0.10

87Mar Strike 5.25

Dec	Open	High	Low	Close
1				0.22 N
2				0.23 N
3				0.23 N
4				0.26¼N
5	0.26¼	0.26¼	0.25½L	0.26¼
8	0.27	0.27	0.26½	0.26½
9	0.30½	0.30½	0.30½	0.30½
10	0.29½	0.29½	0.28½	0.28½A
11	0.29	0.32	0.29	0.32 B
12				0.36 N
15	0.36	0.36	0.36	0.36
16				0.34¾N
17				0.37½N
18				0.37¾N
19	0.37¾	0.37¾H	0.37	0.37 A
22				0.33¾N
23				0.34 N
24				0.32¾N
25	HOLIDAY			
26	0.31	0.31	0.31	0.31
29				0.35 N
30	0.35¾	0.35¾	0.34½	0.34½
31	0.30½	0.30⅝	0.30½	0.30⅝

87Mar Strike 5.50

Dec	Open	High	Low	Close
1				0.43¾N
2				0.45¼N
3				0.45¼N
4				0.49¼N
5				0.49¾N
8				0.50½N
9				0.53¾N
10				0.52 N
11				0.56½N
12				0.60½N
15				0.50¼N
16				0.59 N
17				0.61¾N
18				0.62¾N
19				0.61½N
22				0.58 N
23				0.58¼N
24				0.57 N
25	HOLIDAY			
26				0.55 N
29				0.59¼N
30				0.57¼N
31				0.55 N

87Mar Strike 5.75

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31	0.80½	0.81 H	0.80½L	0.81 B

87Mar Strike 6.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16				
17				
18				
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30				
31	1.05½	1.05½H	1.04½L	1.04½

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put volume of sales Reported in contracts—Future 87Mar

Dec	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1			44	142					186
2			12	119					131
3			11	174					185
4			33	146					179
5			41	104	26				171
8		5	6L	238	31				280
9			85	552H	1L				638
10			14	202	2				218
11		135H	219	541	6				901
12		13	253	246					512
15			224	258	20				502
16		12	335	47					394
17		4	316	122					442
18		3	853H	94					950
19		1L	83	86	4				174
22		55	51	36					142
23			51	60					111
24			39	5L					44
25	HOLIDAY								
26		1	18	23	1				43L
29		6	41	40					87
30		10	779	143	35H				967H
31		20	161	53	2				236
TOTAL		265	3,669	3,431	128				7,493

Put open contracts Reported in contracts—Future 87Mar

Dec	4.25	4.50	4.75	5.00	5.25	5.50	5.75	6.00	TOTAL
1	106H	857H	813	885L	17L	3H			2,681L
2	106	857	817	966	17	3			2,766
3	106	857	828	1,041	17	3			2,852
4	106	857	846	1,147	17	3			2,976
5	106	857	824	1,176	34	3			3,000
8	106	857	830	1,271	65	3			3,132
9	106	857	794L	1,557	66	3			3,383
10	106	857	797	1,614	65	3			3,442
11	106	832	847	1,788	68	3			3,644
12	106	833	867	1,813	68	3			3,690
15	106	833	939	1,895	75	3			3,851
16	106	833	1,143	1,930	75	3			4,090
17	106	834	1,304	1,960	75	3			4,282
18	106	836	1,932	2,021	75	3			4,973
19	106	836	1,956	2,065H	71	3			5,037
22	106	846	1,962	2,053	71	3			5,041
23	106	846	1,968	2,043	71	3			5,037
24	106	846	1,989	2,040	71	3			5,055
25	HOLIDAY								
26	106	846	1,991	2,041	72	3			5,059
29	106	807	2,017	2,019	72	3			5,024
30	106	807	2,591H	2,049	78H	3			5,634H
31	106	800L	2,579	2,063	56	3			5,606

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87May Strike 4.50

Dec	Open	High	Low	Close
1				0.00⅝N
2				0.00⅝N
3				0.00½N
4				0.00⅝N
5				0.00⅝N
8				0.00⅝N
9				0.00⅝N
10				0.00½N
11				0.00¾N
12				0.00⅞N
15				0.00⅞N
16				0.00⅞N
17				0.01⅛N
18				0.01⅛N
19				0.01 N
22	0.01	0.01 H	0.01 L	0.01
23				0.01 N
24				0.01 N
25	HOLIDAY			
26				0.01 N
29				0.01⅛N
30				0.00⅞N
31				0.00⅝N

87May Strike 4.75

Dec	Open	High	Low	Close
1				0.02¾N
2				0.03 N
3	0.02	0.02	0.02 L	0.02
4	0.03	0.03	0.03	0.03
5				0.03¼N
8	0.03⅛	0.03⅛	0.03⅛	0.03⅛
9	0.03½	0.03¾	0.03½	0.03½
10	0.03	0.03	0.03	0.03
11	0.03¾	0.03¾	0.03¾	0.03¾
12	0.04	0.04½	0.03½	0.04½
15	0.04½	0.04½	0.04½	0.04½
16	0.04⅛	0.04⅛	0.03¾	0.04
17	0.04½	0.05 H	0.04½	0.05
18	0.05	0.05	0.05	0.05
19				0.04¾N
22	0.04½	0.04¾	0.03¾	0.03¾
23	0.03½	0.04½	0.03½	0.04½
24				0.04 N
25	HOLIDAY			
26				0.03½N
29				0.04¼N
30	0.04⅛	0.04⅜	0.03¾	0.03¾A
31	0.04	0.04	0.03¼	0.03¼

87May Strike 5.00

Dec	Open	High	Low	Close
1				0.09½N
2	0.10½	0.10½	0.10½	0.10½
3	0.10	0.10	0.09¾L	0.09¾A
4	0.10	0.10½	0.10	0.10½
5	0.10	0.10¼	0.10	0.10¼B
8				0.10¼N
9	0.11½	0.11½	0.11	0.11½B
10	0.11¾	0.11¾	0.10¾	0.10¾
11	0.12½	0.13	0.12¼	0.13 B
12	0.13	0.16	0.13	0.16
15	0.16	0.16	0.15	0.15¼
16	0.15½ 0.16	0.16	0.14½	0.14½B
17	0.14¾	0.17	0.14¾	0.16¾
18	0.16½	0.17½H	0.16½	0.16¾B
19	0.16½	0.16½	0.15¾	0.15¾
22	0.15½	0.15½	0.14¼	0.14¼
23	0.14¼	0.15½	0.14¼	0.15½B
24				0.14 N
25	HOLIDAY			
26				0.13¾N
29	0.14½	0.15	0.14¼	0.15
30	0.15	0.15½	0.14	0.14 A
31	0.12½	0.12½	0.11½	0.11¾

Put volume of sales Reported in contracts—Future 87May

Dec	4.50	4.75	5.00	TOTAL
1				
2			2L	2L
3		8	5	13
4		1L	5	6
5			9	9
8		3		3
9		17	37	54
10		5	11	16
11		1	24	25
12		107H	50H	157H
15		28	23	51
16		24	19	43
17		24	28	52
18		5	21	26
19			3	3
22	20H	5	8	33
23		38	16	54
24				
25	HOLIDAY			
26				
29			15	15
30		64	8	72
31		37	10	47
TOTAL	20	367	294	681

Put open contracts Reported in contracts—Future 87May

Dec	4.50	4.75	5.00	TOTAL
1	60L	200L	225L	485L
2	60	200	225	485
3	60	208	225	493
4	60	209	227	496
5	60	209	230	499
8	60	209	230	499
9	60	219	227	506
10	60	224	227	511
11	60	224	248	532
12	60	316	273	649
15	60	341	285	686
16	60	334	297	691
17	60	335	324	719
18	60	334	335	729
19	60	334	335	729
22	70H	334	333	737
23	70	345	336	751
24	70	345	336	751
25	HOLIDAY			
26	70	340	336	746
29	60	340	348	748
30	60	374	355H	789
31	60	386H	345	791H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Jul Strike 4.50

Dec	Open	High	Low	Close
1				0.01¼N
2	0.01¼	0.01¼	0.01¼L	0.01¼
3				0.01¼N
4				0.01¼N
5				0.01⅜N
8				0.01⅜N
9				0.01⅜N
10	0.01½	0.01½	0.01½	0.01½
11				0.01⅜N
12				0.01¾N
15				0.01¾N
16				0.01¾N
17	0.02¼	0.02¼H	0.02	0.02
18				0.02 N
19				0.02 N
22	0.01½	0.01½	0.01½	0.01½
23				0.01⅜N
24				0.01½N
25	HOLIDAY			
26				0.01½N
29				0.01⅜N
30				0.01⅜N
31	0.01½	0.01½	0.01½	0.01½

87Jul Strike 4.75

Dec	Open	High	Low	Close
1				0.04⅝N
2				0.04¼N
3	0.04¾	0.04¾	0.04 L	0.04
4				0.04¼N
5				0.04½N
8	0.05	0.05	0.05	0.05
9	0.05	0.05	0.04⅞	0.04⅞
10	0.05	0.05	0.05	0.05
11	0.05	0.05¼	0.05	0.05¼
12	0.05½	0.06	0.05½	0.06
15				0.05¾N
16	0.05¾	0.05¾	0.05¾	0.05¾
17	0.06	0.06½	0.06	0.06¼
18	0.07	0.07 H	0.06½	0.06½
19				0.06½N
22	0.06	0.06	0.05¾	0.05¾A
23				0.05½N
24	0.05¾	0.05¾	0.05¼	0.05¼A
25	HOLIDAY			
26	0.05¼	0.05¼	0.05¼	0.05¼
29				0.05¾N
30				0.05¼N
31				0.04½N

87Jul Strike 5.00

Dec	Open	High	Low	Close	
1				0.12¼N	
2				0.13 N	
3	0.12	0.12	0.12 L	0.12	
4	0.12	0.12	0.12	0.12	
5	0.12	0.12¾	0.12	0.12¾B	
8				0.12¾N	
9	0.12½	0.13½	0.12½	0.13½	
10	0.13½	0.13½	0.13	0.13 A	
11	0.14	0.14	0.14	0.14	
12	0.14½	0.16½	0.14½	0.16½	
15	0.16	0.16¼	0.16	0.16¼B	
16	0.16¼	0.16¼	0.16	0.16	
17	0.16	0.18 H	0.16	0.17½	0.17¾
18	0.18	0.18	0.18	0.18	
19	0.17¾	0.17¾	0.17¾	0.17¾	
22	0.16	0.16	0.15¾	0.15¼A	
23	0.17	0.17	0.17	0.17	
24				0.15½A	
25	HOLIDAY				
26				0.15¼N	
29	0.15½	0.16	0.15½	0.15¾	
30	0.16	0.16	0.15½	0.15½A	
31	0.15	0.15	0.13½	0.13½	

87Jul Strike 5.25

Dec	Open	High	Low	Close
1				0.26 N
2				0.27 N
3				0.26 N
4				0.27½N
5				0.26½N
8				0.28½N
9				0.29½N
10				0.28 N
11				0.31 N
12				0.34½N
15				0.35 N
16				0.34 N
17				0.36 N
18				0.36½N
19				0.36¾N
22				0.33¾N
23				0.34¾N
24				0.32¾N
25	HOLIDAY			
26				0.31½N
29				0.34 N
30				0.32½N
31				0.30½N

87Jul Strike 5.50

Dec	Open	High	Low	Close
1				0.44½N
2				0.45½N
3				0.44¾N
4				0.47 N
5				0.48¼N
8				0.48¼N
9				0.49½N
10				0.48 N
11				0.52 N
12				0.56 N
15				0.56½N
16				0.55½N
17				0.57½N
18				0.58 N
19				0.58½N
22				0.55 N
23				0.56 N
24				0.54 N
25	HOLIDAY			
26				0.52 N
29				0.55½N
30	0.55½	0.55½H	0.54½L	0.54½A
31				0.51½N

87Jul Strike 6.00

Dec	Open	High	Low	Close
1				0.88½N
2				0.90½N
3				0.89½N
4				0.93 N
5				0.94¾N
8				0.95 N
9				0.97 N
10				0.95 N
11				1.00 N
12				1.04½N
15				1.05¼N
16				1.04 N
17				1.07 N
18				1.07 N
19				1.07¼N
22				1.04 N
23				1.05½N
24				1.02½N
25	HOLIDAY			
26				1.01 N
29				1.03½N
30				1.01 N
31				0.99 N

Put volume of sales Reported in contracts—Future 87Jul

Dec	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
1							
2	10H						10
3		51	20				71
4			125H				125H
5			82				82
8		1L					1L
9		10	29				39
10	10	7	2L				19
11		59H	41				100
12		51	25				76
15			2				2
16		26	78				104
17	10	25	32				67
18		4	2				6
19			5				5
22	2	4	4				10
23			2				2
24		5					5
25	HOLIDAY						
26		6					6
29			80				80
30			26		1H		27
31	1L		4				5
TOTAL	33	249	559		1		842

Put open contracts Reported in contracts—Future 87Jul

Dec	4.50	4.75	5.00	5.25	5.50	6.00	TOTAL
1	115H	330	20L	4H	1L		470
2	110	330	20	4	1		465L
3	110	319L	40	4	1		474
4	110	319	132	4	1		566
5	110	319	207	4	1		641
8	110	320	207	4	1		642
9	110	320	232	4	1		667
10	105L	325	232	4	1		667
11	105	384	264	4	1		758
12	105	413	289	4	1		812
15	105	413	290	4	1		813
16	105	434	299	4	1		843
17	110	454	312	4	1		881
18	110	458H	314	4	1		887
19	110	458	319	4	1		892
22	110	458	323H	4	1		896H
23	110	458	323	4	1		896
24	110	458	323	4	1		896
25	HOLIDAY						
26	110	458	323	4	1		896
29	110	458	298	4	1		871
30	110	458	301	4	2H		875
31	111	458	296	4	2		871

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Aug Strike 5.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8				
9				
10				
11				
12				
15				
16	0.19	0.19	0.19 L	0.19
17	0.20	0.20 H	0.20	0.20
18				0.20½N
19				0.21 N
22				0.19¾N
23				0.21 N
24				0.19 N
25	HOLIDAY			
26				0.17½N
29				0.19 N
30				0.18 N
31				0.17 N

Put volume of sales Reported in contracts—Future 87Aug

Dec	5.00	TOTAL
1		
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16	12H	12H
17	5L	5L
18		
19		
22		
23		
24		
25	HOLIDAY	
26		
29		
30		
31		
TOTAL	17	17

Put open contracts Reported in contracts—Future 87Aug

Dec	5.00	TOTAL
1		
2		
3		
4		
5		
8		
9		
10		
11		
12		
15		
16	12L	12L
17	17H	17H
18	17	17
19	17	17
22	17	17
23	17	17
24	17	17
25	HOLIDAY	
26	17	17
29	17	17
30	17	17
31	17	17

H = high L = low A = asked B = bid N = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

87Sep Strike 5.00

Dec	Open	High	Low	Close
1				
2				
3				
4				
5				
8	0.23	0.23 H	0.23	0.23
9				0.23½N
10				0.22½N
11				0.23 N
12	0.20	0.21½	0.20 L	0.21½B
15				0.23¼N
16				0.22¾N
17				0.27 N
18				0.27 N
19				0.27 N
22				0.25 N
23				0.25 N
24				0.24½N
25	HOLIDAY			
26				0.24 N
29				0.24½N
30				0.23½N
31				0.22¾N

Put volume of sales Reported in contracts—Future 87Sep

Dec	5.00	TOTAL
1		
2		
3		
4		
5		
8	2L	2L
9		
10		
11		
12	10H	10H
15		
16		
17		
18		
19		
22		
23		
24		
25	HOLIDAY	
26		
29		
30		
31		
TOTAL	12	12

Put open contracts Reported in contracts—Future 87Sep

Dec	5.00	TOTAL
1		
2		
3		
4		
5		
8	2L	2L
9	2	2
10	2	2
11	2	2
12	12H	12H
15	12	12
16	12	12
17	12	12
18	12	12
19	12	12
22	12	12
23	12	12
24	12	12
25	HOLIDAY	
26	12	12
29	12	12
30	12	12
31	12	12

H = high **L** = low **A** = asked **B** = bid **N** = nominal

OPTIONS ON SOYBEAN FUTURES

Put options premiums Open, high, low, and close $ per bushel

Dec	87Nov Strike 4.50				87Nov Strike 4.75				87Nov Strike 5.00			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1								0.11¾N	0.21¼	0.21½	0.21¼L	0.21½
2					0.12	0.12	0.12	0.12				0.22 N
3	0.08	0.08 H	0.07	0.07 A				0.11¼N	0.23	0.23	0.21½	0.21½A
4				0.06½N				0.11½N				0.22 N
5				0.06½N				0.12 N				0.23 N
8				0.06½N				0.12 N				0.23 N
9				0.06½N	0.11	0.11	0.11 L	0.11	0.22	0.22	0.22	0.22
10				0.06 N				0.11 N				0.21½N
11				0.06 N				0.11½N				0.22½N
12				0.06 N	0.12	0.12	0.12	0.12				0.24 N
15				0.06 N	0.12	0.12	0.12	0.12				0.24½N
16				0.05¾N				0.12 N				0.24½N
17				0.06¾N	0.13	0.14	0.13	0.14				0.26 N
18				0.07½N	0.14	0.14½H	0.14	0.14½B				0.28 N
19				0.07½N				0.15 N				0.28½N
22				0.07¼N				0.14¼N				0.27¼N
23				0.07 N				0.14 N				0.27 N
24				0.06¾N				0.13¼N				0.26 N
25	HOLIDAY				HOLIDAY				HOLIDAY			
26				0.06½N				0.13 N				0.25½N
29				0.06½N				0.13½N				0.26½N
30	0.06	0.06	0.05½L	0.05½				0.12½N	0.25½	0.25½H	0.25½	0.25½
31				0.05½N	0.11¾	0.11¾	0.11¾	0.11¾				0.25 N

Put volume of sales Reported in contracts—Future 87Nov

Dec	4.50	4.75	5.00	TOTAL
1			5	5
2			5	5
3	25L	5	2	32
4				
5			1L	1L
8				
9		63H	10	73
10			1	1
11				
12		10		10
15		50		50
16				
17		8		8
18		37		37
19				
22				
23				
24				
25	HOLIDAY			
26				
29				
30	41H		40H	81H
31		2L		2
TOTAL	66	175	64	305

Put open contracts Reported in contracts—Future 87Nov

Dec	4.50	4.75	5.00	TOTAL
1		8L	25L	33L
2		8	30	38
3	25L	13	31	69
4	25	13	31	69
5	25	13	31	69
8	25	13	31	69
9	25	76	36	137
10	25	76	36	137
11	25	76	36	137
12	25	86	36	147
15	25	136	36	197
16	25	136	36	197
17	25	144	36	205
18	25	181	36	242
19	25	181	36	242
22	25	181	36	242
23	25	181	36	242
24	25	181	36	242
25	HOLIDAY			
26	25	181	36	242
29	25	181	36	242
30	66H	181	66H	313
31	66	183H	66	315H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Highlights

	Soybean Oil futures **Chicago Board of Trade**
Basic trading unit	60,000 pounds
Deliverable grade	One grade of crude soybean oil only—see Exchange Regulations for exact specifications
Delivery points and differentials	Warehouses in the Midwest with Decatur, IL, at par and other locations at differentials determined according to Exchange Regulations
Delivery instrument	Registered warehouse receipts issued by warehouses approved by the Exchange
Price quotation	Dollars and cents per hundredweight
Minimum fluctuation	1/100th of a cent per pound ($6.00 per contract)
Daily price limit	1 cent per pound ($600 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbol	BO

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	21.15	21.11	21.82H	21.11	21.60	21.65
3	21.50	21.46	21.52	21.23	21.44	21.45
6	21.55	21.60	21.60	20.70	20.85	
7	21.05		21.20	20.95	21.00	21.02
8	21.00		21.15	20.83	21.07	21.05
9	21.05		21.05	20.60	20.75	
10	20.62		20.73	20.24	20.25	20.28
13	20.05		20.05	19.75	19.78	19.75
14	19.65		20.10	19.55	20.05	
15	20.20		20.22	19.90	19.96	19.98
16	19.98	19.99	19.99	19.68	19.75	
17	19.60	19.57	20.10	19.52	19.85	19.87
20	19.72	19.70	20.17	19.65	20.08	
21	20.05	20.00	20.05	19.51	19.55	
22	19.60		19.72	19.43L	19.64	
23						
24						
27						
28						
29						
30						
31						

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	21.66	21.68	22.38H	21.53	21.98	21.95
3	21.80	21.75	21.92	21.63	21.80	21.83
6	21.90	21.88	21.90	21.06	21.15	21.08
7	21.30	21.35	21.55	21.30	21.37	21.40
8	21.30	21.35	21.50	21.21	21.45	21.35
9	21.40	21.37	21.40	20.92	21.10	21.06
10	20.96	21.00	21.09	20.55	20.57	20.55
13	20.30	20.20	20.30	20.05	20.05	20.07
14	19.92	19.90	20.45	19.86	20.40	20.35
15	20.55	20.52	20.58	20.18	20.28	20.22
16	20.25	20.20	20.25	19.92	19.98	19.92
17	19.91	19.86	20.41	19.79	20.10	20.06
20	19.95	19.91	20.45	19.90	20.27	20.30
21	20.27	20.25	20.27	19.73	19.73	19.75
22	19.70	19.75	19.99	19.65	19.90	19.87
23	19.80	19.75	19.88	19.61	19.76	19.79
24	19.85	19.80	19.85	19.56	19.61	19.63
27	19.65	19.63	19.85	19.52L	19.79	19.75
28	19.77	19.72	19.78	19.55	19.68	19.72
29	19.65	19.61	19.80	19.57	19.79	19.80
30	19.95	19.90	19.99	19.83	19.92	19.95
31	19.95	19.97	19.97	19.70	19.72	19.75

May 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	21.95		22.50H	21.92	22.25	22.15
3	22.05	22.10	22.25	22.00	22.20	
6	22.30		22.30	21.45	21.55	21.52
7	21.75	21.80	21.90	21.72	21.78	
8	21.70		21.88	21.60	21.75	21.78
9	21.75		21.75	21.33	21.50	21.48
10	21.40	21.35	21.45	20.95	20.95	
13	20.70	20.65	20.70	20.44	20.44	20.48
14	20.35	20.33	20.85	20.25	20.75	20.76
15	20.91	20.95	20.95	20.58	20.63	
16	20.63	20.60	20.63	20.33	20.35	20.33
17	20.22	20.25	20.78	20.20	20.44	20.40
20	20.35	20.30	20.75	20.27	20.60	20.65
21	20.62		20.62	20.15	20.15	
22	20.15	20.10	20.36	20.07	20.26	20.25
23	20.12	20.15	20.25	20.00	20.15	20.17
24	20.20	20.18	20.20	19.96	20.00	20.02
27	20.05		20.25	19.91L	20.18	20.20
28	20.15		20.18	19.95	20.09	
29	20.02	20.00	20.20	19.96	20.18	20.19
30	20.25	20.30	20.39	20.22	20.32	20.35
31	20.40	20.35	20.40	20.10	20.14	

July 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	22.25	22.20	22.75H	22.20	22.65	
3	22.50		22.60	22.30	22.50	
6	22.55		22.55	21.75	21.85	21.83
7	22.05	22.00	22.18	22.00	22.05	
8	22.00		22.15	21.90	22.05B	22.08A
9	22.00		22.00	21.65	21.75	
10	21.65	21.70	21.80	21.20	21.25	21.20
13	20.95	21.00	21.00	20.72	20.72	20.73
14	20.63	20.60	21.15	20.55	21.05	
15	21.20	21.22	21.25	20.90	20.90	
16	20.90	20.92	20.93	20.65	20.65	
17	20.50	20.55	21.15	20.50	20.70	20.60
20	20.65	20.60	21.05	20.60	20.95	21.00
21	20.95		20.95	20.45	20.48	
22	20.50	20.40	20.65	20.40	20.58	20.60
23	20.45	20.50	20.55	20.32	20.48	
24	20.48	20.45	20.53	20.25L	20.30	20.32
27	20.35		20.55	20.30	20.50	
28	20.45		20.50	20.30	20.42	20.40
29	20.30		20.50	20.25	20.48	
30	20.55	20.60	20.68	20.53	20.65	20.67
31	20.68	20.65	20.68	20.40	20.48	

August 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	22.20		22.75H	22.20	22.60	
3	22.40		22.55	22.35	22.40B	22.50A
6	22.00		22.00	21.80	21.80B	21.81A
7	22.10		22.15	22.05	22.05B	22.10A
8	22.10		22.15	21.95	22.05	
9	22.05		22.05	21.67	21.70B	21.75A
10	21.65		21.75	21.20	21.20	
13	21.00		21.00	20.75	20.75	
14	20.65	20.62	21.15	20.62	21.00B	21.05A
15	21.20		21.25	20.92	20.90B	20.92A
16	21.00		21.00	20.67	20.67	
17	20.70		21.15	20.70	20.75	
20	21.05		21.10	21.00	21.00B	21.05A
21	20.90		20.95	20.52	20.52	20.55
22	20.70		20.75	20.60	20.65	20.60
23	20.50	20.55	20.75	20.48	20.55	
24	20.55		20.58	20.40L	20.45	20.40
27	20.45		20.68	20.45	20.60	20.65
28	20.60		20.65	20.45	20.55	
29	20.40		20.60	20.40	20.55	
30	20.65		20.75	20.60	20.75	
31	20.75		20.75	20.45	20.55	20.58

September 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	22.40		22.40H	22.30	22.30	
3	22.00		22.30	21.95	22.00B	22.01A
6	22.10		22.10	21.45	21.40B	21.50A
7	21.72		21.75	21.65	21.75	
8	21.70		21.80	21.65	21.70	
9	21.45		21.60	21.40	21.40	
10	21.30		21.40	21.10	21.10	
13	20.95		20.95	20.63	20.63	
14	20.60		20.90	20.55	20.75B	20.85A
15	20.95		20.95	20.75	20.70B	20.75A
16	20.85		20.85	20.65	20.60B	20.65A
17	20.70		21.05	20.65	20.75	
20	21.00		21.20	20.90	21.05	
21	20.95		20.95	20.55	20.55	
22	20.58		20.80	20.55	20.65	
23	20.60		20.70	20.45L	20.55B	20.60A
24	20.60		20.65	20.50	20.45B	20.50A
27	20.50		20.70	20.50	20.65B	20.75A
28	20.70		20.70	20.50	20.55B	20.60A
29	20.50		20.55	20.45	20.55B	20.60A
30	20.60		20.70	20.55	20.60B	20.70A
31	20.65		20.65	20.50	20.55	

October 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	21.50		22.00H	21.50	21.90	
3	21.55		22.00	21.55	21.90B	22.00A
6	21.85		21.85	21.20	21.20B	21.40A
7	21.40		21.50	21.40	21.35B	21.50A
8	21.35		21.60	21.35	21.50	
9	21.25		21.50	21.25	21.30B	21.35A
10	21.25		21.30	21.00	21.00	
13	20.90		20.90	20.60	20.60	
14	20.50		20.80	20.50	20.70B	20.80A
15	20.82		20.85	20.75	20.70B	20.75A
16	20.75		20.75	20.70	20.70	
17	20.70		21.10	20.65	20.80	
20	20.70		21.10	20.70	21.05	
21	20.90		20.95	20.60	20.65	
22	20.50		20.75	20.40L	20.75	
23	20.55		20.70	20.50	20.55B	20.60A
24	20.60		20.65	20.50	20.45B	20.50A
27	20.52		20.80	20.52	20.80	
28	20.71		20.71	20.45	20.60	
29	20.50		20.60	20.40	20.60	
30	20.65		20.66	20.55	20.65	
31	20.60		20.60	20.40	20.50	

December 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	21.50		21.75H	21.35	21.50	
3	21.50		21.60	21.35	21.40	
6	21.20		21.40	21.00	21.20	
7	21.40		21.40	21.25	21.25	
8	21.30		21.40	21.20	21.35	
9	21.20		21.30	21.05	21.15B	21.20A
10	21.15		21.25	20.95	21.00	20.95
13	20.75		20.80	20.55	20.60	
14	20.50		20.75	20.45L	20.70B	20.75A
15	20.82		20.85	20.70	20.70B	20.75A
16	20.70		20.80	20.70	20.70B	20.80A
17	20.70		21.10	20.70	20.70	
20	20.70	20.75	21.20	20.70	21.20	
21	21.05		21.05	20.70	20.75	
22	20.75		21.00	20.65	20.85	
23	20.75		21.00	20.75	20.95B	21.00A
24	21.00		21.00	20.80	20.95	
27	20.80		21.20	20.80	21.20	
28	21.15		21.15	20.85	20.95	
29	20.80		20.90	20.65	20.90	20.85
30	20.80		20.95	20.75	20.95	20.90
31	20.90		20.95	20.70	20.80	20.85

January 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	21.50		21.50H	21.50	21.50	
3	21.40		21.40	21.40	21.40	
6	21.20		21.20	21.00	21.00B	21.20A
7	21.25		21.25	21.25	21.20B	21.30A
8	21.25		21.35	21.25	21.25B	21.35A
9	21.10		21.30	21.10	21.10B	21.20A
10	21.00		21.00	21.00	21.00	
13	20.75		20.85	20.65L	20.60B	20.65A
14					20.70B	20.75A
15					20.70B	20.75A
16					20.70B	20.72A
17	20.75		20.95	20.70	20.70	
20	21.00		21.20	21.00	21.20B	21.25A
21					20.75B	20.80A
22					20.85B	20.87A
23	20.92		21.05	20.92	21.00B	21.05A
24	21.05		21.05	21.00	20.95B	21.00A
27	21.00		21.25	21.00	21.25B	21.30A
28	21.15		21.15	21.05	21.05B	21.10A
29	20.95		21.00	20.80	21.00	
30					21.05B	21.06A
31					20.90B	20.95A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Volume of sales Reported in contracts

Jan	86Jan	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	TOTAL
1	HOLIDAY									
2	3,836	8,023	1,187	356	139	3L	24	62L	1L	13,631
3	3,094	4,700	625L	321L	28L	34	27	84		8,913
6	4,174H	12,207H	1,631	361	93	63	40	102	6	18,677H
7	3,110	10,835	1,585	1,117	49	158	36	620	131	17,641
8	3,255	7,710	1,417	513	44	61	34	200	15	13,249
9	2,316	11,903	1,242	774	146	14	82	327	19	16,823
10	2,344	9,301	1,179	1,275	377	37	154	269	1	14,937
13	2,458	9,236	1,109	1,175	457	214	96	391	3	15,139
14	1,270	8,951	1,774	1,400	615	257	167	313		14,747
15	1,174	9,488	1,422	1,310	112	69	17	183		13,775
16	1,024	6,324	1,466	1,045	455	161	268	514		11,257
17	767	7,759	2,274	1,679H	932H	200	432	709	6	14,758
20	774	7,263	1,726	756	68	66	148	157	1	10,959
21	613	7,509	2,530H	573	147	215	166	236		11,989
22	486L	7,373	1,894	564	108	281	184	567		11,457
23		4,236	1,225	389	203	335	335	157	39	6,919
24		4,744	1,477	1,185	344	13	4L	117	2	7,886
27		3,194L	1,358	593	202	8	9	221	150H	5,735L
28		4,425	2,003	820	217	30	260	321	26	8,102
29		4,478	1,534	1,235	249	337H	139	450	75	8,497
30		4,245	2,401	1,327	351	231	437H	948H		9,940
31		4,348	1,678	953	418	70	120	512		8,099
TOTAL	30,695	158,252	34,737	19,721	5,754	2,857	3,179	7,460	475	263,130

Open contracts Reported in contracts

Jan	86Jan	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	TOTAL
1	HOLIDAY									
2	5,316H	23,239H	9,001L	4,993	2,942L	1,459	822L	1,925L	219L	49,916
3	4,025	22,961	9,045	4,989	2,963	1,449L	822	1,948	219	48,421
6	3,179	21,787	9,234	4,918	2,981	1,500	833	2,001	225	46,658
7	3,158	21,240	9,431	4,926	3,016	1,534	847	2,223	287	46,662
8	2,666	21,189	9,938	4,863	3,026	1,536	864	2,223	302	46,607
9	2,260	21,853	10,400	4,731L	3,117	1,541	920	2,344	308	47,474
10	1,745	20,983	10,737	5,092	3,231	1,570	980	2,413	309	47,060
13	1,724	20,278	10,836	5,166	3,278	1,550	978	2,465	312	46,587
14	1,410	20,123	10,774	5,222	3,563	1,525	991	2,567	312	46,487L
15	1,128	21,048	10,982	5,281	3,631	1,489	993	2,554	312	47,418
16	837	20,829	10,736	5,390	3,743	1,465	1,043	2,621	312	46,976
17	913	20,741	11,104	5,886	3,885H	1,520	1,237	2,947	317	48,550
20	1,058	20,680	11,246	6,022	3,853	1,549	1,343	3,010	316	49,077
21	653	21,135	11,339	5,948	3,829	1,629	1,455	3,087	316	49,391
22	433	20,241	11,635	6,137	3,815	1,517	1,495	3,252	316	48,841
23	230	20,079	11,689	6,263	3,873	1,563	1,555	3,277	335	48,864
24	230	19,919	12,011	6,542	3,830	1,556	1,555	3,257	336	49,236
27	230	19,671	12,233	6,763	3,786	1,548	1,561	3,244	336	49,372
28	151	19,386	12,757	7,026	3,676	1,527	1,611	3,235	337	49,706
29	125L	18,827	12,933	7,361	3,585	1,732	1,659	3,321	379H	49,922
30		18,958	13,315H	7,350	3,486	1,753H	1,799	3,604	379	50,644H
31		18,783L	13,285	7,383H	3,479	1,744	1,888H	3,643H	379	50,584

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

March 1986

Feb	Open		High	Low	Close	
3	19.60	19.58	19.74	19.55	19.57	19.59
4	19.45	19.40	19.84	19.40	19.84	19.80
5	19.80	19.85	19.94**H**	19.76	19.91	19.92
6	19.88	19.82	19.88	19.65	19.69	19.71
7	19.60	19.56	19.70	19.47	19.51	19.50
10	19.48	19.45	19.48	19.25	19.28	19.30
11	19.21	19.15	19.45	19.12	19.15	19.12
12	19.17	19.20	19.20	18.67	18.70	18.67
13	18.80	18.72	18.89	18.55	18.89	18.87
14	18.85	18.78	18.89	18.52	18.56	18.52
17	**HOLIDAY**					
18	18.45	18.41	18.57	18.31	18.33	18.31
19	18.50		18.53	18.25	18.32	18.30
20	18.33	18.37	18.39	18.09	18.28	18.30
21	18.22	18.16	18.35	18.13	18.28	18.35
24	18.30	18.26	18.30	17.92	17.95	17.92
25	17.90	17.88	17.90	17.56	17.56	17.57
26	17.64	17.67	17.69	17.42	17.56	17.59
27	17.50	17.48	17.58	17.13	17.25	17.22
28	17.18	17.13	17.18	16.38**L**	16.65	16.85

May 1986

Feb	Open		High	Low	Close	
3	20.00	19.98	20.10	19.93	19.98	19.97
4	19.88	19.85	20.19	19.85	20.19	
5	20.20	20.17	20.30**H**	20.15	20.27	
6	20.22	20.20	20.24	20.05	20.09	20.08
7	19.95	19.98	20.10	19.87	19.90	19.92
10	19.85	19.80	19.85	19.66	19.70	19.66
11	19.60	19.56	19.80	19.53	19.53	
12	19.53	19.57	19.57	19.10	19.10	
13	19.15	19.08	19.28	18.96	19.27	19.28
14	19.20	19.15	19.29	18.91	18.95	18.91
17	**HOLIDAY**					
18	18.87	18.83	18.95	18.72	18.73	18.72
19	18.75	18.78	18.90	18.64	18.67	18.65
20	18.70	18.72	18.76	18.48	18.66	16.62
21	18.55	18.54	18.70	18.51	18.67	18.70
24	18.65	18.61	18.65	18.31	18.33	18.31
25	18.28	18.26	18.28	17.96	17.96	17.97
26	18.02	17.97	18.09	17.81	17.95	17.97
27	17.88	17.87	17.98	17.51	17.68	17.65
28	17.47	17.45	17.50	16.76**L**	17.10	17.02

July 1986

Feb	Open		High	Low	Close	
3	20.38		20.45	20.30	20.33	20.31
4	20.20		20.51	20.20	20.50	20.51
5	20.50	20.52	20.63**H**	20.48	20.58	20.57
6	20.50	20.52	20.55	20.38	20.42	20.40
7	20.30	20.35	20.38	20.21	20.24	20.22
10	20.20	20.22	20.22	19.95	20.00	19.96
11	19.88	19.82	20.11	19.80	19.88	
12	19.90	19.87	19.90	19.44	19.44	
13	19.50	19.44	19.63	19.30	19.60	
14	19.51	19.48	19.63	19.25	19.30	19.25
17	**HOLIDAY**					
18	19.20	19.16	19.28	19.06	19.08	
19	19.10	19.08	19.25	18.98	19.05	
20	19.02	19.05	19.12	18.83	19.00	19.02
21	18.91	18.88	19.10	18.88	19.00	19.10
24	19.03	19.00	19.03	18.68	18.68	18.70
25	18.63	18.58	18.63	18.30	18.30	
26	18.30	18.25	18.40	18.15	18.32	
27	18.23	18.20	18.32	17.85	17.98	
28	17.80	17.75	17.80	17.05**L**	17.33	17.35

August 1986

Feb	Open		High	Low	Close	
3	20.48	20.50	20.50	20.40	20.40	20.43
4	20.32		20.60	20.32	20.60	
5	20.65		20.68**H**	20.55	20.65	
6	20.65	20.60	20.65	20.50	20.55	20.52
7	20.42		20.50	20.35	20.35**B**	20.38**A**
10	20.32		20.32	20.07	20.10	
11	20.03		20.15	19.90	20.00	
12	19.95		19.95	19.60	19.60	
13	19.58		19.75	19.42	19.75	
14	19.65		19.75	19.35	19.40	19.35
17	**HOLIDAY**					
18	19.25		19.38	19.20	19.24	
19	19.18	19.20	19.30	19.15	19.15	
20	19.18		19.18	18.95	19.12	
21	19.01		19.25	19.01	19.12	19.25
24	19.10		19.10	18.81	18.83	18.81
25	18.73	18.75	18.75	18.42	18.42	
26	18.42		18.50	18.30	18.45	
27	18.32	18.35	18.40	17.98	18.12	
28	17.90	17.85	17.90	17.16**L**	17.50	

September 1986

Feb	Open		High	Low	Close	
3	20.55		20.55	20.40	20.35**B**	20.40**A**
4	20.40		20.45	20.35	20.45**B**	20.50**A**
5	20.50		20.60**H**	20.50	20.50**B**	20.55**A**
6	20.45	20.50	20.55	20.45	20.40**B**	20.45**A**
7	20.50		20.50	20.30	20.30	
10	20.25		20.25	20.00	20.00	
11	19.95		20.18	19.90	19.90	
12	19.95		20.00	19.45	19.45	
13	19.50		19.73	19.45	19.60	
14	19.65		19.75	19.35	19.35	
17	**HOLIDAY**					
18	19.40		19.45	19.15	19.15	
19	19.15		19.30	19.10	19.10	
20	19.15	19.17	19.22	18.98	19.15	19.00
21	19.10		19.10	19.10	19.10	
24	19.15		19.15	18.84	18.94	
25	18.75		18.75	18.42	18.42	
26	18.50		18.50	18.35	18.50	13.45
27	18.40		18.45	18.00	18.10	18.00
28	17.85	17.89	17.89	17.10**L**	17.48	

October 1986

Feb	Open		High	Low	Close	
3	20.45		20.45	20.35	20.35	
4	20.40		20.50**H**	20.35	20.50	
5	20.50		20.50	20.40	20.50	
6	20.40		20.50	20.40	20.45	20.47
7	20.35		20.50	20.30	20.35	
10	20.20		20.20	20.00	20.00	
11	19.95		20.10	19.87	20.00	
12	19.90		19.95	19.50	19.51	19.50
13	19.48		19.80	19.48	19.75	
14	19.70		19.75	19.40	19.40	
17	**HOLIDAY**					
18	19.29		19.32	19.15	19.22	
19	19.22		19.25	19.15	19.20	
20	19.22		19.22	18.95	19.15	
21	19.05		19.25	19.05	19.25	
24	19.09		19.10	18.83	18.85	18.83
25	18.75		18.75	18.45	18.45	
26	18.45		18.47	18.35	18.45	
27	18.35		18.38	17.95	18.05	18.10
28	17.90		17.90	17.25**L**	17.45**B**	17.55**A**

December 1986

Feb	Open		High	Low	Close	
3	20.75		20.80	20.70	20.75	
4	20.65		20.85**H**	20.65	20.80	20.85
5	20.80		20.83	20.70	20.80	
6	20.80		20.80	20.75	20.75	20.78
7	20.66		20.75	20.60	20.62	20.60
10	20.55		20.55	20.30	20.32	
11	20.25		20.50	20.15	20.20	20.18
12	20.20		20.30	19.85	19.85	19.90
13	19.87	19.85	20.20	19.80	20.20	20.15
14	20.10		20.15	19.75	19.75	
17	**HOLIDAY**					
18	19.65	19.70	19.70	19.50	19.55	
19	19.65		19.65	19.50	19.52	19.55
20	19.55		19.55	19.30	19.35	19.40
21	19.30		19.50	19.30	19.50	
24	19.49		19.49	19.20	19.22	
25	19.10		19.10	18.78	18.78	
26	18.78		18.85	18.68	18.75	18.70
27	18.60		18.75	18.30	18.45	
28	18.25	18.20	18.25	17.51**L**	17.80	

January 1987

Feb	Open		High	Low	Close	
3	20.85		20.85	20.85	20.85**B**	20.86**A**
4					20.90**B**	20.91**A**
5					20.90**B**	20.91**A**
6	20.95		20.95**H**	20.90	20.90**B**	20.95**A**
7	20.80		20.80	20.75	20.75	
10					20.48**B**	20.52**A**
11					20.40**B**	20.42**A**
12	20.25		20.25	20.05	20.05**B**	20.10**A**
13					20.30**B**	20.40**A**
14	20.30		20.30	20.00	20.00	
17	**HOLIDAY**					
18	19.90	19.80	19.90	19.65	19.80	
19	19.65		19.75	19.65	19.75**B**	19.76**A**
20	19.60		19.65	19.45	19.60	19.65
21	19.50		19.75	19.50	19.70	19.75
24	19.60		19.60	19.31	19.40	19.31
25	19.25		19.25	18.95	18.95	
26	18.95		18.95	18.85	18.88	
27	18.75	18.80	18.82	18.45	18.50**B**	18.55**A**
28	18.39	18.30	18.39	17.70**L**	17.96	

March 1987

Feb	Open		High	Low	Close	
3						
4						
5						
6						
7						
10						
11						
12						
13						
14	20.25		20.25**H**	20.25	20.20**B**	20.30**A**
17	**HOLIDAY**					
18	20.20		20.20	20.20	20.15**B**	20.25**A**
19					20.10**B**	20.20**A**
20					20.00**B**	20.10**A**
21					20.00**B**	20.25**A**
24	20.05		20.05	19.75	19.71**B**	19.75**A**
25	19.47		19.47	19.32	19.31**B**	19.32**A**
26	19.35		19.35	19.24	19.26**B**	19.27**A**
27	19.20	19.10	19.21	18.85	18.80**B**	18.85**A**
28	18.75		18.75	18.20**L**	18.33	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

May 1987

Feb	Open	High	Low	Close
3				
4				
5				
6				
7				
10				
11				
12				
13				
14				
17	**HOLIDAY**			
18				
19				
20				
21				
24				
25				
26				
27				
28	18.66	18.66**H**	18.66**L**	18.60**B** 18.70**A**

Volume of sales Reported in contracts

Feb	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
3	3,923	812**L**	640	414	53	370	403	36			6,651**L**
4	5,800	1,762	521**L**	114**L**	72	352	401				9,022
5	4,934	2,417	1,612	417	62	386	397				10,225
6	4,733	2,530	1,592	434	30**L**	515	424	42			10,300
7	6,244	2,242	1,312	399	41	356	171**L**	45			10,810
10	4,246	2,445	1,209	232	76	149	283				8,640
11	5,345	2,854	866	637	87	149	701				10,639
12	7,921	4,829	1,557	504	85	253	803	9**L**			15,961
13	6,386	4,113	1,887	1,232	30	422	895				14,965
14	3,255**L**	2,928	1,225	232	62	388	584	12	1**L**		8,687
17	**HOLIDAY**										
18	3,638	3,207	1,034	186	81	385	519	53	1		9,104
19	4,504	3,613	1,198	350	302	294	656	18			10,935
20	4,320	3,559	1,653	352	62	440	350	14			10,750
21	4,762	3,494	1,414	506	207	274	546	85			11,288
24	4,284	5,098	1,284	429	110	564	644	183	2		12,598
25	6,096	5,568	1,589	685	295	753**H**	957	188	10		16,141
26	5,993	6,687	2,148	388	63	405	516	223**H**	10		16,433
27	8,513**H**	9,900**H**	2,176	1,318**H**	298	104**L**	1,217**H**	193	92**H**		23,811**H**
28	4,306	7,755	3,719**H**	953	539**H**	263	1,164	185	42	5**H**	18,931
TOTAL	99,203	75,813	28,636	9,782	2,555	6,822	11,631	1,286	158	5	235,891

Open contracts Reported in contracts

Feb	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
3	18,346	13,043**L**	7,380**L**	3,537	1,718**L**	1,925	3,594**L**	388**L**			49,931**L**
4	18,534**H**	13,272	7,503	3,483**L**	1,785	1,912**L**	3,596	388			50,473
5	18,155	13,766	7,484	3,513	1,815	2,033	3,654	388			50,808
6	17,851	14,023	8,030	3,594	1,843	2,202	3,702	430			51,675
7	17,766	14,538	8,359	3,712	1,849	2,238	3,708	460			52,630
10	17,469	14,920	8,455	3,697	1,894	2,275	3,830	460			53,000
11	17,154	15,251	8,522	3,888	1,914	2,342	3,914	460			53,445
12	16,019	15,837	8,496	3,930	1,957	2,392	3,847	464			52,942
13	15,597	16,303	8,777	3,712	1,964	2,349	3,847	464			53,013
14	15,340	16,077	8,984	3,493	1,981	2,535	3,952	476	1**L**		52,839
17	**HOLIDAY**										
18	15,389	16,259	9,024	3,491	2,034	2,501	3,985	469	2		53,154
19	14,863	16,679	8,890	3,565	2,184	2,527	3,899	476	2		53,085
20	14,209	17,180	9,065	3,653	2,185	2,572	3,960	482	2		53,308
21	12,826	17,885	9,247	3,681	2,300	2,642	3,928	534	2		53,045
24	11,600	18,578	9,018	3,960	2,329	2,699	3,935	591	4		52,714
25	10,161	19,612	9,181	4,331	2,465	2,973	4,196	676	14		53,609
26	9,029	20,938	9,742	4,497**H**	2,509	3,105	4,325	753	23		54,921
27	6,676	22,481	10,181	4,283	2,550	3,139	4,784	863	84		55,041**H**
28	5,449**L**	23,122**H**	10,275**H**	4,306	2,729**H**	3,163**H**	4,853**H**	983**H**	125**H**	5**H**	55,010

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

March 1986

Mar	Open		High	Low	Close	
3	16.95	16.90	16.95	16.63L	16.75	16.77
4	16.87	16.80	17.18	16.78	16.98	17.00
5	17.10		17.18	16.88	17.15	17.18
6	17.25	17.27	17.27	16.94	17.05	17.03
7	16.95		16.95	16.76	16.78	16.80
10	16.75	16.78	17.40	16.75	17.23	17.25
11	17.40		17.40	17.04	17.22	
12	17.70	17.65	17.89	17.49	17.73	
13	17.60	17.65	18.00H	17.55	17.65	17.70
14	17.65	17.70	17.70	17.10	17.10	
17	17.20		17.20	16.93	17.00	17.02
18	17.30		17.55	17.25	17.55	17.52
19	17.45		17.80	17.30	17.30	17.34
20						
21						
24						
25						
26						
27						
28	HOLIDAY			—		
31						

May 1986

Mar	Open		High	Low	Close	
3	17.20	17.10	17.20	16.96L	17.07	17.10
4	17.18	17.25	17.50	17.11	17.30	17.34
5	17.35	17.42	17.50	17.20	17.45	17.48
6	17.55	17.53	17.55	17.25	17.37	17.40
7	17.27	17.25	17.27	17.07	17.09	17.07
10	17.12	17.08	17.70	17.08	17.52	17.56
11	17.63	17.60	17.64	17.33	17.51	17.53
12	17.80	17.90	18.18	17.77	17.98	17.90
13	17.90	17.85	18.29	17.80	17.88	17.85
14	17.86	17.80	17.86	17.40	17.40	17.42
17	17.48	17.50	17.50	17.15	17.27	17.25
18	17.55	17.75	17.79	17.46	17.75	17.78
19	17.66	17.72	18.15	17.55	17.63	17.61
20	17.68	17.65	17.68	17.40	17.50	17.48
21	17.44	17.42	17.63	17.38	17.53	17.51
24	17.60	17.66	17.92	17.60	17.75	17.77
25	17.85	17.90	18.05	17.82	18.05	17.95
26	18.05	18.20	18.95	18.05	18.85	18.95
27	18.80	18.70	18.80	18.41	18.48	18.51
28	HOLIDAY					
31	18.52	18.55	19.27H	18.51	19.22	19.27

July 1986

Mar	Open		High	Low	Close	
3	17.50	17.45	17.50	17.30L	17.38	
4	17.42	17.45	17.79	17.41	17.62	17.65
5	17.72	17.70	17.82	17.52	17.82	17.80
6	17.82	17.80	17.82	17.59	17.70	17.72
7	17.60	17.58	17.60	17.42	17.42	
10	17.42	17.45	18.00	17.42	17.88	17.87
11	17.95	17.90	17.97	17.66	17.86	
12	18.10	18.25	18.50	18.10	18.29	18.27
13	18.20	18.25	18.60	18.15	18.20	18.15
14	18.15		18.15	17.72	17.73	17.72
17	17.80		17.80	17.52	17.65	17.68
18	18.00	17.95	18.18	17.84	18.15	18.17
19	18.10	18.12	18.45	17.92	17.95	
20	18.00	17.95	18.00	17.75	17.85	17.82
21	17.77	17.78	17.98	17.74	17.88	17.95
24	18.05	18.10	18.27	18.00	18.13	18.16
25	18.25	18.24	18.40	18.18	18.35	18.25
26	18.50	18.65	19.28	18.45	19.20	19.28
27	19.05	19.00	19.08	18.75	18.80	18.85
28	HOLIDAY					
31	18.87	18.90	19.60H	18.85	19.55	19.60

August 1986

Mar	Open		High	Low	Close	
3	17.65	17.60	17.65	17.45L	17.50	
4	17.60	17.55	17.88	17.51	17.75	
5	17.82		17.95	17.64	17.95	
6	17.95		17.95	17.75	17.89	
7	17.70		17.70	17.58	17.65	
10	17.60		18.10	17.60	18.00	
11	18.05		18.10	17.85	18.03	
12	18.30	18.40	18.60	18.25	18.45	
13	18.40		18.75	18.32	18.35	18.32
14	18.29		18.29	17.90	17.90	
17	17.90		17.90	17.70	17.85	
18	18.15		18.35	18.00	18.35	
19	18.30		18.55	18.10	18.12	18.15
20	18.12	18.15	18.15	17.90	17.98	
21	17.90		18.10	17.88	18.10	
24	18.18	18.20	18.40	18.10	18.28	18.30
25	18.36		18.55	18.30	18.43	
26	18.63		19.34	18.55	19.30	19.34
27	19.05	19.08	19.08	18.80	18.90	
28	HOLIDAY					
31	18.90		19.70H	18.85	19.70	

September 1986

Mar	Open		High	Low	Close	
3	17.55	17.60	17.60	17.50L	17.45B	17.50A
4	17.85		17.95	17.60	17.70	
5	17.80		17.95	17.70	17.85	
6	17.85		18.00	17.85	17.83B	17.85A
7	17.75		17.85	17.65	17.70	
10	17.70		18.20	17.70	17.95B	18.00
11	18.10	18.15	18.15	17.95	18.05	
12	18.50		18.65	18.30	18.40B	18.50A
13	18.55		18.80	18.40	18.40	18.45
14	18.35		18.35	18.00	17.95B	18.00A
17	18.00		18.00	17.85	17.90B	17.95A
18	18.20		18.45	18.15	18.45B	18.50A
19	18.60		18.70	18.25	18.25	
20	18.28		18.28	18.05	18.10	18.14
21	18.02		18.22	18.02	18.10B	18.15A
24	18.25		18.45	18.25	18.30	18.35
25	18.50		18.55	18.40	18.45B	18.50A
26	18.65		19.35	18.65	19.30	19.35
27	19.05		19.12	18.88	18.92	
28	HOLIDAY					
31	19.10		19.70H	19.05	19.65	

October 1986

Mar	Open		High	Low	Close	
3	17.55	17.60	17.60	17.50L	17.50	17.52
4	17.60		17.90	17.55	17.60B	17.70A
5	17.90		18.00	17.65	17.95	18.00
6	18.00		18.00	17.85	17.95	
7	17.35		17.90	17.70	17.71B	17.75A
10	18.30		18.30	18.05	18.10	
11	18.25		18.25	18.05	18.15	
12	18.50		18.75	18.35	18.50B	18.55A
13	18.54		18.90	18.50	18.50	
14	18.50		18.50	18.10	18.10	
17	18.10		18.10	17.90	18.05	
18	18.40		18.50	18.26	18.50	
19	18.40		18.68	18.30	18.35	
20	18.38		18.38	18.10	18.20	
21	18.10		18.30	18.10	18.25	18.30
24	18.35		18.52	18.35	18.45	18.40
25	18.55		18.62	18.45	18.50B	18.60A
26	18.70		19.35	18.70	19.25B	19.35A
27	19.15		19.15	18.88	18.95B	19.00A
28	HOLIDAY					
31	19.25		19.65H	19.25	19.65B	19.70A

December 1986

Mar	Open		High	Low	Close	
3	17.84		18.00	17.75L	17.82	17.85
4	17.93		18.20	17.85	18.00	
5	18.10		18.30	18.00	18.30	
6	18.25		18.40	18.15	18.30	18.25
7	18.20		18.25	18.10	18.20	18.15
10	18.15		18.70	18.15	18.50	
11	18.50		18.60	18.35	18.50	
12	18.85	18.90	19.20	18.75	18.95B	19.00A
13	18.90	18.85	19.32	18.85	18.90	
14	18.85		18.85	18.45	18.50	
17	18.50		18.50	18.30	18.40	18.45
18	18.70		18.95	18.60	18.90	18.95
19	18.82	18.80	19.10	18.70	18.75	
20	18.60	18.55	18.70	18.50	18.60	18.62
21	18.55		18.75	18.50	18.65	
24	18.75		19.00	18.72	18.90	
25	19.00	18.95	19.10	18.90	19.05	
26	19.10	19.15	19.80	19.10	19.70	19.80
27	19.60		19.60	19.34	19.40	
28	HOLIDAY					
31	19.40	19.45	20.01H	19.40	19.98	20.00

January 1987

Mar	Open		High	Low	Close	
3	17.92		18.00	17.92L	17.95B	17.98A
4	18.25		18.30	18.05	18.15	
5	18.15		18.40	18.15	18.40	
6	18.40		18.45	18.30	18.35B	18.36A
7	18.35		18.45	18.27	18.25B	18.27A
10	18.35		18.75	18.35	18.65	
11	18.65		18.72	18.55	18.70	
12	18.95		19.30	18.90	19.10B	19.15A
13	19.05		19.40	18.95	19.00	18.95
14	19.00		19.00	18.60	18.60	18.65
17	18.70		18.70	18.50	18.60	
18	18.90		19.00	18.85	19.00B	19.05A
19	18.90		19.20	18.85	18.85	
20	18.70		18.80	18.65	18.70B	18.72A
21					18.75B	18.80A
24	19.10		19.10	18.94	19.00	
25	19.15		19.25	19.10	19.10B	19.20A
26					19.85B	19.90A
27	19.75		19.75	19.50	19.50B	19.55A
28	HOLIDAY					
31	20.10		20.10H	20.05	20.05B	20.10A

March 1987

Mar	Open		High	Low	Close	
3					18.30B	18.35A
4	18.43		18.50	18.43L	18.50B	18.55A
5	18.50		18.65	18.50	18.65B	18.70A
6	18.80		18.80	18.75	18.79B	18.80A
7	18.75		18.85	18.70	18.65B	18.75A
10	19.10		19.10	18.95	19.00	
11	19.05		19.10	18.90	19.00	
12	19.30	19.35	19.55	19.30	19.40B	19.50A
13	19.55		19.75	19.35	19.25B	19.35A
14	19.20		19.20	19.00	19.00	
17	19.10		19.10	18.95	18.95	
18					19.35B	19.40A
19	19.40		19.40	19.25	19.20B	19.25A
20	19.25		19.25	19.10	19.10B	19.14A
21					19.15B	19.20A
24					19.20B	19.30A
25	19.60		19.60	19.50	19.45B	19.55A
26	19.70		20.20H	19.70	20.20B	20.30A
27	20.20		20.20	19.85	19.80B	19.90A
28	HOLIDAY					
31					20.35B	20.45A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

May 1987

Mar	Open	High	Low	Close	
3				18.36**B**	18.40**A**
4				18.38**B**	
5				18.50**B**	18.75**A**
6				19.05**B**	
7				18.70**B**	
10				19.20**B**	19.40**A**
11				19.10**B**	19.40**A**
12				19.40**B**	19.60**A**
13				19.50**B**	19.70**A**
14				19.30**B**	19.50**A**
17	19.40	19.40	19.30**L**	19.25**B**	19.30**A**
18				19.50**B**	19.60**A**
19				19.50**B**	19.60**A**
20				19.40**B**	19.50**A**
21				19.30**B**	19.60**A**
24				19.40**B**	19.60**A**
25				19.75**B**	19.85**A**
26				20.40**B**	20.50**A**
27	20.50	20.55**H**	20.25	20.15**B**	20.25**A**
28	**HOLIDAY**				
31				20.55**B**	20.65**A**

Volume of sales Reported in contracts

Mar	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
3	2,646	6,127	1,731	246	75	145	222**L**	12			11,204
4	4,159	8,373	2,436	871	73	126	496	40	6		16,580
5	4,644**H**	8,813	2,220	672	336	348	652	79	10		17,774
6	4,042	8,023	1,809	365	53	376	757	188**H**	41		15,654
7	3,208	7,957	2,098	581	158	260	833	174	8		15,277
10	2,132	7,302	1,427	253	83	210	661	75	73		12,216
11	1,237	5,814	2,556	129**L**	61	38**L**	593	8**L**	12	2**L**	10,450
12	1,552	11,881**H**	3,272	303	66	122	519	40	18		17,773
13	505	6,756	2,402	172	207	153	790	111	31		11,127
14	750	7,089	1,702	362	61	61	334	25	17		10,401
17	553	4,765	1,572	210	198	726	964	65	81**H**	20**H**	9,154
18	508	5,963	1,971	388	161	142	591	18			9,742
19	480**L**	8,162	3,020	354	206	1,106**H**	1,874**H**	95	7		15,304
20		4,976	2,061	1,158	310	208	1,056	43	4**L**		9,816
21		3,058**L**	1,401**L**	531	342	209	671				6,212**L**
24		4,162	1,507	790	42**L**	88	517	13			7,119
25		5,567	1,935	801	74	220	512	12	7		9,128
26		10,514	6,853**H**	1,276	519**H**	361	890		10		20,423**H**
27		4,897	4,942	1,086	215	108	1,245	38	13	4	12,548
28	**HOLIDAY**										
31		8,628	4,435	1,600**H**	404	350	669	18			16,104
TOTAL	26,416	138,827	51,350	12,148	3,644	5,357	14,846	1,054	338	26	254,006

Open contracts Reported in contracts

Mar	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
3	5,218**H**	23,989	10,555**L**	4,282**L**	2,734	3,170	4,895	991**L**	125**L**	5**L**	55,964
4	4,170	24,951	10,677	4,570	2,766	3,195	4,874**L**	1,007	131	5	56,346
5	3,655	26,109	10,854	4,427	2,743	3,147	5,004	1,010	131	5	57,085
6	3,186	26,151**H**	11,111	4,552	2,759	3,131	5,141	1,100	166	5	57,302
7	3,111	26,129	10,874	4,553	2,772	3,125**L**	5,235	1,110**H**	173	5	57,087
10	1,914	25,526	10,674	4,550	2,713**L**	3,201	5,456	1,090	182	5	55,311
11	1,684	25,487	11,373	4,577	2,770	3,207	5,552	1,092	194	5	55,941
12	1,389	23,990	12,173	4,577	2,757	3,228	5,746	1,068	199	5	55,132
13	1,097	23,372	12,204	4,593	2,781	3,269	5,912	1,083	228	5	54,544**L**
14	717	23,764	12,391	4,712	2,777	3,319	5,950	1,082	238	5	54,955
17	675	23,761	12,441	4,716	2,882	3,531	6,327	1,097	279	15	55,724
18	594	23,801	12,614	4,605	2,872	3,605**H**	6,453	1,091	279	15	55,929
19	334	23,721	13,237	4,606	2,874	3,304	5,986	1,041	282	15	55,400
20	131	23,228	13,210	4,880	2,851	3,204	6,038	1,057	282	15	54,896
21	122	22,972	13,586	5,027	2,882	3,307	6,348	1,057	282	15	55,598
24	83	22,242	13,593	5,150	2,890	3,295	6,461	1,050	282	15	55,061
25	56	21,511	13,663	5,415	2,855	3,312	6,657	1,057	288	15	54,829
26	42**L**	20,439	15,355	5,840	2,949	3,459	6,737	1,057	298	15	56,191
27		20,116**L**	15,575	6,039**H**	2,919	3,425	7,115	1,093	307**H**	18**H**	56,607
28	**HOLIDAY**										
31		20,404	16,109**H**	5,895	2,957**H**	3,542	7,315**H**	1,093	307	18	57,640**H**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

May 1986

Apr	Open		High	Low	Close	
1	19.15	19.05	19.25**H**	18.93	19.09	19.06
2	19.05	18.98	19.05	18.61	18.62	18.65
3	18.40	18.45	18.65	17.81	17.95	17.85
4	17.85	17.90	18.03	17.75	17.94	18.00
7	17.95	18.00	18.34	17.91	18.27	18.25
8	18.20	18.05	18.22	17.75	17.98	17.95
9	17.80	17.73	17.80	17.31	17.42	17.40
10	17.48	17.50	17.64	17.41	17.45	17.42
11	17.40		17.50	17.25	17.45	17.41
14	17.37	17.30	17.63	17.26	17.46	17.43
15	17.60		17.80	17.56	17.73	17.76
16	17.65	17.62	17.65	17.26	17.28	17.29
17	17.15	17.11	17.40	17.01	17.38	17.33
18	17.25	17.22	17.34	17.11	17.21	17.25
21	17.05	17.03	17.13	17.02	17.10	17.08
22	16.90	16.95	17.30	16.90**L**	17.25	17.20
23	17.25		17.29	17.12	17.15	17.12
24	17.15	17.12	17.60	17.03	17.28	17.30
25	17.20	17.19	17.35	17.09	17.16	17.17
28	17.12		17.15	16.96	17.03	17.05
29	17.20	17.15	17.80	17.15	17.60	17.65
30	18.00	18.10	18.70	17.70	18.60	18.70

July 1986

Apr	Open		High	Low	Close	
1	19.45	19.36	19.55**H**	19.23	19.39	19.38
2	19.35	19.30	19.35	18.90	18.93	18.98
3	18.65	18.70	18.95	18.10	18.25	18.10
4	18.25	18.30	18.35	18.06	18.25	18.15
7	18.30	18.25	18.67	18.21	18.58	18.56
8	18.45	18.30	18.55	18.08	18.30	18.35
9	18.05	17.85	18.05	17.62	17.72	17.70
10	17.85	17.77	17.97	17.72	17.76	17.74
11	17.72	17.67	17.80	17.57	17.75	17.71
14	17.60	17.66	17.96	17.60	17.78	17.82
15	17.95	17.98	18.16	17.90	18.12	18.11
16	18.00	17.96	18.00	17.58	17.62	17.58
17	17.40	17.50	17.78	17.36	17.75	17.78
18	17.67	17.62	17.68	17.45	17.58	17.55
21	17.46	17.42	17.47	17.35	17.44	17.42
22	17.30	17.35	17.70	17.30**L**	17.60	17.58
23	17.60	17.65	17.65	17.42	17.45	17.42
24	17.42	17.45	17.90	17.37	17.60	17.63
25	17.58	17.55	17.72	17.43	17.52	17.55
28	17.45	17.48	17.51	17.30	17.36	17.43
29	17.55	17.58	18.17	17.51	17.95	17.98
30	18.30	18.22	18.96	18.05	18.96	18.96**B**

August 1986

Apr	Open		High	Low	Close	
1	19.55		19.60**H**	19.32	19.46	19.48
2	19.45	19.48	19.48	18.95	19.05	
3	18.75		19.00	18.29	18.30	18.29
4	18.30	18.32	18.45	18.18	18.25	18.28
7	18.35	18.38	18.75	18.32	18.68	
8	18.50	18.45	18.60	18.20	18.40	18.50
9	18.00		18.15	17.75	17.80	17.85
10	17.88	17.85	18.05	17.80	17.88	
11	17.80		17.90	17.68	17.82	17.80
14	17.75	17.78	18.05	17.72	17.95	
15	18.10	18.15	18.28	18.05	18.25	
16	18.10	18.05	18.10	17.72	17.75	17.72
17	17.63	17.65	17.90	17.52	17.90	
18	17.76		17.80	17.60	17.70	
21	17.60	17.55	17.60	17.48	17.55	
22	17.45	17.47	17.80	17.45**L**	17.70	
23	17.73		17.77	17.55	17.55	17.57
24	17.57	17.58	18.00	17.51	17.72	17.75
25	17.73		17.83	17.55	17.65	
28	17.55		17.62	17.47	17.53	17.55
29	17.65	17.70	18.28	17.65	18.08	
30	18.35	18.40	19.08	18.25	19.08**B**	

September 1986

Apr	Open		High	Low	Close	
1	19.55	19.60	19.60**H**	19.35	19.45**B**	19.50**A**
2	19.55		19.55	19.00	19.00**B**	19.10**A**
3	18.85		18.96	18.30	18.30	18.35
4	18.45		18.45	18.20	18.30	
7	18.40	18.45	18.75	18.40	18.70	
8	18.50	18.55	18.65	18.30	18.55	
9	18.20		18.20	17.85	17.95	
10	18.00	17.95	18.07	17.95	17.95	
11	17.90		18.00	17.80	17.85**B**	17.90**A**
14	17.85		18.10	17.82	17.95**B**	18.00**A**
15	18.25		18.35	18.15	18.30**B**	18.35**A**
16	18.15		18.15	17.83	17.83	
17	17.70		17.95	17.57	17.95	
18	17.80		17.86	17.70	17.75	
21	17.70		17.70	17.57	17.62	
22	17.57	17.55	17.90	17.55	17.80	17.78
23	17.80		17.80	17.55	17.55	17.60
24	17.65		17.92	17.65	17.75	17.80
25	17.80		17.85	17.60	17.70	17.65
28	17.60	17.55	17.65	17.50**L**	17.55	17.60
29	17.70		18.33	17.70	18.10	
30	18.45	18.50	19.10	18.35	19.10**B**	

October 1986

Apr	Open		High	Low	Close	
1	19.65		19.70**H**	19.45	19.50**B**	19.55**A**
2	19.60		19.60	19.05	19.10	
3	18.80		19.00	18.40	18.40	
4	18.40		18.45	18.20	18.40	
7	18.40		18.80	18.40	18.68**B**	18.70**A**
8	18.55		18.67	18.32	18.55**B**	18.60**A**
9	18.15		18.20	17.90	17.95**B**	18.00**A**
10	18.05		18.15	17.95	17.95	18.00
11	17.95	17.90	18.05	17.85	17.85	17.90
14	17.90		18.10	17.85	18.05	18.10
15	18.25		18.40	18.15	18.35	
16	18.25	18.15	18.25	17.85	17.80**B**	17.85**A**
17	17.75		18.00	17.65	17.95	18.00
18	17.80		17.90	17.70	17.80	17.82
21	17.70		17.71	17.60	17.65	
22	17.60	17.56	17.82	17.56	17.80	
23	17.76		17.80	17.60	17.65	17.60
24	17.65		17.85	17.65	17.80	17.75
25	17.77		17.80	17.55	17.65	
28	17.55		17.62	17.50**L**	17.55	17.60
29	17.75		18.21	17.70	18.10	
30	18.50		19.10	18.30	19.10	19.10**B**

December 1986

Apr	Open		High	Low	Close	
1	20.00	20.05	20.10**H**	19.80	19.85	
2	19.90	20.00	20.00	19.40	19.45	
3	19.20	19.10	19.30	18.75	18.75	
4	18.75		18.85	18.60	18.75	18.78
7	18.80	18.85	19.25	18.80	19.20	
8	19.00	18.90	19.10	18.75	19.00	18.95
9	18.60		18.75	18.37	18.40	
10	18.50	18.45	18.55	18.35	18.40	
11	18.35		18.45	18.25	18.35	
14	18.25		18.60	18.25	18.50	
15	18.60	18.55	18.75	18.55	18.70	18.75
16	18.56		18.60	18.25	18.25	18.27
17	18.20		18.40	18.05	18.40	
18	18.28		18.30	18.08	18.20	18.25
21	18.08		18.10	17.99	18.10	
22	17.98	17.95	18.20	17.95	18.20	18.15
23	18.20		18.20	18.00	18.08	
24	18.05	18.02	18.30	17.97	18.15	
25	18.15		18.15	17.85	17.95	17.98
28	17.88	17.85	17.95	17.82**L**	17.90	17.95
29	18.05		18.60	18.05	18.40	18.45
30	18.72	18.65	19.42	18.50	19.42**B**	

January 1987

Apr	Open		High	Low	Close	
1	20.05	20.10	20.15**H**	19.95	19.90**B**	19.95**A**
2					19.50**B**	19.60**A**
3	19.40		19.40	18.85	18.80**B**	18.85**A**
4	18.85		18.95	18.75	18.85	
7	19.11		19.30	19.11	19.25**B**	19.30**A**
8	19.08		19.15	18.95	19.00**B**	19.05**A**
9	18.60		18.80	18.55	18.50**B**	18.55**A**
10	18.60		18.65	18.50	18.50	
11	18.45		18.55	18.45	18.45**B**	18.46**A**
14	18.50		18.60	18.45	18.50**B**	18.60**A**
15	18.80		18.85	18.70	18.85	
16	18.70		18.70	18.40	18.40	
17	18.32		18.50	18.20	18.50**B**	18.52**A**
18	18.40		18.40	18.25	18.30**B**	18.35**A**
21	18.18		18.20	18.18	18.20	
22	18.20		18.28	18.15	18.20**B**	18.25**A**
23	18.20		18.20	18.15	18.15	
24	18.15		18.40	18.15	18.25	
25	18.25		18.28	18.00**L**	18.06	
28	18.05		18.05	18.00	18.05	
29	18.25		18.70	18.25	18.55	
30	18.85		19.55	18.65	19.55**B**	

March 1987

Apr	Open		High	Low	Close	
1					20.30**B**	20.35**A**
2	20.25		20.25**H**	19.90	19.85**B**	19.90**A**
3	19.65	19.60	19.65	19.25	19.25	
4	19.15		19.25	19.05	19.15	
7					19.60**B**	19.70**A**
8	19.40		19.45	19.35	19.40**B**	19.50**A**
9	19.10		19.10	18.90	18.85**B**	18.95**A**
10	19.00		19.05	18.85	18.90	
11	18.90		18.90	18.70	18.65**B**	18.70**A**
14	18.85		19.00	18.85	18.95**B**	19.00**A**
15	19.00		19.20	19.00	19.15**B**	19.20**A**
16	18.95		18.95	18.80	18.75**B**	18.80**A**
17	18.72		18.85	18.55	18.85	
18	18.75		18.75	18.60	18.65**B**	18.75**A**
21	18.65		18.65	18.49	18.50	
22	18.40		18.55	18.40	18.55	
23	18.50		18.55	18.50	18.47**B**	18.50**A**
24	18.50		18.70	18.45	18.50**B**	18.60**A**
25	18.50		18.55	18.28**L**	18.30	
28	18.30		18.35	18.30	18.35**B**	18.40**A**
29	18.60		19.00	18.60	18.85	
30	19.20		19.85	19.20	19.85**B**	

May 1987

Apr	Open		High	Low	Close	
1	20.90		20.90**H**	20.60	20.50**B**	20.70**A**
2	20.60		20.60	20.05	20.00**B**	20.10**A**
3	19.40		19.40	19.40	19.40**B**	19.45**A**
4	19.40		19.50	19.40	19.40**B**	19.50**A**
7					19.80**B**	20.00**A**
8					19.60**B**	19.80**A**
9	19.40		19.40	19.20	19.10**B**	19.20**A**
10					19.05**B**	19.25**A**
11	19.15		19.20	19.05	19.00**B**	19.05**A**
14	19.25		19.25	19.25	19.20**B**	19.25**A**
15					19.20**B**	19.30**A**
16	19.17		19.20	19.15	19.10**B**	19.15**A**
17					19.00**B**	19.10**A**
18	19.15		19.15	18.85	18.86	
21	18.95		18.95	18.80	18.80	
22	18.75		18.75	18.70	18.75	
23	18.72		18.85	18.70	18.70**B**	18.75**A**
24	18.75		18.75	18.75	18.75	
25	18.72		18.75	18.48**L**	18.60	
28					18.55**B**	18.60**A**
29	19.00		19.10	18.95	18.90**B**	19.00**A**
30	19.40		19.95	19.40	19.95**B**	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Volume of sales Reported in contracts

Apr	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
1	5,138	2,385**L**	555	156	90	1,004	13		4	9,345
2	5,613	3,948	380	65	123	750		3**L**	7	10,889
3	9,561	5,251	810	258	517	1,310	29	64	3	17,803
4	5,271	3,740	700	221	270	707	33	24	14	10,980
7	4,590	3,287	206**L**	89	81	311	9			8,573
8	5,365	4,735	402	221	95	722	27	10		11,577
9	8,896	8,313	1,216	354	238	901	81	56		20,055
10	5,357	4,694	655	191	132	538	45	37		11,649
11	4,551	3,699	673	277	284	617	1**L**	3	21	10,126
14	4,843	4,258	413	44	209	272**L**	2	5	2	10,048
15	4,269	3,764	429	208	56**L**	543	12	10		9,289
16	4,554	6,003	875	437	426	593	38	37	32	12,995
17	6,118	9,922	906	220	484	1,615	68	27		19,360
18	2,293	4,479	331	265	212	643	119	21	3	8,366
21	3,357	3,959	533	399	170	553	6	22	5	9,004
22	3,926	5,677	986	377	146	614	114	48	10	11,898
23	1,547**L**	3,063	388	84	200	460	4	33	48	5,827**L**
24	4,803	7,460	833	126	188	1,715	181	49	1**L**	15,356
25	2,731	3,552	571	639**H**	191	851	65	252**H**	55	8,907
28	5,264	7,574	870	42**L**	342	719	64	23		14,898
29	11,123**H**	16,590	1,695	308	955**H**	3,412**H**	114	121	33	34,351
30	9,911	23,153**H**	2,720**H**	609	423	2,913	451**H**	133	58**H**	40,371**H**
TOTAL	119,081	139,506	17,147	5,588	5,832	21,763	1,476	978	296	311,667

Open contracts Reported in contracts

Apr	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
1	19,986**H**	15,806	5,709	2,893	3,537	7,284	1,090**L**	307**L**	21**L**	56,633
2	19,831	15,759	5,743	2,885**L**	3,557	7,265**L**	1,090	309	24	56,463
3	18,725	15,814	5,744	2,887	3,520**L**	7,526	1,109	344	24	55,693
4	17,743	15,750	5,776	2,951	3,628	7,595	1,119	361	36	54,959
7	17,438	15,900	5,862	2,959	3,590	7,665	1,119	361	36	54,930
8	17,002	15,747**L**	5,849	2,950	3,620	7,879	1,139	370	36	54,592
9	16,734	16,469	5,659	2,959	3,666	7,714	1,127	398	36	54,762
10	16,290	17,240	5,822	2,968	3,733	7,624	1,120	418	36	55,251
11	15,666	17,318	5,880	2,985	3,779	7,807	1,120	420	55	55,030
14	14,825	18,017	5,922	2,990	3,928	7,758	1,122	420	56	55,038
15	13,629	18,266	5,499**L**	2,966	3,928	7,941	1,132	421	56	53,838**L**
16	13,178	19,177	5,930	3,032	4,085	7,971	1,144	420	58	54,995
17	12,074	20,285	6,159	2,993	4,187	7,782	1,152	442	58	55,132
18	11,513	20,961	6,262	3,076	4,236	7,898	1,202	456	60	55,664
21	11,244	21,641	6,208	3,008	4,260	8,101	1,206	453	63	56,184
22	10,795	22,179	6,349	3,137	4,238	8,259	1,233	451	70	56,711
23	10,393	22,459	6,441	3,174	4,356	8,281	1,234	484	108	56,930
24	9,765	23,045	6,434	3,213	4,448	8,354	1,306	517	108	57,190
25	9,589	23,270	6,302	3,558	4,474	8,509	1,354	660	148	57,864
28	8,532	25,127	6,518	3,564	4,498**H**	8,497	1,389	666	148	58,939
29	7,718	25,852**H**	7,090	3,617	4,416	8,879	1,443**H**	686	165	59,866**H**
30	5,714**L**	24,733	7,372**H**	3,887**H**	4,401	9,422**H**	1,392	729**H**	202**H**	57,852

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

May 1986

May	Open		High	Low	Close	
1	18.50	18.40	18.50**H**	17.85	17.90	17.95
2	17.75		17.79	17.41	17.65	17.70
5	17.65	17.70	17.70	17.38	17.51	17.52
6	17.50		17.63	17.30	17.38	17.40
7	17.35		17.56	17.22**L**	17.45	17.48
8	17.65		18.20	17.65	17.93	17.95
9	17.94		17.98	17.78	17.90	17.92
12	17.75	17.71	17.80	17.37	17.55	
13	17.70	17.68	17.98	17.65	17.83	17.84
14	17.95		17.95	17.65	17.78	
15	17.90		18.08	17.42	17.42	
16	17.48		17.70	17.30	17.45	
19	17.35		17.50	17.25	17.48	17.50
20	17.55		17.56	17.40	17.50	
21						
22						
23						
26	**HOLIDAY**					
27						
28						
29						
30						

July 1986

May	Open		High	Low	Close	
1	18.75	18.85	18.85**H**	18.20	18.27	18.23
2	18.10	18.05	18.15	17.74	17.96	17.85
5	17.88	17.85	17.90	17.72	17.86	17.88
6	17.84	17.86	17.98	17.63	17.73	17.68
7	17.65	17.60	17.89	17.55	17.80	17.76
8	17.95	18.08	18.55	17.95	18.25	18.29
9	18.25	18.20	18.30	18.08	18.20	18.25
12	18.10	18.00	18.10	17.66	17.82	17.80
13	17.92	18.00	18.28	17.92	18.10	18.13
14	18.15	18.10	18.15	17.90	18.05	18.03
15	18.18	18.14	18.35	17.68	17.72	17.75
16	17.75	17.70	17.98	17.47	17.58	17.64
19	17.56	17.60	17.77	17.45**L**	17.73	17.68
20	17.70	17.73	17.82	17.60	17.81	17.80
21	17.83	17.81	18.09	17.81	17.90	17.92
22	17.86	17.88	18.19	17.86	18.03	18.19
23	18.14	18.18	18.67	18.14	18.55	18.60
26	**HOLIDAY**					
27	18.50	18.45	18.71	18.30	18.35	18.37
28	18.30	18.26	18.39	18.12	18.31	18.29
29	18.32	18.26	18.32	17.85	17.91	17.93
30	17.80	17.77	17.83	17.50	17.52	17.50

August 1986

May	Open		High	Low	Close	
1	18.90	18.95	18.95**H**	18.38	18.40	18.38
2	18.23	18.20	18.23	17.90	18.03	
5	18.00		18.07	17.86	18.01	17.99
6	18.00		18.07	17.83	17.85	
7	17.80	17.78	18.02	17.70	17.93	17.95
8	18.18	18.20	18.65	18.18	18.42	18.45
9	18.40		18.43	18.25	18.37	
12	18.15	18.20	18.25	17.82	17.95	
13	18.15		18.42	18.10	18.25	
14	18.25	18.20	18.25	18.06	18.18	18.20
15	18.28		18.49	17.83	17.88	17.90
16	17.85		18.10	17.60**L**	17.72	
19	17.68		17.85	17.60	17.80	17.76
20	17.85		17.92	17.70	17.92	
21	17.95		18.20	17.94	18.02	
22	17.99	18.00	18.18	17.99	18.18	18.17
23	18.25		18.67	18.25	18.61	18.57
26	**HOLIDAY**					
27	18.50		18.75	18.39	18.42	
28	18.39	18.36	18.48	18.20	18.37	18.39
29	18.33		18.33	18.00	18.04	18.05
30	17.86	17.90	17.95	17.65	17.65	17.70

September 1986

May	Open		High	Low	Close	
1	19.00	19.05	19.05**H**	18.40	18.45	18.40
2	18.30		18.31	17.92	18.00	18.05
5	18.00		18.15	17.90	18.03	
6	18.05	18.08	18.10	17.90	17.90	17.95
7	17.85	17.88	18.07	17.80	18.00	
8	18.20		18.85	18.20	18.50	
9	18.45		18.55	18.35	18.40**B**	18.45**A**
12	18.30		18.35	17.95	17.95**B**	18.02**A**
13	18.25		18.45	18.22	18.30	
14	18.30		18.30	18.15	18.25	18.20
15	18.33		18.55	17.90	17.92	17.90
16	17.95		18.14	17.70	17.74	17.75
19	17.75		17.90	17.60**L**	17.75**B**	17.85**A**
20	17.80		17.95	17.75	17.90**B**	17.95**A**
21	18.02		18.20	18.00	18.05	
22	18.00		18.20	18.00	18.16**B**	18.20**A**
23	18.30		18.60	18.30	18.50	
26	**HOLIDAY**					
27	18.50		18.75	18.45	18.47	
28	18.44	18.45	18.55	18.27	18.48	
29	18.42		18.42	18.13	18.13	
30	17.95	18.00	18.07	17.78	17.80	

October 1986

May	Open		High	Low	Close	
1	19.00	18.95	19.00**H**	18.35	18.40	
2	18.20		18.25	17.90	18.00	
5	18.00		18.05	17.90	17.95	18.00
6	18.05	18.10	18.15	17.82	17.90	17.95
7	17.90		18.05	17.78	18.00	17.96
8	18.25		18.75	18.25	18.50	
9	18.50		18.50	18.30	18.41	18.45
12	18.30		18.30	17.90	17.95**B**	18.05**A**
13	18.20		18.40	18.20	18.30	
14	18.30		18.30	18.08	18.30	18.25
15	18.30		18.45	17.85	17.95	
16	17.90		18.05	17.60	17.68	
19	17.65	17.68	17.85	17.57**L**	17.80	
20	17.75	17.80	17.95	17.70	17.92	
21	17.95		18.15	17.95	18.05**B**	18.10**A**
22	18.00		18.20	17.95	18.10	18.20
23	18.28		18.55	18.25	18.50	18.55
26	**HOLIDAY**					
27	18.45		18.62	18.28	18.40	
28	18.35		18.45	18.15	18.45	
29	18.36		18.36	18.05	13.12	
30	17.96	17.90	17.96	17.65	17.82	

December 1986

May	Open		High	Low	Close	
1	19.15	19.20	19.20**H**	18.65	18.75	
2	18.55		18.55	18.15	18.28	18.25
5	18.25	18.28	18.42	18.20	18.35	
6	18.35	18.38	18.50	18.14	18.25	18.30
7	18.20		18.43	18.10	18.25	
8	18.50	18.60	19.10	18.50	18.75	18.80
9	18.75	18.78	18.85	18.60	18.75	18.80
12	18.60		18.65	18.21	18.35	
13	18.55	18.46	18.75	18.46	18.60	18.58
14	18.55	18.52	18.55	18.38	18.55	18.50
15	18.60	18.55	18.75	18.10	18.25	
16	18.15		18.40	17.88	17.97	18.00
19	17.95		18.10	17.85**L**	18.05	18.02
20	18.05		18.20	17.95	18.15	18.20
21	18.20	18.25	18.45	18.15	18.25	18.30
22	18.20		18.30	18.15	18.30	18.28
23	18.35	18.38	18.75	18.35	18.62	
26	**HOLIDAY**					
27	18.55		18.85	18.53	18.60	18.65
28	18.58	18.55	18.75	18.45	18.65	18.67
29	18.55	18.60	18.60	18.28	18.31	18.28
30	18.20	18.17	18.23	17.93	18.05	18.04

January 1987

May	Open		High	Low	Close	
1	19.30		19.30**H**	18.80	18.80**B**	18.85**A**
2	18.70		18.70	18.30	18.30**B**	18.32**A**
5	18.35		18.65	18.35	18.40**B**	18.45**A**
6	18.35		18.50	18.30	18.36	
7	18.30		18.50	18.30	18.30**B**	18.35**A**
8	18.80		19.05	18.80	18.90	
9	18.90		18.92	18.80	18.85**B**	18.90**A**
12	18.75		18.75	18.40	18.40**B**	18.45**A**
13	18.60		18.80	18.60	18.65**B**	18.70**A**
14	18.65	18.68	18.68	18.50	18.60**B**	18.65**A**
15					18.25**B**	18.35**A**
16	18.30		18.42	18.05	18.05	
19	18.05		18.15	18.00**L**	18.10**B**	18.15**A**
20	18.20		18.30	18.10	18.25	
21	18.40		18.50	18.30	18.35	
22	18.30		18.40	18.30	18.35	
23	18.50		18.85	18.50	18.70	18.65
26	**HOLIDAY**					
27	18.80		18.90	18.75	18.75	
28	18.70		18.85	18.65	18.78	
29	18.60		18.65	18.35	18.35	
30	18.35		18.35	18.05	18.05**B**	18.10**A**

March 1987

May	Open		High	Low	Close	
1	19.65		19.65**H**	19.05	19.05**B**	19.06**A**
2	19.00		19.00	18.60	18.60	
5	18.60		18.90	18.60	18.70**B**	18.80**A**
6	18.75		18.75	18.55	18.60**B**	18.65**A**
7	18.60		18.70	18.60	18.55**B**	18.65**A**
8	19.05		19.30	19.05	19.10**B**	19.20**A**
9	19.25		19.25	19.10	19.15**B**	19.25**A**
12	19.05		19.05	18.75	18.70**B**	18.75**A**
13					19.00**B**	19.05**A**
14	18.95		18.95	18.90	18.95	
15	18.65		18.73	18.60	18.55**B**	18.60**A**
16	18.65		18.75	18.33	18.40	
19	18.35		18.51	18.32**L**	18.40**B**	18.45**A**
20	18.50		18.60	18.45	18.60**B**	18.65**A**
21	18.75		18.85	18.65	18.70	
22					18.60**B**	18.65**A**
23	18.90		19.10	18.80	18.85**B**	18.95**A**
26	**HOLIDAY**					
27	19.20		19.25	19.05	19.10**B**	19.20**A**
28	19.04		19.10	18.95	19.05	
29	18.80		19.00	18.61	18.71	18.61
30	18.60		18.60	18.37	18.36**B**	18.37**A**

May 1987

May	Open		High	Low	Close	
1	19.75	19.70	19.75**H**	19.25	19.25**B**	19.26**A**
2	19.20		19.20	18.80	18.80	
5	18.95		19.10	18.95	18.95**B**	19.00**A**
6	18.90		18.90	18.85	18.85	
7	18.85		19.00	18.80	18.85**B**	18.90**A**
8	19.20		19.60	19.20	19.50**B**	19.60**A**
9	19.45		19.55	19.25	19.50	
12	19.30		19.30	19.10	19.10**B**	19.15**A**
13					19.30**B**	19.35**A**
14	19.30		19.30	19.05	19.10**B**	19.20**A**
15	18.95		18.95	18.80	18.70**B**	18.80**A**
16	18.85		18.90	18.60	18.60	
19	18.55		18.80	18.50**L**	18.70**B**	18.75**A**
20	18.80		18.90	18.80	18.90**B**	18.95**A**
21	19.05		19.10	18.90	18.95	
22	18.85		18.85	18.85	18.80**B**	18.90**A**
23	19.30		19.30	18.98	19.00**B**	19.05**A**
26	**HOLIDAY**					
27	19.30		19.40	19.27	19.35**B**	19.40**A**
28	19.20		19.35	19.20	19.35	
29	19.20		19.20	19.00	19.00	
30	18.80		18.80	18.68	18.65**B**	18.70**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Volume of sales Reported in contracts

May	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
1	4,118	13,067H	1,258	384	421	2,298	82	153H	16	21,797H
2	2,159	9,420	563	307	556	1,490	168	46	12	14,721
5	3,407	7,326	488L	349	154	925	168	105	8	12,930
6	4,551H	9,412	740	220	401	1,691	11L	20	4	17,050
7	1,330	6,081	1,061	299	178	1,442	101	19	62	10,573
8	939	10,609	1,045	295	536	2,442	72	133	15	16,086
9	883	5,285	893	85L	261	1,083	101	55	66	8,712
12	1,534	7,092	619	214	316	1,336	97	17	11	11,238
13	800	7,547	853	548	242	1,141	39			11,170
14	754	4,006	718	363	660	1,313	16	13L	45	7,908
15	1,013	11,712	1,430	539	864	2,276	20	14	4	17,872
16	1,395	9,029	1,939	533	750	2,114	15	51	18	15,844
19	788	5,495	505	209	255	1,053	153	51	80H	8,589
20	226	3,629L	1,277	247	118L	798L	115	39	1L	6,450L
21	10L	6,162	1,157	274	573	1,866	23	98	37	10,200
22		4,713	1,617	477	515	2,536	50		13	9,921
23		11,732	2,162	373	1,091H	2,737	15	72	43	18,225
26	HOLIDAY									
27		9,843	1,772	1,016H	531	3,722H	57	20	66	17,027
28		6,007	914	727	213	2,266	104	63	4	10,298
29		7,252	1,415	485	155	2,123	192H	41	10	11,673
30		9,786	2,224H	822	210	2,341	88	50	21	15,542
TOTAL	23,907	165,205	24,650	8,766	9,020	38,995	1,687	1,060	536	273,826

Open contracts Reported in contracts

May	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
1	3,698	24,160H	7,275	3,872	4,521	9,787	1,428	752L	211L	55,704H
2	3,716	23,344	7,210	3,805L	4,484L	9,817	1,397L	770	213	54,756
5	3,756H	22,945	7,160	3,908	4,503	9,756L	1,403	783	216	54,430
6	2,738	22,023	7,156L	3,923	4,555	10,056	1,410	776	219	52,856
7	2,282	21,688	7,422	3,936	4,574	10,097	1,511	793	237	52,540
8	1,916	21,238	7,296	4,014	4,744	10,359	1,535	813	249	52,164
9	1,701	20,760	7,264	4,019	4,859	10,485	1,535	860	275	51,758
12	1,740	20,751	7,294	4,007	4,815	10,308	1,447	866	283	51,511
13	1,332	20,510	7,287	4,115	4,820	10,534	1,475	866	283	51,222L
14	1,090	20,485	7,482	4,122	5,086	10,608	1,491	872	315	51,551
15	851	20,828	7,773	4,202	5,304	10,955	1,491	888	315	52,587
16	968	19,870L	8,065	4,264	5,508H	11,100	1,504	901	322	52,502
19	432	20,952	8,156	4,237	5,485	11,219	1,563	923	382	53,349
20	56L	21,059	8,040	4,313	5,476	11,240	1,559	909	383	53,035
21		21,198	7,956	4,467H	5,249	11,431	1,549	992	388	53,230
22		21,206	7,695	4,324	5,306	10,904	1,560	992	398	52,405
23		21,043	8,075	4,237	5,250	10,938	1,593	1,028	415	52,579
26	HOLIDAY									
27		21,739	8,341	4,095	5,129	11,364	1,599	1,016	431	53,714
28		22,169	8,200	3,999	5,148	11,497	1,628	1,044H	431	54,116
29		21,521	8,343	4,112	5,147	11,990H	1,696	1,040	440	54,289
30		21,284	8,370H	4,237	5,166	11,795	1,708H	1,025	450H	54,035

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

July 1986

Jun	Open		High	Low	Close	
2	17.48	17.35	17.48	17.15	17.30	17.27
3	17.27	17.30	17.50	17.22	17.26	17.26
4	17.30	17.34	17.80**H**	17.26	17.47	17.48
5	17.45	17.42	17.54	17.18	17.31	17.32
6	17.40		17.41	17.26	17.26	17.28
9	17.15	17.10	17.19	16.85	16.88	16.85
10	16.70	16.60	16.95	16.60	16.88	16.85
11	16.95	16.93	17.04	16.89	16.97	16.94
12	16.85	16.83	16.95	16.69	16.73	16.75
13	16.68	16.70	16.85	16.57	16.60	16.63
16	16.63	16.59	16.70	16.50	16.50	16.52
17	16.50	16.48	16.82	16.48	16.78	16.80
18	16.85	16.87	17.04	16.81	16.89	16.86
19	16.85	16.87	17.09	16.80	16.94	16.92
20	16.88	16.90	16.90	16.77	16.88	16.90
23	16.79	16.75	16.83	16.70	16.77	16.78
24	16.75	16.77	16.80	16.61	16.66	16.67
25	16.70		16.85	16.67	16.77	16.80
26	16.71	16.73	16.81	16.63	16.63	16.64
27	16.50	16.53	16.63	16.42	16.50	16.45
30	16.25	16.30	16.40	16.15**L**	16.18	16.20

August 1986

Jun	Open		High	Low	Close	
2	17.45	17.52	17.62	17.34	17.43	17.48
3	17.48		17.60	17.39	17.42	
4	17.50		17.82**H**	17.43	17.63	17.65
5	17.61	17.60	17.67	17.33	17.47	17.44
6	17.48	17.49	17.55	17.41	17.44	17.45
9	17.32	17.29	17.33	17.01	17.03	17.01
10	16.75	16.80	17.10	16.75	17.03	17.05
11	17.15		17.20	17.07	17.15	
12	17.05	17.03	17.12	16.87	16.94	16.95
13	16.86	16.87	17.02	16.74	16.80	16.77
16	16.78		16.87	16.66	16.66	16.70
17	16.68	16.66	16.97	16.66	16.93	
18	17.00	17.05	17.19	16.96	17.05	17.07
19	17.00	16.98	17.25	16.95	17.08	17.15
20	17.05	17.02	17.07	16.95	17.07	
23	16.95	17.00	17.00	16.88	16.92	16.95
24	16.95	16.93	16.96	16.76	16.81	16.84
25	16.85	16.86	17.00	16.84	16.95	16.92
26	16.85	16.87	16.97	16.80	16.80	
27	16.70	16.73	16.80	16.63	16.66	16.68
30	16.55	16.47	16.55	16.35**L**	16.36	16.37

September 1986

Jun	Open		High	Low	Close	
2	17.60	17.65	17.75	17.46	17.52	17.50
3	17.55	17.60	17.70	17.50	17.50	
4	17.59	17.60	17.90**H**	17.49	17.71**B**	17.75**A**
5	17.72	17.70	17.73	17.41	17.55	
6	17.60		17.63	17.47	17.55	
9	17.40	17.35	17.40	17.17	17.18	17.17
10	16.95		17.23	16.95	17.12	17.15
11	17.35		17.35	17.21	17.25	
12	17.15	17.18	17.22	17.01	17.08**B**	17.10**A**
13	17.03		17.12	16.82	16.90	
16	16.90		16.98	16.80	16.80**B**	16.85**A**
17	16.77	16.80	17.10	16.77	17.08	
18	17.15		17.33	17.08	17.15	
19	17.10		17.30	17.10	17.25	
20	17.12	17.15	17.20	17.10	17.20	
23	17.10		17.10	16.98	17.03**B**	17.05**A**
24	17.05		17.05	16.82	16.92	
25	16.95		17.10	16.95	17.00	17.02
26	16.98	16.95	17.10	16.91	16.92	16.91
27	16.85	16.88	16.95	16.78	16.80	
30	16.65	16.62	16.65	16.50**L**	16.50	

October 1986

Jun	Open		High	Low	Close	
2	17.60		17.65	17.40	17.50	
3	17.55	17.52	17.75	17.44	17.50	
4	17.55	17.56	17.88**H**	17.47	17.80	
5	17.75		17.80	17.40	17.60	17.55
6	17.55		17.63	17.46	17.55	17.60
9	17.35	17.40	17.40	17.20	17.20	17.22
10	17.05	17.10	17.35	17.05	17.20	
11	17.40	17.35	17.40	17.28	17.30	
12	17.25		17.25	17.03	17.10	
13	17.05	17.01	17.12	16.87	16.95	
16	16.95		16.99	16.82	16.85	16.87
17	16.80	16.85	17.17	16.80	17.15	
18	17.20		17.35	17.08	17.20	
19	17.15		17.35	17.15	17.30	17.28
20	17.22	17.17	17.25	17.10	17.25	
23	17.10		17.10	16.98	17.10	
24	17.08	17.02	17.08	16.85	16.90	
25	16.95		17.12	16.95	17.05	17.03
26	17.00	16.95	17.15	16.95	16.95	
27	16.90	16.92	17.00	16.82	16.83	
30	16.70	16.68	16.70	16.52**L**	16.53	16.52

December 1986

Jun	Open		High	Low	Close	
2	17.90	17.85	18.00	17.70	17.80	
3	17.85	17.80	18.05	17.80	17.85	17.80
4	17.92	17.95	18.25**H**	17.85	18.08	
5	18.03	18.05	18.09	17.80	17.90	17.85
6	17.95	17.90	17.99	17.84	17.90	17.85
9	17.75		17.80	17.56	17.56	
10	17.40	17.45	17.70	17.35	17.60	
11	17.70	17.74	17.75	17.62	17.67	17.66
12	17.65	17.62	17.65	17.43	17.47	17.45
13	17.38	17.40	17.55	17.31	17.33	17.38
16	17.35	17.33	17.45	17.20	17.25	17.23
17	17.23	17.28	17.60	17.23	17.53	17.58
18	17.60	17.58	17.73	17.48	17.58	17.55
19	17.57	17.52	17.80	17.50	17.65	
20	17.60	17.62	17.63	17.50	17.60	17.57
23	17.45	17.47	17.50	17.33	17.42	
24	17.30	17.25	17.38	17.12	17.25	17.23
25	17.25		17.50	17.25	17.40	17.42
26	17.35		17.47	17.31	17.31	17.33
27	17.22	17.28	17.35	17.20	17.20	17.23
30	17.10	17.05	17.10	16.93**L**	16.95	16.94

January 1987

Jun	Open		High	Low	Close	
2	18.00		18.10	17.85	17.85	
3	18.15		18.15	17.90	17.95	17.90
4	18.00		18.30**H**	17.98	18.15	
5	18.20		18.20	17.95	18.00	
6	18.00		18.15	17.95	17.95	18.00
9	17.95		17.95	17.70	17.70	
10	17.70		17.85	17.65	17.70	
11	17.80		17.88	17.78	17.78	
12	17.70		17.70	17.60	17.60	
13	17.55		17.68	17.50	17.50	
16	17.50		17.50	17.35	17.40	17.35
17	17.55		17.75	17.52	17.60**B**	17.65**A**
18	17.75		17.87	17.65	17.60**B**	17.65**A**
19	17.80		17.92	17.75	17.70**B**	17.75**A**
20	17.73		17.75	17.65	17.65	
23	17.57		17.60	17.55	17.55	
24	17.44		17.50	17.33	17.38	17.35
25	17.55		17.60	17.50	17.50	
26	17.53		17.62	17.45	17.40**B**	17.45**A**
27	17.45		17.50	17.25	17.35	17.25
30	17.28		17.28	17.01**L**	17.00**B**	17.01**A**

March 1987

Jun	Open		High	Low	Close	
2	18.32		18.40	18.20	18.20	
3	18.40		18.40	18.25	18.25	
4	18.50		18.50**H**	18.41	18.40**B**	18.41**A**
5	18.40		18.40	18.30	18.25**B**	18.30**A**
6	18.30		18.40	18.26	18.26	
9	18.20		18.20	17.95	17.95	
10	17.85		18.20	17.85	18.00	
11	18.20		18.20	18.05	18.00**B**	18.05**A**
12					17.85**B**	17.90**A**
13	17.90		17.95	17.85	17.85	
16	17.75		17.80	17.70	17.67**B**	17.70**A**
17	17.85		18.10	17.85	17.90**B**	17.95**A**
18	18.10		18.15	17.95	17.95	18.00
19	18.09		18.15	18.00	17.95**B**	18.00**A**
20	18.05		18.05	17.95	17.95**B**	18.00**A**
23	17.80		17.90	17.80	17.85	
24	17.75		17.81	17.65	17.60**B**	17.65**A**
25	17.85		17.95	17.80	17.80	
26	17.83		17.95	17.75	17.75	
27	17.80		17.85	17.67	17.70	17.67
30	17.65		17.65	17.35**L**	17.35	

May 1987

Jun	Open		High	Low	Close	
2	18.60		18.70	18.50	18.50	
3	18.70		18.70	18.55	18.54**B**	18.55**A**
4	18.57		18.70	18.57	18.70**B**	18.75**A**
5	18.71		18.71**H**	18.56	18.58**B**	18.59**A**
6	18.63		18.70	18.54	18.59	18.54
9	18.51		18.51	18.31	18.36	18.31
10	18.30		18.40	18.22	18.30	
11	18.40		18.45	18.39	18.39	
12	18.34		18.34	18.20	18.15**B**	18.20**A**
13	18.20		18.25	18.15	18.15**B**	18.25**A**
16	18.05		18.10	18.05	18.00**B**	18.05**A**
17	18.40		18.40	18.40	18.30**B**	18.40**A**
18					18.35**B**	18.40**A**
19	18.35		18.45	18.35	18.43**B**	18.45**A**
20	18.30		18.30	18.30	18.30	
23	18.20		18.20	18.15	18.15	
24	18.10		18.10	17.85	17.80**B**	17.85**A**
25	18.25		18.25	18.20	18.20**B**	18.25**A**
26	18.20		18.25	18.20	18.10**B**	18.20**A**
27	18.10		18.25	18.05	18.05	
30	17.80		17.80	17.65**L**	17.65	

July 1987

Jun	Open		High	Low	Close	
2						
3						
4						
5						
6						
9						
10	18.40		18.50	18.40	18.50**B**	18.60**A**
11					18.59**B**	18.65**A**
12	18.50		18.50	18.45	18.41**B**	18.45**A**
13	18.40		18.40	18.35	18.40**B**	18.45**A**
16	18.36		18.36	18.29	18.30**B**	18.35**A**
17	18.30		18.70**H**	18.30	18.55**B**	18.65**A**
18	18.60		18.65	18.60	18.65**B**	18.70**A**
19					18.70**B**	18.75**A**
20					18.55**B**	18.65**A**
23	18.54		18.54	18.44	18.41**B**	18.45**A**
24	18.39		18.39	18.20	18.20	
25					18.40**B**	18.45**A**
26	18.32		18.40	18.30	18.30**B**	18.40**A**
27	18.37		18.37	18.30	18.27**B**	18.30**A**
30	18.23		18.23	17.95**L**	17.95	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Volume of sales Reported in contracts

Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	TOTAL
2	12,848H	3,406	1,614	624	3,789	81	18	19		22,401H
3	5,987	2,161	1,840H	746	2,648	316	31	7		13,736
4	6,328	1,448	755	431	1,713	91		6		10,772
5	5,941	2,083	901	258	1,475	225	14	35		10,932
6	3,441	1,289L	431	324	1,535	300	22	82		7,424
9	6,975	2,391	669	650	1,259	327	61	40		12,372
10	7,511	3,200	466	276	2,982	601H	66	43	25	15,170
11	4,560	2,768	336	91L	1,584	271	5L	114H		9,729
12	5,449	2,323	477	198	2,177	52		21	12	10,709
13	3,755	1,630	1,039	572	2,065	146	31	104	9	9,351
16	2,869L	1,370	546	300	876L	74	29	13	63	6,140L
17	6,147	3,264	713	453	3,017	303	28	30	52	14,007
18	3,549	1,960	879	658	2,293	91	23		10	9,463
19	5,371	2,934	429	455	2,132	340	15	26		11,702
20	3,330	1,938	307L	379	1,494	268	9	1L		7,726
23	2,885	2,869	911	157	1,915	109	30	41	40	8,957
24	5,837	3,754	1,179	380	3,834	230	172H	12	19	15,417
25	5,244	3,241	548	462	4,513H	34	31	4		14,077
26	6,701	3,919	1,013	684	2,488	31	57	14	19	14,926
27	10,684	6,148H	784	885	2,107	22L	144	73	1L	20,848
30	5,870	4,877	1,635	940H	2,489	93	107	52	69H	16,132
TOTAL	121,282	58,975	17,472	9,923	48,385	4,005	893	737	319	261,991

Open contracts Reported in contracts

Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	TOTAL
2	22,685H	9,357	4,573L	5,149L	12,803L	1,732L	1,042L	468L		57,809
3	21,762	9,012	5,200	5,305	13,132	1,877	1,072	471		57,831
4	21,553	8,931L	5,190	5,365	13,674	1,958	1,072	471		58,214
5	20,190	9,413	5,356	5,394	13,777	2,016	1,072	476		57,694L
6	19,749	9,773	5,342	5,544	14,009	2,279	1,093	514		58,303
9	20,321	10,181	5,463	5,454	14,303	2,470	1,100	525		59,817
10	19,390	10,664	5,754	5,429	14,414	2,577	1,140	545	25L	59,938
11	18,641	11,183	5,789	5,456	14,744	2,626	1,136	591	25	60,191
12	18,126	11,363	5,751	5,459	14,962	2,630	1,136	610	32	60,069
13	17,977	11,887	5,941	5,591	14,911	2,693	1,154	569	36	60,759
16	17,601	12,298	6,286	5,566	14,950	2,724	1,144	569	79	61,217
17	16,220	12,120	6,461	5,698	15,552	2,892	1,152	595	107	60,797
18	15,656	12,160	6,844	6,023	15,498	2,916	1,156	595	117	60,965
19	14,764	12,050	6,893	6,004	15,811	3,058	1,151	605	117	60,453
20	14,159	12,453	7,011	5,988	15,955	3,132	1,149	601	117	60,565
23	13,314	12,931	6,912	5,962	16,375	3,220	1,179	634	147	60,674
24	12,083	12,880	7,127	6,021	16,910	3,269	1,162	628	150	60,230
25	10,877	13,311	7,197	5,857	17,896	3,269	1,173	628	150	60,358
26	9,852	14,480	7,585	5,900	18,526	3,282	1,215	622	168	61,630
27	6,946	16,568	7,868	6,009	18,691	3,294	1,225	649	169	61,419
30	5,036L	17,722H	8,344H	6,167H	19,095H	3,301H	1,240H	679H	224H	61,808H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

July 1986

Jul	Open		High	Low	Close	
1	16.22	16.27	16.27	16.10	16.12	16.10
2	16.20	16.30	16.37	16.20	16.34	16.36
3	16.40		16.50	16.33	16.38	16.33
4	**HOLIDAY**					
7	16.35	16.33	16.40	16.09	16.40	
8	16.50		16.57	16.42	16.55	16.56
9	16.60		16.64	16.45	16.50	
10	16.48	16.45	16.48	16.21	16.28	16.27
11	16.30	16.32	16.38	16.24	16.30	16.29
14	16.20		16.20	15.98**L**	16.03	
15	16.20		16.30	16.10	16.21	16.20
16	16.35		16.85**H**	16.32	16.85	
17	16.70	16.75	16.78	16.45	16.42**B**	16.45**A**
18	16.40		16.42	16.28	16.42	
21	16.45		16.78	16.42	16.60	
22	16.70		16.70	16.35	16.35	
23						
24						
25						
28						
29						
30						
31						

August 1986

Jul	Open		High	Low	Close	
1	16.40	16.42	16.42	16.30	16.31	16.32
2	16.45	16.50	16.52	16.38	16.48	16.46
3	16.52	16.55	16.68	16.45	16.48	16.45
4	**HOLIDAY**					
7	16.45		16.50	16.18	16.47	16.50
8	16.55	16.57	16.67	16.52	16.64	16.62
9	16.69	16.70	16.75	16.52	16.57	16.55
10	16.51	16.48	16.51	16.26	16.31	16.29
11	16.35	16.38	16.44	16.27	16.30	16.28
14	16.20	16.17	16.20	16.02	16.05	16.07
15	16.45		16.45	16.15	16.22	16.20
16	16.30	16.31	16.85**H**	16.30	16.85	16.82
17	16.70	16.80	16.82	16.41	16.43	16.41
18	16.33	16.35	16.42	16.28	16.35	16.37
21	16.35	16.39	16.73	16.35	16.55	16.58
22	16.50	16.51	16.51	16.28	16.30	16.28
23	16.40	16.36	16.50	16.31	16.40	16.41
24	16.40	16.41	16.41	16.12	16.14	16.12
25	16.05		16.40	15.94	16.38	16.36
28	16.50		16.58	16.45	16.50	16.46
29	16.40	16.35	16.42	16.20	16.20	16.23
30	16.25	16.30	16.33	16.08	16.12	16.08
31	16.05	16.00	16.05	15.70**L**	15.85	15.87

September 1986

Jul	Open		High	Low	Close	
1	16.55	16.58	16.58	16.45	16.45	16.46
2	16.60	16.63	16.64	16.52	16.60	16.58
3	16.70		16.80	16.60	16.60	
4	**HOLIDAY**					
7	16.60		16.60	16.30	16.60	
8	16.70	16.72	16.80	16.60	16.76	
9	16.83		16.90	16.68	16.70	16.68
10	16.63		16.63	16.40	16.44	
11	16.48	16.50	16.58	16.43	16.48	
14	16.35	16.33	16.35	16.17	16.22	
15	16.65	16.55	16.65	16.31	16.36	16.38
16	16.50	16.45	17.30**H**	16.45	17.00	17.30
17	16.90	16.95	16.96	16.55	16.55	16.59
18	16.45	16.50	16.58	16.45	16.51	
21	16.48		16.90	16.48	16.71	16.70
22	16.67	16.65	16.67	16.43	16.44	16.43
23	16.50		16.67	16.46	16.55	16.56
24	16.52		16.52	16.28	16.30	16.28
25	16.20	16.15	16.54	16.10	16.52	
28	16.62	16.68	16.72	16.56	16.65	16.63
29	16.52	16.45	16.56	16.35	16.37	
30	16.45	16.46	16.49	16.25	16.28	16.25
31	16.18	16.12	16.18	15.86**L**	16.03	16.01

October 1986

Jul	Open		High	Low	Close	
1	16.55	16.60	16.62	16.49	16.50	
2	16.70		16.70	16.53	16.63	
3	16.75		16.80	16.65	16.65	
4	**HOLIDAY**					
7	16.65		16.65	16.33	16.60	
8	16.75		16.84	16.60	16.82	
9	16.85	16.88	16.92	16.70	16.75	16.72
10	16.68		16.68	16.45	16.55	16.53
11	16.57	16.58	16.65	16.54	16.54	
14	16.45	16.42	16.45	16.27	16.30	
15	16.75		16.75	16.43	16.48	
16	16.60	16.65	17.45**H**	16.60	17.30	17.45
17	17.05	17.10	17.10	16.70	16.70	
18	16.60		16.71	16.60	16.67	
21	16.65		17.05	16.65	16.86	16.85
22	16.82	16.77	16.82	16.55	16.60	
23	16.65		16.82	16.61	16.73	
24	16.65	16.60	16.65	16.44	16.44	
25	16.35	16.30	16.70	16.20	16.65	
28	16.75		16.85	16.70	16.80	16.79
29	16.63	16.60	16.70	16.50	16.54	
30	16.60	16.58	16.62	16.38	16.42	
31	16.30	16.25	16.30	15.96**L**	16.15	

December 1986

Jul	Open		High	Low	Close	
1	16.98	16.95	17.00	16.90	16.91	16.92
2	17.05	17.00	17.08	16.96	17.03	
3	17.15	17.18	17.20	17.00	17.02	17.00
4	**HOLIDAY**					
7	16.98	17.00	17.00	16.65	16.99	16.95
8	17.05	17.12	17.25	17.05	17.23	17.24
9	17.30	17.34	17.37	17.10	17.12	17.11
10	17.01	17.05	17.10	16.84	16.94	16.92
11	17.00	17.02	17.15	16.93	16.95	16.97
14	16.90	16.82	16.90	16.75	16.80	16.82
15	17.15	17.00	17.15	16.91	17.02	17.00
16	17.12	17.13	17.80**H**	17.12	17.80	17.65
17	17.60	17.55	17.60	17.30	17.30	17.33
18	17.20	17.18	17.25	17.12	17.18	17.14
21	17.17	17.15	17.57	17.15	17.36	17.38
22	17.30	17.27	17.30	17.08	17.15	17.14
23	17.20	17.25	17.43	17.16	17.28	17.23
24	17.25	17.22	17.25	17.00	17.03	17.00
25	16.90	16.85	17.30	16.81	17.18	17.17
28	17.25	17.30	17.46	17.19	17.32	
29	17.23	17.27	17.34	17.10	17.10	17.13
30	17.19	17.23	17.23	16.98	17.00	16.98
31	16.92	16.88	16.92	16.50**L**	16.65	16.60

January 1987

Jul	Open		High	Low	Close	
1	17.15		17.15	17.00	17.00	
2	17.15		17.20	17.11	17.10**B**	17.11**A**
3	17.30		17.32	17.15	17.15	
4	**HOLIDAY**					
7	17.10		17.10	16.85	17.00**B**	17.05**A**
8	17.25		17.40	17.25	17.35	
9	17.48		17.50	17.20	17.20	
10	17.20		17.25	17.00	17.00	
11	17.22		17.28	17.00	17.00	
14	17.00		17.02	16.85	16.85	16.90
15	17.25		17.25	17.07	17.10	
16	17.30		17.90**H**	17.30	17.85	17.90
17	17.70		17.73	17.35	17.35	17.37
18	17.32		17.40	17.30	17.32	
21	17.43		17.70	17.43	17.50	
22	17.45		17.45	17.25	17.30	
23	17.35		17.56	17.30	17.30	17.35
24	17.25		17.32	17.05	17.05	
25	17.05		17.40	16.95	17.30	17.25
28	17.40	17.44	17.60	17.36	17.40	17.42
29	17.40		17.40	17.20	17.20	17.25
30	17.34		17.38	17.09	17.10	17.09
31	17.05		17.05	16.65**L**	16.70	16.65

March 1987

Jul	Open		High	Low	Close	
1	17.48		17.48	17.38	17.40	
2	17.45		17.50	17.45	17.50	
3	17.60		17.63	17.45	17.40**B**	17.45**A**
4	**HOLIDAY**					
7	17.30		17.40	17.20	17.30**B**	17.35**A**
8	17.60		17.75	17.60	17.65**B**	17.70**A**
9	17.80		17.85	17.51	17.51	
10	17.35		17.45	17.25	17.35	17.25
11	17.54		17.57	17.42	17.41**B**	17.42**A**
14	17.26		17.35	17.20	17.21**B**	17.22**A**
15	17.45		17.47	17.40	17.42	
16	17.55	17.50	18.10**H**	17.50	18.10**B**	18.20**A**
17	18.00		18.05	17.70	17.70	
18	17.60		17.70	17.60	17.62	17.60
21	17.60	17.62	18.00	17.60	17.80**B**	17.85**A**
22	17.70		17.75	17.55	17.60	
23	17.65		17.80	17.60	17.55**B**	17.60**A**
24	17.60		17.62	17.35	17.35	
25	17.35		17.60	17.30	17.50	17.55
28	17.62		17.86	17.62	17.65**B**	17.75**A**
29	17.70		17.70	17.45	17.45	17.50
30	17.55		17.68	17.40	17.35**B**	17.40**A**
31	17.28		17.30	16.95**L**	16.95	

May 1987

Jul	Open		High	Low	Close	
1	17.75		17.75	17.70	17.65**B**	17.70**A**
2	17.80		17.80	17.75	17.80	
3	17.90		17.95	17.85	17.75**B**	17.85**A**
4	**HOLIDAY**					
7	17.58		17.70	17.58	17.65**B**	17.75**A**
8	17.95		18.00	17.95	17.90**B**	18.00**A**
9	17.95		17.95	17.80	17.75**B**	17.80**A**
10	17.80		17.80	17.60	17.50**B**	17.60**A**
11	17.85		17.85	17.60	17.55**B**	17.60**A**
14	17.60		17.60	17.51	17.50**B**	17.51**A**
15	17.70		17.80	17.70	17.75**B**	17.80**A**
16	18.03		18.40**H**	17.95	18.40**B**	18.41**A**
17	18.25		18.25	18.00	18.10	18.00
18	17.80		18.00	17.80	17.93	
21	18.20		18.25	18.15	18.10**B**	18.20**A**
22	17.95		17.95	17.80	17.80	
23	17.95		18.05	17.90	17.80**B**	17.90**A**
24	17.92		17.92	17.71	17.71	
25	17.65		17.90	17.60	17.80	
28	17.90		18.05	17.85	17.85**B**	17.95**A**
29	17.90		17.90	17.75	17.70**B**	17.80**A**
30	17.80		17.85	17.65	17.60**B**	17.65**A**
31	17.55		17.55	17.20**L**	17.15**B**	17.20**A**

July 1987

Jul	Open		High	Low	Close	
1	18.05		18.05	17.97	17.95**B**	17.97**A**
2					18.05**B**	18.15**A**
3	18.10		18.25	18.07	18.10**B**	18.15**A**
4	**HOLIDAY**					
7	18.06		18.06	17.76	18.05**B**	18.10**A**
8	18.15		18.20	18.15	18.20**B**	18.25**A**
9	18.35		18.35	18.08	18.08	
10	17.96		18.05	17.80	17.90**B**	17.95**A**
11	18.01		18.10	18.00	17.95**B**	18.00**A**
14	17.76		17.80	17.76	17.80**B**	17.85**A**
15	17.88		18.03	17.88	18.03**B**	18.05**A**
16	18.25		18.65**H**	18.17	18.65**B**	18.75**A**
17	18.45		18.45	18.20	18.20	
18	18.00		18.25	18.00	18.20	
21	18.45		18.45	18.35	18.35	
22	18.05		18.10	17.99	18.10	
23	18.10		18.25	18.10	18.15**B**	18.20**A**
24	18.12		18.12	17.94	17.94	
25	17.90		18.10	17.87	18.10	
28	18.10		18.25	18.10	18.10	
29	18.10		18.10	17.95	18.05**B**	18.10**A**
30	18.10		18.10	17.80	17.80	
31	17.80		17.80	17.45**L**	17.46	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

August 1987

Jul	Open	High	Low	Close	
1					
2					
3					
4	**HOLIDAY**				
7	17.98	18.00	17.89	18.00**B**	18.10**A**
8				18.10**B**	18.20**A**
9				18.00**B**	18.05**A**
10	18.00	18.00	17.90	17.85**B**	17.90**A**
11	17.93	17.93	17.93	17.93	
14	17.89	17.89	17.73	17.72**B**	17.73**A**
15				17.90**B**	17.95**A**
16				18.30**B**	18.50**A**
17	18.40	18.40**H**	17.95	17.90**B**	17.95**A**
18				17.95**B**	17.96**A**
21				17.95**B**	18.15**A**
22	17.95	17.95	17.92	17.92	
23				17.86**B**	17.87**A**
24	17.86	17.86	17.76	17.76	
25	18.00	18.00	17.85	17.85	
28				17.77**B**	17.90**A**
29				17.83**B**	17.86**A**
30	17.89	17.89	17.55	17.50**B**	17.55**A**
31	17.61	17.61	17.39**L**	17.39	

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
1	4,806**H**	4,923	2,286	409	2,659	359	28**L**	13	13		15,496
2	3,956	4,550	1,148	309	1,563**L**	73	181	38			11,818
3	1,542	2,963	939	665	2,506	106	30	48	132		8,931
4	**HOLIDAY**										
7	1,796	4,541	1,571	523	3,280	232	204	129	108	9	12,393
8	1,563	4,641	1,632	1,004	5,390	384	156	7	1**L**		14,778
9	984	3,023	821	479	3,105	72	94	4**L**	108		8,690
10	1,038	3,777	1,141	262	3,353	128	63	97	54	36**H**	9,949
11	925	3,097	780**L**	328	2,805	252	110	109	55	1**L**	8,462
14	347	4,357	877	251**L**	3,091	523	69	10	5	10	9,540
15	609	4,416	880	698	4,200	699	87	93	3		11,685
16	515	6,892	4,521	2,413**H**	11,298	548	223	12	42		26,464
17	532	4,105	1,921	1,087	5,327	213	215	213**H**	214**H**	10	13,837
18	566	3,019	946	682	3,885	238	191	136	102		9,765
21	498	3,297	1,393	409	3,954	39	183	10	9		9,792
22	300**L**	3,349	2,131	715	3,099	200	159	132	196	8	10,289
23		2,692**L**	2,229	447	2,386	50	113	7	51		7,975**L**
24		3,550	2,540	918	3,505	35**L**	155	22	83	9	10,817
25		4,125	1,890	1,582	5,322	118	125	40	19	8	13,229
28		3,580	2,213	684	3,324	214	138	88	21		10,262
29		5,457	3,479	1,677	3,147	520	426**H**	133	135		14,974
30		10,659**H**	6,229	2,076	5,955	213	177	57	34	13	25,413
31		8,021	8,372**H**	2,143	11,317**H**	1,156**H**	253	130	71	19	31,482**H**
TOTAL	19,977	99,034	49,939	19,761	94,471	6,372	3,380	1,528	1,456	123	296,041

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
1	5,074**H**	18,320	9,037**L**	6,133**L**	19,471**L**	3,331	1,238	688**L**	228**L**		63,520
2	4,074	18,207	9,143	6,281	19,912	3,298**L**	1,216**L**	707	228		63,066
3	2,593	18,418**H**	9,386	6,600	20,618	3,366	1,229	734	333		63,277
4	**HOLIDAY**										
7	2,399	18,231	9,687	6,803	21,024	3,581	1,374	804	384	9**L**	64,296
8	2,286	17,304	10,171	6,911	21,968	3,693	1,393	802	385	9	64,924
9	1,869	17,184	10,212	7,063	22,126	3,721	1,383	802	487	9	64,856
10	1,642	16,892	10,292	7,110	22,332	3,777	1,395	801	490	45	64,776
11	1,485	16,858	10,210	7,028	22,029	3,913	1,345	807	497	46	64,218
14	1,411	16,905	10,395	7,116	22,438	3,963	1,372	807	498	56	64,961
15	1,466	16,811	10,417	7,058	22,841	4,331**H**	1,382	806	501	56	65,669**H**
16	1,205	14,921	10,233	7,060	23,381	4,197	1,385	802	522	56	63,762
17	1,058	13,674	10,071	6,760	23,772	4,138	1,392	890	626	66	62,447
18	748	13,032	10,214	6,828	23,325	3,996	1,508	984	661	66	61,362
21	409	12,480	10,345	6,911	23,277	4,018	1,560	986	668	66	60,720**L**
22	186	12,439	11,061	6,795	22,917	4,131	1,591	1,064	776	74	61,036
23	50	12,357	11,470	6,823	22,818	4,141	1,627	1,063	828	74	61,251
24	50	12,558	11,810	7,081	22,845	4,126	1,709	1,074	878	83	62,214
25	50	12,028	12,139	7,313	22,833	4,120	1,791	1,075	886	91	62,326
28	30**L**	10,580	12,074	7,289	22,960	4,019	1,731	1,058	901	91	60,733
29	30	10,584	13,377	8,112	22,846	3,919	1,725	1,083	885	91	62,652
30		8,045	14,975	8,466	23,416	3,952	1,753	1,090	887	104	62,688
31		5,395**L**	15,966**H**	8,574**H**	23,987**H**	4,026	1,819**H**	1,214**H**	907**H**	123**H**	62,011

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

August 1986

Aug	Open		High	Low	Close	
1	15.85	15.86	15.96**H**	15.56	15.87	15.83
4	15.65		15.68	15.50	15.58	15.60
5	15.50		15.50	15.34	15.37	15.36
6	15.27	15.25	15.39	15.23	15.27	15.26
7	15.16	15.18	15.18	14.88	14.88	14.89
8	14.88	14.80	14.95	14.72	14.73	
11	14.85	14.82	14.85	14.67	14.73	
12	14.75		14.79	14.60	14.61	
13	14.40		14.40	14.12	14.15	
14	14.20		14.31	14.15	14.22	
15	14.22		14.22	14.10	14.13	
18	14.13		14.23	14.07	14.23	
19	14.40		14.40	13.98	13.96**B**	14.00**A**
20	13.85		13.85	13.75**L**	13.80	
21						
22						
25						
26						
27						
28						
29						

September 1986

Aug	Open		High	Low	Close	
1	16.03	16.00	16.11**H**	15.71	15.95	15.98
4	15.80	15.82	15.84	15.67	15.73	15.71
5	15.62	15.56	15.62	15.48	15.50	15.48
6	15.40	15.44	15.51	15.37	15.38	
7	15.20	15.25	15.25	14.98	15.00	14.98
8	14.90	14.88	15.06	14.83	14.85	14.88
11	14.95	14.92	14.95	14.79	14.85	14.84
12	14.82	14.84	14.89	14.69	14.73	14.75
13	14.25	14.30	14.40	14.20	14.22	14.25
14	14.35		14.40	14.23	14.28	14.25
15	14.30		14.30	14.15	14.19	14.15
18	14.17	14.19	14.30	14.10	14.29	14.27
19	14.40	14.48	14.50	14.03	14.05	14.03
20	13.92	13.95	14.00	13.75	13.80	13.78
21	13.75		13.89	13.69	13.76	13.73
22	13.78	13.83	13.87	13.50	13.52	13.50
25	13.50		13.90	13.39**L**	13.80	13.82
26	13.90	13.95	14.10	13.90	14.07	14.08
27	14.15		14.15	13.80	13.82	13.83
28	13.90		13.90	13.48	13.50	13.52
29	13.47	13.51	13.85	13.47	13.55	13.57

October 1986

Aug	Open		High	Low	Close	
1	16.12	16.15	16.25**H**	15.83	16.09	
4	15.92	15.80	15.95	15.77	15.78	
5	15.65	15.60	15.70	15.58	15.60	15.61
6	15.51	15.55	15.61	15.48	15.50	15.51
7	15.40	15.35	15.40	15.10	15.12	15.14
8	15.05		15.18	14.97	14.98	
11	15.03	15.05	15.07	14.93	14.97	14.96
12	14.96	14.95	15.02	14.82	14.86	14.87
13	14.40	14.36	14.55	14.34	14.36	14.35
14	14.48	14.47	14.53	14.38	14.41	14.42
15	14.45		14.45	14.26	14.28	14.26
18	14.30		14.44	14.22	14.41	14.42
19	14.60	14.65	14.65	14.15	14.16	14.15
20	14.10	14.07	14.12	13.88	13.90	13.91
21	13.85	13.87	14.00	13.83	13.88	
22	13.95	13.98	14.00	13.62	13.64	
25	13.60	13.62	14.00	13.51**L**	13.90	13.92
26	14.05		14.17	14.02	14.12	14.13
27	14.22	14.20	14.22	13.91	13.92	13.91
28	14.00	13.95	14.00	13.61	13.68	13.66
29	13.65	13.68	13.98	13.60	13.68	13.63

December 1986

Aug	Open		High	Low	Close	
1	16.60	16.64	16.77**H**	16.37	16.58	16.60
4	16.45	16.38	16.53	16.30	16.31	16.32
5	16.18	16.22	16.28	16.10	16.11	16.12
6	16.05	16.01	16.20	16.01	16.06	16.04
7	15.98	15.92	15.98	15.65	15.67	15.65
8	15.60	15.56	15.76	15.52	15.55	15.53
11	15.62	15.58	15.65	15.50	15.55	15.54
12	15.54	15.57	15.59	15.42	15.48	15.50
13	15.05	15.10	15.12	14.93	14.95	14.96
14	15.00	15.03	15.13	14.96	15.00	15.01
15	15.01	14.98	15.01	14.87	14.90	14.87
18	14.86	14.80	15.02	14.78	14.98	15.00
19	15.15	15.20	15.23	14.70	14.70	14.71
20	14.67	14.65	14.69	14.45	14.48	14.46
21	14.42	14.46	14.55	14.39	14.41	14.43
22	14.52		14.52	14.13	14.17	14.15
25	14.15	14.17	14.50	14.02**L**	14.42	14.40
26	14.53	14.51	14.69	14.51	14.61	14.63
27	14.72	14.75	14.75	14.40	14.42	14.44
28	14.46	14.43	14.50	14.18	14.27	14.28
29	14.30	14.27	14.58	14.17	14.24	14.23

January 1987

Aug	Open		High	Low	Close	
1	16.75		16.90**H**	16.55	16.70	16.65
4	16.60		16.65	16.40	16.40	16.45
5	16.35	16.38	16.40	16.20	16.20	16.22
6	16.16		16.30	16.12	16.20	16.12
7	16.05	16.08	16.10	15.70	15.70	15.75
8	15.70	15.73	15.90	15.65	15.65	
11	15.75		15.80	15.60	15.60	15.65
12	15.70		15.75	15.55	15.60	15.55
13	15.15	15.20	15.27	15.10	15.10	15.11
14	15.15		15.27	15.10	15.11	15.10
15	15.15		15.15	15.01	15.06	15.01
18	15.00		15.15	14.98	15.13	
19	15.30	15.32	15.35	14.80	14.85	14.80
20	14.80		14.82	14.60	14.61	14.60
21	14.65		14.72	14.55	14.55	14.56
22	14.68	14.70	14.70	14.25	14.25	14.26
25	14.25	14.30	14.65	14.18**L**	14.53	
26	14.68	14.65	14.81	14.65	14.79	
27	14.85		14.85	14.56	14.56	
28	14.65	14.62	14.65	14.34	14.38	
29	14.40		14.60	14.33	14.35	14.38

March 1987

Aug	Open		High	Low	Close	
1	17.08	17.10	17.15**H**	16.85	17.00	
4	16.95		16.95	16.75	16.75	
5	16.70		16.70	16.55	16.55	
6	16.50		16.60	16.45	16.55	
7	16.40	16.45	16.45	16.15	16.15	
8	16.05		16.20	16.00	16.00	
11	16.00		16.15	15.98	16.05	
12	16.05	16.00	16.05	15.90	15.92	15.95
13	15.50		15.60	15.43	15.50**B**	15.55**A**
14	15.50	15.46	15.58	15.46	15.48	15.50
15	15.50		15.50	15.35	15.40	
18	15.25		15.45	15.25	15.42	15.45
19	15.58	15.60	15.65	15.20	15.25	
20	15.15		15.16	14.92	14.95	
21	14.95	14.94	14.97	14.88	14.88**B**	14.92**A**
22	14.98		14.98	14.60	14.60	
25	14.58		14.90	14.45**L**	14.80	
26	14.90		15.10	14.90	15.10	
27	15.10		15.10	14.83	14.85	
28	14.90		14.90	14.60	14.70	14.75
29	14.70		14.85	14.60	14.66	14.65

May 1987

Aug	Open		High	Low	Close	
1	17.20	17.30	17.35**H**	17.15	17.25	
4	17.15		17.15	16.96	16.95**B**	16.96**A**
5	17.00		17.00	16.85	16.85	
6	16.80		16.90	16.75	16.83	16.75
7	16.69		16.69	16.37	16.36**B**	16.37**A**
8	16.35		16.50	16.22	16.30	16.22
11	16.35		16.35	16.30	16.30	
12	16.30		16.32	16.20	16.15**B**	16.20**A**
13	15.90		15.90	15.70	15.70**B**	15.71**A**
14	15.80		15.85	15.70	15.70	
15	15.70		15.75	15.60	15.55**B**	15.60**A**
18	15.45		15.70	15.45	15.65**B**	15.70**A**
19	15.90		15.95	15.51	15.50**B**	15.51**A**
20	15.35		15.35	15.16	15.15**B**	15.16**A**
21	15.22		15.25	15.10	15.05**B**	15.15**A**
22	15.30		15.30	14.85	14.85	
25	14.85		15.05	14.75**L**	15.00**B**	15.05**A**
26	15.25		15.30	15.25	15.25**B**	15.30**A**
27	15.35	15.40	15.40	15.06	15.05**B**	15.06**A**
28	15.10		15.10	14.90	14.92	
29	14.92		15.10	14.85	14.90	

July 1987

Aug	Open		High	Low	Close	
1	17.55		17.60**H**	17.30	17.50**B**	17.55**A**
4	17.20		17.25	17.20	17.25**B**	17.30**A**
5	17.25		17.25	17.06	17.05**B**	17.10**A**
6	17.00		17.10	16.96	17.10**B**	17.11**A**
7	16.95		16.95	16.65	16.65**B**	16.75**A**
8	16.58		16.70	16.55	16.60	
11	16.50		16.55	16.50	16.50**B**	16.55**A**
12	16.50		16.50	16.45	16.40**B**	16.50**A**
13	16.20		16.20	15.90	15.95	15.90
14	15.95		16.10	15.92	15.95	
15	16.00		16.00	15.76	15.75**B**	15.76**A**
18	15.70		15.90	15.70	15.80**B**	15.81**A**
19	16.05		16.15	15.65	15.60**B**	15.65**A**
20	15.60	15.55	15.60	15.36	15.35**B**	15.36**A**
21	15.40		15.50	15.35	15.20**B**	15.35**A**
22	15.45		15.45	15.05	14.95**B**	15.05**A**
25	15.05		15.30	15.00**L**	15.15**B**	15.21**A**
26	15.40		15.50	15.40	15.45**B**	15.50**A**
27	15.50		15.50	15.21	15.20**B**	15.21**A**
28	15.25		15.30	15.10	15.10	
29	15.20		15.30	15.05	15.05	

August 1987

Aug	Open		High	Low	Close	
1	17.33		17.45**H**	17.33	17.45**B**	17.46**A**
4	17.45		17.45	17.15	17.15	
5	17.16		17.16	17.00	17.00	
6	17.10		17.10	17.00	17.00	
7	17.00		17.00	16.51	16.50**B**	16.51**A**
8	16.70		16.70	16.45	16.40**B**	16.45**A**
11	16.70		16.70	16.50	16.50	16.55
12	16.55		16.55	16.41	16.40**B**	16.41**A**
13	16.30		16.30	16.00	16.00**B**	16.01**A**
14	16.15		16.22	15.99	15.98**B**	15.99**A**
15	16.05		16.05	15.75	15.72**B**	15.75**A**
18	16.05		16.05	15.82	15.81**B**	15.82**A**
19	16.20		16.20	15.73	15.76	15.73
20	15.66		15.66	15.46	15.49	15.46
21	15.50		15.55	15.40	15.39**B**	15.40**A**
22	15.60		15.60	15.15**L**	15.16	
25	15.20		15.35	15.20	15.20**B**	15.30**A**
26					15.50**B**	15.55**A**
27	15.60		15.60	15.31	15.31	
28	15.25		15.25	15.16	15.16	
29	15.20		15.30	15.15	15.05**B**	15.15**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

September 1987

Aug	Open	High	Low	Close	
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18					
19					
20	15.65	15.65	15.65	15.46B	15.65A
21	15.56	15.56	15.56	15.56B	15.60A
22	16.00	16.00H	15.25	15.00B	15.25A
25	15.19	15.20	15.15L	15.20B	15.25A
26	15.55	15.70	15.55	15.70B	15.80A
27	15.80	15.80	15.40	15.39B	15.40A
28	15.36	15.36	15.25	15.25B	15.26A
29	15.22	15.40	15.20	15.22	

Volume of sales Reported in contracts

Aug	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	TOTAL
1	3,732H	6,042H	550	5,348	370	333	50	134	23		16,582H
4	2,967	3,526	675	3,446	180L	30L	58	3L	40		10,925
5	2,619	4,167	1,123	3,097	281	215	38	107	9		11,656
6	2,062	2,802	625	4,109	329	96	132	48	32		10,235
7	2,867	4,087	1,290	5,026	390	316	182	120	87		14,365
8	2,023	3,042	1,242	3,352	366	105	477H	300H	20		10,927
11	933	2,279	505L	3,130	495	349	4L	10	26		7,731
12	849	2,551	830	2,658L	530	232	73	16	3L		7,742
13	937	3,143	2,345	6,291H	595	320	174	202	66		14,073
14	421	1,988	902	3,234	345	135	37	35	33		7,130
15	379	1,431L	1,101	2,755	692	266	222	110	40		6,996L
18	381	2,389	1,831	3,143	460	202	65	20	7		8,498
19	277	2,788	1,374	5,203	453	245	111	104	55		10,610
20	137L	2,394	1,649	4,375	655	138	114	70	106H	3	9,641
21		3,976	2,693	3,676	264	76	69	82	21	5	10,862
22		2,628	1,622	4,725	536	114	356	119	105	42	10,247
25		5,028	4,091	6,052	665	354H	165	22	70	15	16,462
26		4,937	2,202	4,916	428	134	24	71		1L	12,713
27		3,482	1,966	3,878	802	133	175	274	27	160H	10,897
28		4,934	3,015	3,719	1,224H	292	47	78	21	7	13,337
29		5,217	4,871H	5,445	299	280	87	57	16	25	16,297
TOTAL	20,584	72,831	36,502	87,578	10.359	4,365	2,660	1,982	807	258	237,926

Open contracts Reported in contracts

Aug	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	TOTAL
1	3,720H	16,399	8,562L	24,290L	4,079	1,956L	1,232L	983	126L		61,347
4	3,512	16,436H	8,750	24,711	4,120	1,968	1,251	980	156		61,884H
5	3,113	16,077	8,954	24,847	4,186	2,093	1,287	955L	165		61,677
6	2,798	15,869	8,900	25,201	4,255	2,093	1,379	969	177		61,641
7	2,109	15,620	8,966	25,556	4,346	2,188	1,389	1,022	226		61,422
8	1,821	15,056	9,118	26,126	4,257	2,147	1,649	1,248	246		61,668
11	1,222	14,614	9,055	26,173	4,206	2,442	1,650	1,246	272		60,880
12	1,217	14,496	9,179	26,053	4,046	2,594	1,663	1,246	275		60,769
13	1,106	13,731	9,482	26,715	4,023L	2,703	1,671	1,368	341		61,140
14	574	13,544	9,543	27,081	4,081	2,716	1,676	1,374	364		60,953
15	445	13,503	9,667	27,267	4,310	2,907	1,780	1,443	384		61,706
18	239	12,450	9,823	26,967	4,480	2,878	1,785	1,456	391		60,469
19	136	11,696	9,731	27,416H	4,704	2,942	1,806	1,498	444		60,373
20	110L	11,401	9,941	26,993	4,747	2,872	1,811	1,537	540	3L	59,955
21		9,799	10,603	26,564	4,777	2,901	1,816	1,549	561	8	58,578
22		9,321	10,995	26,408	4,861	2,885	1,845	1,596	637	50	58,598
25		7,694	12,320	26,013	4,924	2,778	1,917	1,611	702	65	58,024
26		6,500	12,557	26,079	5,054	2,790	1,939	1,611	702	65	57,297
27		5,451	13,021	25,913	5,148	2,819	2,025	1,634	728	215	56,954L
28		3,900	14,350	25,754	5,581	3,008H	2,043	1,628	748	222	57,234
29		3,442L	16,432H	26,180	5,660H	2,976	2,074H	1,655H	764H	246H	59,429

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

September 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	13.30	13.26	13.30	12.95L	13.08	13.06
3	13.05	13.06	13.18	13.01	13.16	13.18
4	13.35		13.35	13.11	13.29	13.24
5	13.40		13.45	13.26	13.33	
8	13.35		13.50	13.20	13.48	13.50
9	13.55		13.65	13.41	13.54	13.55
10	13.50	13.48	13.60	13.32	13.34	13.35
11	13.30		13.57	13.30	13.53	
12	13.80		13.80H	13.51	13.53	13.55
15	13.45		13.51	13.39	13.40	13.39
16	13.45	13.43	13.60	13.42	13.53	
17	13.57		13.64	13.50	13.60	
18	13.70		13.70	13.52	13.55B	13.62A
19	13.57		13.74	13.57	13.69B	13.74A
22						
23						
24						
25						
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	13.40	13.35	13.40	13.10L	13.20	13.23
3	13.18		13.28	13.13	13.26	13.23
4	13.35	13.40	13.42	13.18	13.30	13.25
5	13.40	13.45	13.50	13.33	13.42	13.40
8	13.40	13.43	13.52	13.25	13.47	13.48
9	13.55	13.53	13.70	13.46	13.58	13.55
10	13.50	13.55	13.65	13.41	13.42	13.43
11	13.35	13.32	13.65	13.32	13.59	13.65
12	13.80	13.75	13.80	13.57	13.62	13.60
15	13.45	13.50	13.56	13.45	13.48	13.46
16	13.50	13.47	13.68	13.47	13.57	13.62
17	13.65		13.75	13.52	13.60	13.62
18	13.70		13.70	13.55	13.60	13.61
19	13.62	13.60	14.27	13.60	14.20	14.10
22	14.30	14.35	14.42	14.17	14.29	14.30
23	14.32	14.37	14.58	14.16	14.40	14.47
24	14.50	14.52	14.64H	14.32	14.33	14.35
25	14.25		14.25	14.01	14.22	14.20
26	14.20	14.15	14.20	14.01	14.04	14.05
29	14.10	14.12	14.32	14.10	14.15	14.13
30	14.25	14.35	14.35	14.22	14.27	14.28

December 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	14.01	14.00	14.01	13.63L	13.76	13.73
3	13.72	13.74	13.84	13.69	13.81	13.79
4	13.95	14.00	14.00	13.75	13.88	13.86
5	13.97	14.00	14.09	13.89	13.99	14.00
8	13.96	13.93	14.09	13.83	14.06	
9	14.06	14.10	14.30	14.05	14.16	14.15
10	14.10	14.13	14.24	13.95	13.96	14.01
11	13.90	13.86	14.24	13.86	14.18	14.24
12	14.40	14.35	14.40	14.13	14.20	14.17
15	14.08	14.05	14.15	14.03	14.04	14.06
16	14.10	14.13	14.28	14.04	14.11	14.13
17	14.16	14.20	14.30	14.08	14.15	14.17
18	14.25	14.21	14.28	14.11	14.15	14.16
19	14.20	14.18	14.90	14.15	14.67	14.80
22	14.85	14.94	15.01	14.75	14.88	14.89
23	14.94	14.98	15.17	14.71	14.96	15.02
24	15.10	15.15	15.23H	14.92	14.92	14.95
25	14.85	14.82	14.85	14.55	14.75	14.74
26	14.70	14.68	14.71	14.58	14.64	14.65
29	14.73	14.70	14.89	14.70	14.75	14.73
30	14.85	14.90	14.90	14.78	14.83	14.85

January 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	14.10	14.12	14.12	13.81L	13.88	
3	13.88	13.85	13.98	13.85	13.93	13.90
4	14.05		14.09	13.91	14.00	
5	14.15		14.20	14.05	14.10	14.12
8	14.08	14.06	14.23	14.00	14.18	14.20
9	14.23	14.25	14.43	14.20	14.25B	14.28A
10	14.25	14.28	14.35	14.12	14.12	
11	14.03		14.36	14.03	14.33B	14.35A
12	14.58		14.58	14.28	14.30	14.28
15	14.15		14.25	14.15	14.17	
16	14.27	14.25	14.40	14.20	14.26	
17	14.35		14.43	14.24	14.28	14.25
18	14.38		14.40	14.27	14.27	
19	14.30		15.05	14.30	14.90	
22	15.05	15.08	15.15	14.93	15.00	
23	15.07	15.08	15.30	14.87	15.12	
24	15.27	15.28	15.38H	15.05	15.05	
25	14.93		14.95	14.70	14.88	
26	14.85	14.83	14.85	14.73	14.75	14.76
29	14.85		15.00	14.85	14.87	
30	15.02		15.03	14.94	14.96	14.98

March 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	14.45		14.45	14.10L	14.20	
3	14.20		14.28	14.15	14.25	
4	14.40		14.40	14.20	14.28B	14.30A
5	14.40		14.45	14.33	14.38B	14.40A
8	14.35		14.50	14.25	14.48B	14.50A
9	14.55		14.73	14.48	14.55	
10	14.55		14.65	14.40	14.40	14.43
11	14.33		14.65	14.33	14.65	
12	14.70	14.75	14.75	14.58	14.58B	14.60A
15	14.50		14.54	14.46	14.47	14.48
16	14.55		14.67	14.47	14.58	
17	14.65		14.70	14.50	14.58B	14.62A
18	14.70		14.70	14.55	14.60	
19	14.60		15.30	14.60	15.25B	15.30A
22	15.35	15.40	15.45	15.20	15.28B	15.30A
23	15.30	15.35	15.55	15.13	15.40B	15.45A
24	15.50	15.45	15.62H	15.35	15.35	
25	15.25		15.25	14.98	15.15	
26	15.05		15.07	14.98	15.04B	15.05A
29	15.10	15.05	15.27	15.05	15.20	
30	15.30	15.27	15.30	15.18	15.20	

May 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	14.70		14.70	14.40L	14.42	
3	14.45	14.42	14.55	14.42	14.47	
4	14.65		14.65	14.45	14.45	14.46
5	14.60		14.72	14.55	14.55B	14.60A
8	14.57		14.80	14.55	14.65B	14.70A
9	14.80		14.90	14.75	14.70B	14.75A
10	14.80		14.80	14.66	14.66B	14.68A
11	14.70		14.90	14.70	14.85B	14.86A
12	15.00	15.05	15.05	14.85	14.85B	14.86A
15	14.80		14.80	14.73	14.72B	14.73A
16	14.80		14.85	14.70	14.71	
17	14.80		14.90	14.70	14.78B	14.80A
18	14.85		14.95	14.80	14.76B	14.80A
19	14.85	14.90	15.40	14.85	15.40B	15.50A
22	15.50	15.65	15.65	15.43	15.50B	15.55A
23	15.52		15.75	15.35	15.60	
24	15.70		15.80H	15.55	15.55	
25	15.46		15.46	15.18	15.35	
26	15.30		15.30	15.20	15.25	
29	15.30		15.40	15.30	15.35	
30	15.45		15.48	15.40	15.43	

July 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	14.85		14.95	14.55L	14.55B	14.56A
3	14.70		14.75	14.65	14.60B	14.65A
4	14.80		14.80	14.65	14.65B	14.66A
5	14.90		14.90	14.75	14.75B	14.76A
8	14.80		14.95	14.70	14.80B	14.85A
9	15.00		15.10	14.85	14.80B	14.85A
10	15.05		15.05	14.75	14.80	
11	14.80		15.08	14.80	15.00B	15.03A
12	15.35		15.35	14.96	14.95B	14.96A
15	15.00		15.05	14.85	14.85	
16	15.05		15.05	14.85	14.90B	14.91A
17	15.05		15.05	14.87	14.95	
18	15.05		15.10	14.96	15.00B	15.05A
19	15.15	15.20	15.60	15.00	15.60B	15.65A
22	15.70		15.85	15.59	15.70B	15.75A
23	15.60		15.95H	15.55	15.80	
24	15.85		15.95	15.71	15.70B	15.71A
25	15.60		15.60	15.38	15.50	
26	15.50		15.50	15.37	15.40B	15.41A
29	15.55		15.60	15.48	15.49B	15.50A
30	15.65		15.65	15.60	15.60	

August 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	15.00		15.10	14.65L	14.65	
3	14.75		14.83	14.75	14.75B	14.76A
4	14.75		14.75	14.75	14.75	
5					14.80B	14.85A
8					14.85B	14.95A
9	15.10		15.10	14.90	14.80B	14.90A
10	15.10		15.10	14.85	14.85	14.90
11	15.00		15.00	15.00	15.00B	15.05A
12	15.35		15.35	15.10	15.10	
15	15.05		15.05	14.95	14.95	
16	14.95		14.95	14.91	14.90B	14.91A
17	15.02		15.02	14.96	14.95B	14.96A
18	15.00	15.05	15.05	15.00	15.00	15.05
19	15.20		15.55	15.15	15.55B	15.56A
22	15.70		15.95	15.65	15.70	
23	15.75		15.85	15.65	15.80	
24	15.85		16.05H	15.75	15.75	
25	15.65		15.65	15.47	15.55	
26	15.60	15.63	15.63	15.43	15.45	
29	15.50		15.55	15.50	15.50	
30	15.60		15.60	15.60	15.60	

September 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	15.10		15.10	14.68L	14.66B	14.68A
3	14.85		14.88	14.85	14.88	
4	14.96		14.96	14.80	14.76B	14.80A
5					14.85B	14.90A
8					14.85B	15.05A
9					14.90B	14.95A
10	15.15		15.15	14.91	14.90B	14.91A
11	14.95		15.20	14.95	15.18	
12					15.15B	15.16A
15	15.15		15.15	15.15	15.14B	15.15A
16	15.11		15.17	15.08	15.07B	15.08A
17					15.10B	15.11A
18	15.17		15.19	15.10	15.09B	15.10A
19	15.30		15.60	15.25	15.50B	15.55A
22	16.00		16.10H	15.73	15.72B	15.73A
23	15.75		15.90	15.65	15.75B	15.80A
24	15.91		16.05	15.72	15.70B	15.72A
25	15.65		15.66	15.50	15.60	
26	15.55		15.60	15.50	15.46B	15.50A
29					15.50B	15.55A
30					15.60B	15.65A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

October 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2						
3	14.88		14.88	14.82L	14.82	
4	15.05		15.05	14.91	14.90B	14.91A
5					14.91B	14.92A
8					14.96B	14.97A
9					14.95B	14.96A
10					15.09B	15.10A
11	15.09		15.20	15.09	15.16	
12					15.15B	15.16A
15	15.22		15.22	15.15	15.15	
16	15.19	15.18	15.19	15.15	15.14B	15.15A
17	15.14		15.28	15.14	15.13B	15.15A
18	15.30		15.30	15.20	15.19B	15.20A
19					15.50B	15.51A
22	16.15		16.15H	15.85	15.85B	15.86A
23	15.85		15.95	15.75	15.75B	15.76A
24	15.90		16.10	15.72	15.70B	15.72A
25	15.70		15.70	15.56	15.55B	15.56A
26	15.75		15.75	15.55	15.60	
29					15.62B	15.63A
30					15.62B	15.63A

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	TOTAL
1	HOLIDAY										
2	1,903H	2,670	6,212	862	659	167	88	79	27		12,667
3	1,280	2,883	2,783	257	73L	93	36	8	6L	4L	7,423
4	943	1,717	3,597	727	129	31L	127	1L	12	102	7,386
5	837	2,030	4,197	423	189	87	39				7,802
8	689	1,600	3,293	229	231	32	30				6,104
9	716	2,876	4,862	495	201	45	147	1			9,343
10	633	1,594	3,892	203	207	121	94	23	20		6,787
11	340	2,409	4,678	900	511	84	12L	6	12	11	8,963
12	547	2,317	3,508	655	376	143	88	35			7,669
15	523	1,364L	2,662L	152	188	82	54	72	16	7	5,120L
16	335	2,533	4,147	410	166	108	324	37	21	10	8,091
17	256	2,690	4,066	434	575	528	591	36		288H	9,464
18	332	1,599	2,722	144L	80	89	141	2	14	50	5,173
19	119L	5,275	11,754H	626	912H	1,334H	1,079H	115	19		21,233H
22		2,652	8,688	554	487	476	230	83	10	10	13,190
23		3,144	8,055	634	312	290	310	50	61	4	12,860
24		2,278	6,634	705	476	749	194	109	36	208	11,389
25		4,501	7,415	248	704	125	53	81	106H	26	13,259
26		2,116	3,661	372	216	38	76	156H	96	52	6,783
29		5,296H	5,961	802	492	90	57	4			12,702
30		2,514	5,021	957H	343	440	38	1			9,314
TOTAL	9,453	56,058	107,808	10,789	7,527	5,152	3,808	899	456	772	202,722

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	TOTAL
1	HOLIDAY										
2	1,978H	16,569H	26,201	5,783L	3,253	2,103	1,706L	788L	273L		58,654H
3	1,608	16,097	26,249	5,894	3,257	2,130	1,717	796	279	4L	58,031
4	1,198	16,109	26,932	5,971	3,237L	2,134	1,771	796	291	102	58,541
5	1,169	15,328	26,406	5,917	3,321	2,111	1,800	796	291	102	57,241
8	962	14,845	26,891	5,953	3,392	2,130	1,828	796	291	102	57,190
9	863	14,066	26,647	6,055	3,438	2,154	1,871	797	291	102	56,284
10	825	13,958	26,324	6,090	3,431	2,064L	1,924	814	311	102	55,843
11	683	13,648	26,326	6,532	3,693	2,071	1,921	820	323	113	56,130
12	702	12,983	25,749	6,538	3,911	2,097	1,862	822	323	113	55,100
15	526	12,554	25,299	6,534	3,928	2,125	1,947	824	339	120	54,196
16	376	12,042	25,110	6,635	3,979	2,094	2,025	819	360	130	53,570
17	316	11,390	24,593L	6,843	3,847	2,271	2,181	819	360	368	52,988
18	171	11,204	24,625	6,905	3,815	2,288	2,201	819	374	368	52,770
19	43L	9,657	25,163	7,074	3,842	2,974	2,469	822	393	368	52,825
22		9,341	25,553	7,191	3,696	2,943	2,617	820	403	378	52,942
23		7,986	26,064	7,381	3,851	2,919	2,720	849	445	382	52,597L
24		7,562	26,820	7,480	4,024	3,176	2,781	881	474	490	53,688
25		6,453	26,692	7,476	4,444H	3,234	2,794	837	473	516	52,919
26		6,580	27,099	7,567	4,434	3,257	2,801H	883H	495H	568H	53,684
29		5,904	28,009H	7,875	4,307	3,267	2,788	881	495	568	54,094
30		5,293L	27,699	8,170H	4,418	3,412H	2,785	880	495	568	53,720

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

October 1986

Oct	Open		High	Low	Close	
1	14.39	14.38	14.51	14.26	14.45	14.43
2	14.45		14.57	14.10	14.11	
3	14.20		14.24	14.00	14.05	14.03
6	13.95	13.90	13.95	13.35	13.36	13.35
7	13.50	13.57	13.57	13.24L	13.34	
8	13.45		13.56	13.30	13.55	13.56
9	13.55		13.86	13.54	13.57	
10	13.52		13.64	13.51	13.57	
13	13.46		14.00	13.46	13.61	
14	13.75		13.89	13.75	13.85	13.89
15	13.95		14.00	13.83	14.00	
16	14.25		14.73	14.18	14.65	
17	14.75		14.75	14.38	14.48	14.50
20	14.80		15.00H	14.70	14.80	
21	14.60		14.62	14.48	14.55	
22	14.75		14.77	14.53	14.72	
23						
24						
27						
28						
29						
30						
31						

December 1986

Oct	Open		High	Low	Close	
1	14.98	14.92	15.19	14.92	15.15	15.18
2	15.14	15.17	15.22	14.65	14.73	14.70
3	14.80	14.75	14.84	14.58	14.61	14.65
6	14.43	14.30	14.43	13.88L	13.91	13.88
7	14.01	13.95	14.14	13.91	13.95	13.98
8	14.01	13.96	14.23	13.96	14.21	14.23
9	14.25	14.27	14.48	14.14	14.18	14.17
10	14.12	14.15	14.27	14.11	14.16	14.17
13	14.10	14.06	14.60	14.05	14.25	14.30
14	14.41	14.52	14.52	14.36	14.48	14.46
15	14.55	14.60	14.70	14.45	14.70	14.68
16	14.70	14.65	15.35	14.65	15.30	15.27
17	15.30	15.25	15.30	14.92	14.95	14.98
20	15.15	15.25	15.55	15.15	15.32	15.35
21	15.25	15.15	15.25	15.05	15.08	15.13
22	15.20	15.17	15.42	15.10	15.28	15.20
23	15.15	15.08	15.33	15.00	15.14	15.13
24	15.08	15.05	15.13	14.94	15.06	15.08
27	15.28	15.40	15.86	15.25	15.80	15.86
28	16.05	16.25	16.25H	15.68	15.95	15.98
29	15.69	15.61	15.69	15.45	15.52	15.57
30	15.50	15.54	16.02	15.43	16.02	16.00
31	15.85	15.81	15.85	15.25	15.32	15.30

January 1987

Oct	Open		High	Low	Close	
1	15.07	15.10	15.32	15.07	15.30	
2	15.32	15.34	15.35	14.80	14.80	14.82
3	14.90		14.95	14.72	14.76	14.75
6	14.48	14.50	14.55	14.02L	14.05	14.02
7	14.15	14.12	14.27	14.05	14.10	14.08
8	14.13		14.37	14.13	14.37	14.36
9	14.42		14.62	14.29	14.33	
10	14.33		14.45	14.28	14.30	14.31
13	14.25		14.70	14.20	14.42	
14	14.67	14.68	14.68	14.52	14.60	14.62
15	14.72	14.75	14.80	14.60	14.80	
16	14.83	14.80	15.47	14.80	15.38	15.40
17	15.45	15.43	15.45	15.07	15.12	15.14
20	15.40		15.72	15.30	15.47	15.52
21	15.32	15.34	15.34	15.20	15.25	
22	15.35		15.55	15.25	15.38	
23	15.25		15.45	15.14	15.26	
24	15.20	15.18	15.25	15.07	15.18	
27	15.50	15.55	16.05	15.38	15.96	16.05
28	16.25		16.30H	15.81	16.10	16.12
29	15.80	15.70	15.80	15.59	15.70	15.68
30	15.70	15.67	16.17	15.58	16.17	16.14
31	15.95	15.98	15.98	15.45	15.50	15.45

March 1987

Oct	Open		High	Low	Close	
1	15.35		15.55	15.30	15.55	
2	15.60		15.60	15.15	15.15	
3	15.20	15.18	15.24	15.00	15.05	
6	14.85	14.83	14.85	14.35L	14.33B	14.35A
7	14.40	14.45	14.55	14.35	14.40	
8	14.40	14.43	14.70	14.40	14.68	
9	14.73	14.72	14.92	14.61	14.65B	14.67A
10	14.65		14.75	14.58	14.62	
13	14.58	14.57	14.95	14.50	14.75	
14	14.96	14.97	14.98	14.81	14.93	
15	15.00		15.10	14.88	15.08	15.10
16	15.12	15.08	15.75	15.08	15.75	15.70
17	15.75		15.75	15.32	15.38	15.40
20	15.70	15.65	15.95	15.63	15.75	15.76
21	15.60	15.55	15.60	15.45	15.48	15.45
22	15.55	15.60	15.68	15.48	15.65	15.62
23	15.55	15.52	15.60	15.35	15.48	15.49
24	15.50		15.50	15.25	15.40	
27	15.70	15.78	16.25	15.65	16.25	16.20
28	16.50	16.55	16.55H	16.07	16.30	16.35
29	16.00	15.93	16.00	15.82	15.97	15.98
30	15.89	15.87	16.40	15.83	16.40	16.39
31	16.22	16.18	16.22	15.70	15.77	15.70

May 1987

Oct	Open		High	Low	Close	
1	15.55		15.75	15.50	15.75	
2	15.75		15.80	15.35	15.40	
3	15.40		15.45	15.20	15.25	
6	15.10		15.10	14.60L	14.60	
7	14.70		14.80	14.60	14.60B	14.61A
8	14.65		14.85	14.65	14.85	
9	15.00		15.15	14.86	14.86	
10	14.85		14.90	14.80	14.83	14.84
13	14.75		15.15	14.75	14.90	14.93
14	15.20		15.20	15.05	15.08	
15	15.25	15.23	15.30	15.08	15.30	
16	15.25		15.80	15.25	15.80	
17	15.80	15.90	15.90	15.48	15.55	
20	15.95	15.90	16.20	15.85	15.90	
21	15.85		15.85	15.60	15.63	
22	15.68	15.70	15.83	15.63	15.75	15.73
23	15.62		15.75	15.50	15.60	
24	15.60		15.65	15.49	15.52	
27	16.00		16.35	15.85	16.35B	16.40A
28	16.70	16.75	16.75H	16.30	16.48	
29	16.10	16.15	16.20	16.05	16.16	16.15
30	16.05		16.60	16.05	16.60	16.58
31	16.42	16.35	16.42	15.95	15.95	

July 1987

Oct	Open		High	Low	Close	
1	15.75		15.90	15.65	15.85B	15.86A
2	15.90		15.90	15.50	15.50B	15.51A
3	15.55		15.65	15.33	15.35	
6	15.25		15.25	14.75L	14.78B	14.80A
7	14.85		14.95	14.76	14.77	
8	14.85		15.05	14.85	15.00	
9	15.25		15.25	15.00	15.02	15.00
10	15.05		15.05	14.95	14.96B	14.97A
13	15.00		15.20	14.90	15.00B	15.05A
14	15.40		15.40	15.15	15.20	
15	15.35		15.40	15.25	15.40	15.35
16	15.35		16.00	15.35	15.90	
17	16.00	15.95	16.00	15.60	15.65	
20	15.95	16.00	16.25	15.95	16.00	
21	15.75		15.82	15.70	15.70B	15.75A
22	15.82	15.80	15.95	15.73	15.80	
23	15.80		15.85	15.60	15.75	
24	15.75		15.78	15.61	15.70	15.65
27	16.10		16.50	15.92	16.45	16.50
28	16.85		16.85H	16.40	16.65	
29	16.30	16.26	16.30	16.15	16.20	
30	16.25	16.23	16.70	16.15	16.70	
31	16.47	16.45	16.47	16.05	16.10	16.08

August 1987

Oct	Open		High	Low	Close	
1	15.75		15.80	15.70	15.75B	15.76A
2	15.90		16.00	15.46	15.45B	15.46A
3	15.55		15.65	15.35	15.35	
6	15.25		15.25	14.80	14.82	
7	14.95		15.00	14.78L	14.80	
8	15.10		15.10	15.00	15.00	
9	15.30		15.30	15.00	15.00	
10	15.12		15.12	14.98	14.95B	14.98A
13	15.00		15.20	15.00	15.00	
14	15.30		15.30	15.20	15.20B	15.21A
15	15.30		15.35	15.25	15.35B	15.40A
16	15.40		16.00	15.37	15.95B	15.96A
17	16.00		16.00	15.60	15.65B	15.70A
20	16.00		16.25	15.90	15.95B	16.00A
21	15.70		15.80	15.70	15.70B	15.71A
22	15.70		15.85	15.70	15.70B	15.75A
23	15.75		15.75	15.55	15.70B	15.75A
24	15.70		15.70	15.55	15.70B	15.71A
27	15.90		16.50	15.90	16.50	
28	16.70		16.75	16.35	16.70	
29	16.35		16.35	16.20	16.30	
30	16.20		16.80H	16.15	16.80	
31	16.55		16.55	16.20	16.16B	16.20A

September 1987

Oct	Open		High	Low	Close	
1	15.75		15.90	15.75	15.75B	15.80A
2	15.90		15.90	15.56	15.55B	15.56A
3	15.70		15.70	15.40	15.44B	15.45A
6	15.30		15.30	14.85	14.85B	14.86A
7	15.00		15.05	14.78L	14.77B	14.81A
8	15.15		15.15	15.05	15.10B	15.11A
9	15.25		15.35	15.01	15.01	
10	15.17		15.18	15.05	15.05B	15.06A
13	15.15		15.15	15.15	15.15	
14	15.35		15.35	15.25	15.20B	15.25A
15	15.40		15.40	15.30	15.35	
16	15.81	15.95	15.95	15.81	15.81	15.95
17	16.00		16.00	15.60	15.55B	15.60A
20	16.00		16.30	15.90	15.95	
21	15.75		15.75	15.70	15.70	
22	15.70		15.80	15.70	15.70	
23	15.75		15.75	15.55	15.60B	15.70A
24	15.65		15.65	15.55	15.55B	15.60A
27	16.00		16.30	15.85	16.30B	16.35A
28	16.70		16.75H	16.40	16.50B	16.51A
29	16.35		16.35	16.20	16.21	
30	16.30		16.75	16.30	16.75	
31	16.60		16.60	16.20	16.10B	16.20A

October 1987

Oct	Open		High	Low	Close	
1	16.00		16.00	16.00	16.00B	16.01A
2	16.00		16.00	15.41	15.40B	15.41A
3	15.50		15.50	15.48	15.50	15.48
6	15.46		15.46	14.93L	14.95	14.93
7	15.05		15.08	14.94	14.93B	14.94A
8	15.15		15.20	15.13	15.12B	15.13A
9	15.40		15.40	15.12	15.12	
10	15.12		15.20	15.10	15.13B	15.14A
13					15.25B	15.26A
14	15.30		15.30	15.20	15.19B	15.20A
15	15.25		15.45	15.25	15.45	15.35
16	15.95		15.95	15.95	15.95	
17	15.90		15.90	15.50	15.65	15.55
20	16.00		16.40	15.90	15.90	
21	15.80		15.80	15.68	15.68	15.70
22	15.80		15.85	15.64	15.65	
23	15.70		15.70	15.50	15.60	15.62
24	15.56		15.56	15.50	15.50	15.52
27	16.00		16.30	16.00	16.25	
28	16.75		16.75	16.40	16.40B	16.50A
29	16.30		16.30	16.20	16.25	
30	16.35		16.80H	16.20	16.75	
31	16.65		16.65	16.21	16.21	

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

Oct	December 1987					January 1988				
	Open	High	Low	Close		Open	High	Low	Close	
1										
2										
3										
6										
7										
8										
9										
10										
13										
14										
15										
16										
17										
20										
21										
22										
23										
24										
27										
28	17.00	17.00H	16.75L	16.75B	17.00A	17.10	17.10H	16.95L	16.90B	16.95A
29				16.20B	16.30A				16.20B	16.30A
30				16.70B	16.80A				16.70B	16.80A
31				16.60B	16.70A				16.60B	16.70A

Volume of sales Reported in contracts

Oct	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
1	4,108H	8,934	820	537	659	337	5	4	5			15,409
2	1,744	9,040	1,262	554	628	540	70	90	31			13,959
3	662	5,488	404L	410L	243	351	10	85	41			7,694
6	1,247	11,720	1,722	715	466	512	224	134	172H			16,912
7	766	7,882	1,071	807	358	545	154	13	66			11,662
8	484	5,458	1,145	953	609	229	71	3	114			9,066
9	193	7,762	1,871	1,501	358	395	125	44	77			12,326
10	185	3,721L	1,278	808	505	299	19	5	21			6,841L
13	137L	7,028	782	912	312	166L	2L	2L				9,341
14	194	5,849	1,434	1,145	440	833	68	10				9,973
15	391	6,813	1,925	1,016	454	827	516H	20	24			11,986
16	265	19,092H	4,096H	1,921	903	674	456	2	2L			27,411H
17	452	12,772	2,333	1,554	672	436	179	32	14			18,444
20	182	13,592	3,556	2,009	1,049	533	83	152H	46			21,202
21	296	8,130	2,228	625	151L	338	241	107	62			12,178
22	197	9,301	3,348	1,831	1,006	784	220	14	21			16,722
23		6,848	2,548	2,049	686	1,556H	167	60	134			14,048
24		5,890	2,645	1,223	358	873	163	9	15			11,176
27		11,671	2,596	1,880	617	226	14	18	55			17,077
28		11,505	3,742	2,460H	1,370H	657	484	62	168	5H	1H	20,454
29		7,977	1,697	1,134	444	746	289	21	115			12,423
30		7,356	2,647	1,253	370	800	190	5	19			12,640
31		9,481	2,808	1,658	829	662	254	40	86			15,818
TOTAL	11,503	203,310	47,958	28,955	13,487	13,319	4,004	932	1,288	5	1	324,762

Open contracts Reported in contracts

Oct	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
1	3,699H	28,829	8,314	4,574	3,217	2,773	883	498L	568L			53,355
2	2,393	29,142	8,202L	4,457	3,241	2,750	841L	525	598			52,149
3	2,233	29,019	8,365	4,420	3,252	2,780	849	529	639			52,086
6	1,951	28,440	8,454	4,377	3,178L	2,732L	881	569	712			51,294L
7	1,837	28,992	8,744	4,338L	3,281	2,953	866	574	750			52,335
8	1,230	29,362	8,687	4,605	3,576	3,056	908	576	764			52,764
9	1,127	29,446	8,974	5,053	3,394	3,054	898	587	826			53,359
10	1,020	29,086	8,928	5,107	3,580	3,125	891	572	837			53,146
13	946	29,001	9,036	5,447	3,716	3,146	892	572	837			53,593
14	889	28,476	9,010	5,379	3,817	3,652	906	572	837			53,538
15	729	28,281	9,231	5,574	3,756	3,941	1,169	576	840			54,097
16	614	28,103L	9,172	5,744	4,011	4,007	1,343	577	842			54,413
17	501	29,165	9,501	5,675	4,380	4,018	1,343	598	846			56,027
20	440	29,737	10,074	6,365	4,514	4,351	1,385	683	861			58,410
21	360	29,862	10,084	6,489	4,523	4,274	1,536	704	903			58,735
22	302L	30,438	10,908	6,693	4,733	4,475	1,633	717	924			60,823
23		31,102H	11,015	6,701	4,859	4,547	1,747	748	878			61,597
24		30,849	11,195	6,898	4,927	4,606	1,855	754	893			61,977
27		30,489	11,708	7,501	4,955	4,678	1,864	735	900			62,830
28		30,497	11,801	7,708	5,222	4,888	2,215	759	989	5H	1H	64,085
29		30,326	12,000	7,698	5,098	5,149	2,284	750	1,016	5	1	64,327
30		30,544	12,457	7,770	5,195	5,495	2,342	755	1,030	5	1	65,594
31		29,567	12,941H	8,231H	5,544H	5,745H	2,436H	787H	1,115H	5	1	66,372H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

December 1986

Nov	Open		High	Low	Close	
3	15.40	15.45	15.61	15.26	15.50	15.45
4	15.65	15.70	15.70H	15.31	15.39	
5	15.29	15.25	15.50	15.16	15.46	15.50
6	15.30	15.27	15.45	15.23	15.28	15.29
7	15.30	15.25	15.42	15.21	15.41	15.42
10	15.37	15.35	15.57	15.35	15.42	15.41
11	15.33	15.40	15.40	15.17	15.28	15.30
12	15.25	15.20	15.34	15.18	15.34	15.32
13	15.30	15.28	15.34	15.00	15.18	15.15
14	15.18	15.15	15.27	14.90	14.92	14.95
17	14.85	14.83	14.86	14.58	14.60	14.58
18	14.53	14.55	14.82	14.52L	14.78	14.77
19	14.78	14.80	14.94	14.77	14.93	14.91
20	15.05	15.08	15.13	14.91	14.95	14.92
21	14.95	15.00	15.00	14.77	14.77	
24	14.76	14.77	14.82	14.72	14.77	14.79
25	14.80	14.82	14.94	14.79	14.85	14.87
26	14.83	14.84	15.32	14.83	15.28	15.27
27	HOLIDAY					
28	15.25	15.20	15.63	15.20	15.53	15.52

January 1987

Nov	Open		High	Low	Close	
3	15.50	15.52	15.75	15.42	15.62	15.58
4	15.75		15.82H	15.45	15.50	15.48
5	15.40	15.35	15.65	15.31	15.65	15.63
6	15.40		15.60	15.38	15.43	15.45
7	15.40	15.38	15.59	15.36	15.55	15.59
10	15.52		15.70	15.50	15.57	15.60
11	15.55	15.50	15.55	15.32	15.42	15.45
12	15.40	15.38	15.50	15.33	15.49	15.48
13	15.42	15.45	15.48	15.17	15.30	15.29
14	15.27	15.28	15.40	15.07	15.10	15.07
17	15.00	14.95	15.00	14.76	14.76	14.78
18	14.75	14.73	15.04	14.69L	14.96	14.94
19	14.98	15.00	15.12	14.95	15.10	
20	15.22	15.25	15.32	15.10	15.11	15.10
21	15.15	15.17	15.17	14.95	14.96	14.97
24	14.97	14.95	15.00	14.91	15.00	14.98
25	15.00	14.97	15.15	14.97	15.02	15.03
26	15.05		15.45	15.05	15.45	15.42
27	HOLIDAY					
28	15.37	15.38	15.82	15.37	15.67	15.70

March 1987

Nov	Open		High	Low	Close	
3	15.83	15.85	15.98	15.68	15.82	
4	16.00	15.95	16.05	15.71	15.77	15.73
5	15.65	15.70	15.92	15.60	15.85	15.92
6	15.65	15.70	15.88	15.65	15.68	15.69
7	15.70	15.68	15.85	15.65	15.85	
10	15.80	15.85	15.98	15.80	15.88	
11	15.80	15.75	15.80	15.61	15.72	
12	15.70	15.67	15.77	15.63	15.76	
13	15.73	15.75	15.78	15.50	15.62	15.61
14	15.52	15.54	15.70	15.35	15.37	15.35
17	15.30	15.32	15.32	15.07	15.10	15.08
18	15.05	15.08	15.34	15.00L	15.25	15.23
19	15.29	15.27	15.42	15.24	15.38	15.37
20	15.53	15.57	15.60	15.38	15.39	15.40
21	15.40	15.45	15.45	15.26	15.28	15.26
24	15.25	15.27	15.30	15.22	15.29	15.28
25	15.29	15.30	15.43	15.29	15.32	
26	15.37	15.35	15.75	15.35	15.72	15.75
27	HOLIDAY					
28	15.70		16.15H	15.70	15.99	15.97

May 1987

Nov	Open		High	Low	Close	
3	16.00	16.05	16.15	15.88	16.05	
4	16.20	16.18	16.20	15.95	15.95	
5	15.90		16.15	15.80	16.10	16.15
6	15.85	15.88	16.10	15.85	15.90	15.85
7	15.88	15.90	16.05	15.88	16.05	
10	15.95	16.00	16.12	15.95	16.08	
11	15.96		15.98	15.82	15.92	
12	15.95		15.95	15.86	15.90	
13	15.90	15.93	16.00	15.75	15.85	15.81
14	15.80		15.90	15.60	15.61	15.60
17	15.60		15.60	15.35	15.35	
18	15.31		15.58	15.27L	15.45	15.48
19	15.55	15.58	15.65	15.50	15.60	15.65
20	15.82		15.82	15.60	15.65	15.60
21	15.68	15.70	15.70	15.50	15.51	15.50
24	15.50		15.57	15.50	15.52	
25	15.57		15.67	15.52	15.55	
26	15.60		15.95	15.60	15.95	
27	HOLIDAY					
28	15.95		16.35H	15.95	16.18	16.20

July 1987

Nov	Open		High	Low	Close	
3	16.10		16.32	16.00	16.15	
4	16.35		16.35	16.08	16.10	
5	16.00		16.30	15.96	16.25	16.30
6	16.05		16.20	16.00	16.00	16.03
7	16.05		16.25	16.02	15.20	16.25
10	16.30		16.33	16.22	16.25	
11	16.10		16.10	15.98	16.10	
12	16.08		16.12	16.05	16.10	
13	16.10		16.15	15.90	16.00	
14	16.00	15.95	16.10	15.78	15.78	
17	15.75		15.75	15.51	15.55	15.51
18	15.50		15.75	15.43L	15.70	
19	15.75		15.82	15.67	15.80	15.82
20	15.96	16.02	16.02	15.80	15.80	
21	15.88	15.90	15.90	15.72	15.70B	15.72A
24	15.72	15.70	15.75	15.68	15.70	
25	15.72	15.75	15.87	15.72	15.72	
26	15.72	15.78	16.15	15.72	16.15	16.10
27	HOLIDAY					
28	16.10		16.55H	16.10	16.35	16.33

August 1987

Nov	Open		High	Low	Close	
3	16.15		16.25	16.10	16.25	
4	16.30		16.30	16.20	16.20	
5	16.05		16.35	16.05	16.35	
6	16.05		16.20	16.05	16.10	
7	16.10		16.35	16.10	16.25	16.35
10	16.35		16.35	16.30	16.30	
11	16.25		16.25	16.00	16.15	
12	16.10		16.20	16.10	16.20	
13	16.15		16.25	16.08	16.08B	16.15A
14	15.95		16.20	15.90	15.90	
17	15.75		15.80	15.60	15.60	
18	15.55	15.52	15.80	15.47L	15.75	
19	15.75		15.85	15.70	15.85	
20	15.95		16.00	15.85	15.85	
21	15.88		15.88	15.75	15.78B	15.80A
24	15.72		15.80	15.70	15.80	
25	15.77		15.85	15.77	15.82B	15.85A
26	15.85		16.15	15.85	16.10	16.15
27	HOLIDAY					
28	16.15		16.50H	16.15	16.35	

September 1987

Nov	Open		High	Low	Close	
3	16.20		16.30	16.05	16.25	
4	16.30		16.30	16.25	16.20B	16.25A
5	16.10		16.25	16.05	16.25	
6					16.05B	16.06A
7	16.05		16.20	16.05	16.20	
10	16.30		16.30	16.21	16.20B	16.21A
11	16.25		16.25	16.00	15.99B	16.00A
12	16.15		16.20	16.10	16.10	
13	16.10		16.30	16.05	16.05	
14	16.15		16.15	15.76	15.75B	15.76A
17	15.75		15.75	15.50L	15.55	15.50
18	15.55		15.75	15.50	15.75	15.65
19	15.75		15.80	15.65	15.70	15.72
20	15.80		15.85	15.70	15.60B	15.70A
21	15.78	15.85	15.85	15.65	15.65	
24	15.75		15.75	15.70	15.70	
25	15.85		15.85	15.71	15.70B	15.71A
26	15.83	15.85	16.10	15.83	15.95	15.90
27	HOLIDAY					
28	16.45		16.45H	16.20	16.20	

October 1987

Nov	Open		High	Low	Close	
3	16.20		16.25	16.05	16.25	
4					16.15B	16.16A
5	16.15		16.25	16.05	16.25	
6	16.15		16.15	16.00	15.99B	16.00A
7	16.10		16.15	16.10	16.15B	16.16A
10	16.40		16.40H	16.20	16.20	
11	16.10		16.10	16.01	16.00B	16.01A
12	16.18		16.18	16.06	16.05B	16.06A
13	16.30		16.30	16.00	16.00	
14	15.95		15.95	15.75	15.65B	15.75A
17	15.75		15.75	15.50L	15.40B	15.50A
18	15.50		15.75	15.50	15.60B	15.61A
19	15.85		15.85	15.60	15.70	15.60
20	15.80		15.80	15.65	15.65B	15.70A
21	15.80		15.80	15.65	15.65	
24	15.70		15.80	15.70	15.70	
25	15.76		15.85	15.71	15.70B	15.71A
26	15.85		16.05	15.85	16.05B	16.10A
27	HOLIDAY					
28	16.05		16.30	16.05	16.10B	16.20A

December 1987

Nov	Open		High	Low	Close	
3	16.60		16.65H	16.60	16.55B	16.60A
4					16.50B	16.60A
5	16.30		16.60	16.30	16.60B	16.70A
6					16.25B	16.30A
7					16.40B	16.50A
10					16.40B	16.45A
11					16.40B	16.45A
12	16.40		16.40	16.40	16.40	
13	16.40		16.40	16.30	16.25B	16.30A
14	16.20		16.20	16.05	16.00B	16.05A
17	16.00		16.00	15.60L	15.50B	15.60A
18					15.80B	16.00A
19	15.95		16.00	15.85	16.00B	16.10A
20	16.00		16.00	15.95	15.85B	15.95A
21	15.80		15.80	15.80	15.75B	15.80A
24					15.70B	15.80A
25					15.70B	15.80A
26	16.10		16.12	16.05	16.00B	16.10A
27	HOLIDAY					
28	16.05		16.35	16.05	16.05B	16.15A

H = high L = low A = asked B = bid N = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

January 1988

Nov	Open	High	Low	Close	
3				16.60B	16.65A
4				16.50B	16.60A
5				16.60B	16.70A
6				16.40B	16.45A
7	16.40	16.40H	16.40	16.40B	16.50A
10				16.40B	16.45A
11				16.40B	16.45A
12				16.40B	16.45A
13				16.25B	16.30A
14				16.00B	16.05A
17				15.50B	15.60A
18				15.80B	16.00A
19				16.00B	16.10A
20				15.85B	15.95A
21				15.75B	15.80A
24				15.70B	15.80A
25				15.70B	15.80A
26				16.00B	16.10A
27	HOLIDAY				
28	16.22	16.30	16.15L	16.05B	16.15A

Volume of sales Reported in contracts

Nov	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
3	4,879	1,745	1,298	478	206	243	238H	61	30		9,178
4	5,337	2,923	1,044	356	456	21	17				10,154
5	5,502	3,376	734	399	1,677	92	10	619H	9		12,418
6	3,897	2,651	757	277	803	22		207			8,614
7	3,493	1,940	549	308	459	70	5	7L		2L	6,833
10	2,580L	1,214L	519L	375	147L	16	3	14			4,868L
11	5,161	1,867	768	1,066	550	106	30	29			9,577
12	4,784	3,668	1,559	566	757	36	33	31	15		11,449
13	7,558	3,406	2,555	555	725	14L	10	28	5		14,858
14	7,069	3,340	1,558	913	1,069	90	17	18	1L		14,075
17	8,919	5,669	3,427	1,616H	1,150	246	25	246	5		21,303
18	6,906	6,102	5,121H	902	882	226	214	183			20,536
19	4,252	3,461	2,409	955	1,116	273	211	342	8		13,047
20	4,921	5,375	2,728	1,198	899	92	172	94	10		15,489
21	3,577	3,678	1,830	1,130	1,203	372H	88	131			12,009
24	4,262	3,335	1,517	304	781	355	18	234			10,826
25	8,069	5,678	2,929	205L	422	201	2L	15			17,521
26	11,372H	9,818H	5,021	908	1,827H	331	179	176	98H		29,730H
27	HOLIDAY										
28	5,125	8,992	3,471	445	537	210	76	15	33	12H	18,916
TOTAL	107,683	78,260	39,794	12,956	15,666	3,016	1,348	2,450	214	14	261,401

Open contracts Reported in contracts

Nov	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
3	29,077H	12,951L	8,656L	5,548L	5,801L	2,521L	898	1,093L	34L	1L	66,580L
4	28,462	13,389	8,694	5,641	5,940	2,521	897	1,093	34	1	66,672
5	27,795	13,880	8,892	5,722	6,034	2,547	888L	1,707	34	1	67,500
6	27,575	14,400	8,986	5,828	5,969	2,567	888	1,914	34	1	68,162
7	26,480	14,589	9,177	5,831	6,042	2,594	890	1,921	34	3	67,561
10	26,403	15,017	9,386	6,075	6,051	2,601	892	1,931	34	3	68,393
11	25,850	15,288	9,591	6,740	6,082	2,621	917	1,957	34	3	69,083
12	24,387	16,259	9,949	6,799	6,416	2,647	894	1,988	35	3	69,377
13	22,555	16,845	10,476	7,136	6,386	2,652	899	2,005	35	3	68,992
14	20,544	17,407	10,805	7,302	6,799	2,635	916	2,008	35	3	68,454
17	17,810	17,946	11,863	7,912	7,187	2,678	941	2,004	35	3	68,379
18	16,299	18,451	14,125	8,292	7,117	2,779	958	2,019	35	3	70,078
19	15,107	18,925	14,260	8,231	7,232	2,865	1,050	2,133	42	3	69,848
20	13,890	18,705	14,395	8,801	7,523	2,916	1,074	2,194	42	3	69,543
21	12,817	19,446	14,245	8,717	7,634	3,081	1,095	2,284	42	3	69,364
24	12,267	19,977	14,421	8,772	7,594	3,407	1,085	2,336	42	3	69,904
25	10,809	21,703	15,484	8,857	7,561	3,492	1,087	2,351	42	3	71,389
26	9,294	23,647	17,089	9,007	7,649	3,666	1,174	2,376H	99	3	74,004H
27	HOLIDAY										
28	6,339L	23,777H	17,641H	9,044H	7,768H	3,721H	1,247H	2,360	126H	14H	72,037

H = high L = low A = asked B = bid N = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

December 1986

Dec	Open		High	Low	Close	
1	15.52	15.51	15.60H	15.46	15.59	15.60
2	15.51		15.51	15.28	15.40	15.39
3	15.40		15.58	15.35	15.57	15.58
4	15.51	15.50	15.51	15.33	15.37	15.40
5	15.40	15.38	15.40	15.23	15.33	
8	15.25	15.28	15.28	15.00	15.01	15.02
9	14.95		14.95	14.81L	14.87	
10	15.05	15.10	15.24	14.92	15.16	
11	15.11		15.22	15.03	15.11	
12	15.08		15.08	14.87	14.93	14.94
15	14.81		15.04	14.81	15.04	
16	15.04		15.24	15.04	15.21	
17	15.30		15.30	15.11	15.20	
18	15.10	15.02	15.14	14.98	15.14	
19	15.05		15.13	15.05	15.13	
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

January 1987

Dec	Open		High	Low	Close	
1	15.65	15.67	15.75H	15.61	15.72	15.74
2	15.58	15.56	15.64	15.43	15.52	15.51
3	15.55	15.53	15.69	15.48	15.68	15.69
4	15.58	15.55	15.58	15.45	15.49	15.51
5	15.42	15.45	15.50	15.35	15.43	15.44
8	15.35	15.30	15.35	15.13	15.14	15.15
9	15.03	15.05	15.06	14.92	14.95	14.97
10	15.13	15.07	15.35	15.03	15.28	15.26
11	15.23	15.21	15.34	15.12	15.20	15.23
12	15.14	15.15	15.15	14.97	15.02	14.99
15	14.95	14.92	15.10	14.90L	15.10	15.08
16	15.12	15.15	15.34	15.11	15.28	15.30
17	15.35	15.32	15.35	15.20	15.27	15.26
18	15.15	15.17	15.22	15.05	15.18	15.19
19	15.12	15.08	15.18	15.08	15.13	15.14
22	15.03	15.06	15.37	15.03	15.34	15.28
23	15.45	15.55	15.55	15.29	15.34	
24	15.29	15.27	15.48	15.22	15.46	15.48
25	HOLIDAY					
26	15.45	15.43	15.60	15.41	15.57	15.54
29	15.57	15.58	15.58	15.30	15.33	15.31
30	15.28	15.25	15.28	15.15	15.17	15.19
31	15.17	15.18	15.23	15.06	15.19	15.18

March 1987

Dec	Open		High	Low	Close	
1	15.98	15.97	16.05H	15.92	16.04	16.03
2	15.95	15.88	15.95	15.75	15.83	15.82
3	15.80	15.85	15.98	15.80	15.98	15.97
4	15.87	15.85	15.87	15.76	15.80	
5	15.72	15.74	15.80	15.67	15.72	15.73
8	15.61	15.63	15.63	15.44	15.44	15.46
9	15.35	15.33	15.38	15.25	15.28	15.27
10	15.40	15.42	15.68	15.35	15.58	15.57
11	15.51	15.54	15.65	15.45	15.52	15.50
12	15.50	15.48	15.50	15.30	15.32	15.30
15	15.20	15.21	15.41	15.18L	15.40	15.38
16	15.45	15.43	15.64	15.43	15.59	15.60
17	15.62	15.63	15.67	15.52	15.60	15.59
18	15.52		15.54	15.38	15.50	15.49
19	15.42	15.41	15.50	15.41	15.45	15.44
22	15.39	15.36	15.72	15.36	15.66	15.64
23	15.78	15.85	15.85	15.63	15.64	15.63
24	15.58	15.55	15.82	15.53	15.80	15.82
25	HOLIDAY					
26	15.78	15.80	15.94	15.71	15.86	15.88
29	15.90	15.94	15.94	15.65	15.65	15.66
30	15.58	15.55	15.61	15.47	15.50	15.47
31	15.50	15.52	15.52	15.36	15.48	15.44

May 1987

Dec	Open		High	Low	Close	
1	16.19	16.23	16.30H	16.18	16.27	
2	16.15	16.12	16.20	16.00	16.07	16.05
3	16.10	16.12	16.20	16.05	16.20	
4	16.10		16.14	16.00	16.05	16.06
5	16.05		16.07	15.92	15.98	15.95
8	15.85	15.86	15.88	15.72	15.72	15.75
9	15.65	15.66	15.67	15.56	15.58	15.56
10	15.75	15.70	15.96	15.68	15.88	
11	15.82	15.85	15.95	15.75	15.81	
12	15.75		15.75	15.59	15.59	
15	15.50	15.52	15.70	15.50L	15.68	
16	15.74	15.75	15.95	15.73	15.87	
17	15.94	15.90	15.95	15.80	15.86	
18	15.80	15.77	15.80	15.67	15.77	
19	15.70	15.72	15.78	15.70	15.73	15.72
22	15.70	15.68	16.00	15.65	15.92	
23	16.18	16.15	16.18	15.90	15.90	
24	15.85		16.10	15.82	16.10	
25	HOLIDAY					
26	16.10	16.07	16.18	16.00	16.15	
29	16.18	16.20	16.20	15.90	15.90	
30	15.82	15.85	15.85	15.75	15.78	15.75
31	15.80		15.81	15.65	15.80	15.73

July 1987

Dec	Open		High	Low	Close	
1	16.40	16.43	16.45H	16.33	16.40	
2	16.30		16.30	16.16	16.20	
3	16.30		16.35	16.20	16.32	
4	16.15		16.28	16.12	16.18	
5	16.18		16.20	16.06	16.10	
8	16.00		16.03	15.88	15.90	
9	15.85	15.82	15.85	15.75	15.78	15.76
10	15.95		16.15	15.89	16.10	16.08
11	16.05	16.02	16.13	15.94	15.97	
12	15.90		15.92	15.78	15.78	
15	15.70	15.72	15.88	15.70L	15.86	15.88
16	15.92		16.11	15.92	16.05	
17	16.10	16.12	16.14	15.97	16.01	
18	15.95		15.99	15.85	15.95	
19	15.87	15.85	15.97	15.85	15.90	15.91
22	15.90		16.17	15.86	16.10	
23	16.33	16.32	16.33	16.05	16.08	16.05
24	16.02		16.22	16.01	16.22	
25	HOLIDAY					
26	16.20		16.33	16.20	16.29	16.28
29	16.34		16.34	16.03	16.03	
30	15.95		15.95	15.88	15.88	
31	15.95		15.95	15.78	15.90	15.85

August 1987

Dec	Open		High	Low	Close	
1	16.40		16.42H	16.33	16.40	16.42
2	16.25		16.25	16.13	16.20	16.22
3	16.25		16.30	16.15	16.30	
4	16.12		16.20	16.05	16.20	16.18
5	16.10		16.15	16.03	16.07	16.13
8	15.90		16.00	15.90	15.95	
9	15.85		15.85	15.75	15.80	
10	15.90		16.15	15.90	16.12	16.10
11	16.00		16.10	15.90	16.05	15.95
12	15.90		15.90	15.72	15.78	15.80
15	15.70		15.90	15.67L	15.90	15.88
16	15.95		16.08	15.90	16.05	16.08
17	16.05		16.10	15.90	16.00	
18	15.95		15.96	15.80	15.95	
19	15.86		15.90	15.81	15.88	15.90
22	15.84		16.10	15.81	16.10	
23	16.30		16.30	16.05	16.07	
24	15.95		16.20	15.95	16.20	
25	HOLIDAY					
26	16.20		16.28	16.20	16.25	
29	16.32		16.32	15.98	15.99	
30	15.85		15.90	15.83	15.85	
31	15.88		15.88	15.73	15.85	15.83

September 1987

Dec	Open		High	Low	Close	
1	16.30		16.30H	16.25	16.20B	16.25A
2	16.05		16.12	16.05	16.10	
3	16.15		16.15	16.10	16.15B	16.20A
4	16.10		16.15	16.05	16.05	
5	16.00		16.00	15.98	16.00	
8	15.95		15.95	15.85	15.90	
9	15.85		15.85	15.75	15.75	
10	15.90		16.12	15.90	16.12	
11	16.00		16.00	15.92	16.00	
12	15.90		15.90	15.75	15.80	
15	15.70		15.88	15.70L	15.88B	15.90A
16	16.00		16.05	15.95	16.05	
17	15.95		16.00	15.95	15.96	16.00
18	15.95		15.96	15.80	15.95B	15.96A
19	15.85		15.85	15.75	15.80B	15.90A
22	15.80		16.03	15.80	16.03	
23	16.30		16.30	15.95	16.05B	16.10A
24	15.95		16.10	15.95	16.10B	16.15A
25	HOLIDAY					
26	16.21		16.21	16.20	16.20	
29	16.05		16.05	15.90	15.85B	15.90A
30	15.80		15.85	15.75	15.80B	15.85A
31	15.75		15.80	15.70	15.65B	15.70A

October 1987

Dec	Open		High	Low	Close	
1	16.20		16.25H	16.17	16.25B	16.30A
2	16.10		16.10	16.00	16.10	
3	16.20		16.20	16.03	16.15B	16.20A
4	16.10		16.10	16.00	16.00	
5	16.00		16.05	15.97	16.05	
8	15.90		15.95	15.78	15.90	15.80
9	15.75		15.78	15.75	15.75	
10	15.95	15.93	16.08	15.89	16.05	
11	15.95		16.00	15.85	15.85	
12	15.80		15.80	15.68	15.70B	15.71A
15	15.65		15.75	15.65L	15.75	
16	15.88		15.93	15.88	15.90B	15.93A
17	16.00		16.00	15.80	15.90	15.80
18	15.90		15.90	15.70	15.80	
19	15.75		15.75	15.65	15.70	
22	15.90		15.90	15.90	15.90	
23	16.10	16.20	16.20	15.90	16.05	
24	15.95		16.05	15.90	16.05B	16.15A
25	HOLIDAY					
26	16.11		16.12	16.11	16.12B	16.15A
29	16.00		16.05	15.90	15.90B	15.91A
30	15.85		15.85	15.75	15.80B	15.85A
31	15.68	15.65	15.85	15.65	15.80	

December 1987

Dec	Open		High	Low	Close	
1	16.40		16.40H	16.25	16.20B	16.25A
2					16.05B	16.15A
3	16.25	16.30	16.30	16.15	16.15B	16.20A
4	16.20		16.20	16.10	16.10B	16.15A
5	16.10		16.10	16.05	16.00B	16.05A
8					15.80B	15.90A
9	15.90		15.90	15.75	15.75	
10	16.00		16.00	16.00	15.90B	16.00A
11	15.90		16.00	15.85	16.00B	16.05A
12	15.95		15.96	15.76	15.76	
15	15.80		15.90	15.80	15.75B	15.80A
16	16.00		16.00	16.00	16.00B	16.01A
17	15.95		15.99	15.80	15.80	
18	15.90		15.90	15.75	15.75	
19	15.95		15.95	15.70L	15.70	
22					15.90B	16.00A
23	16.30		16.30	16.05	16.00B	16.05A
24	16.00		16.10	16.00	16.05B	16.10A
25	HOLIDAY					
26					16.10B	16.15A
29	16.10		16.10	15.90	15.85B	15.90A
30	15.92		15.92	15.76	15.75B	15.76A
31					15.75B	15.80A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN OIL

Futures prices Open, high, low, and close $ per 100 lbs.

January 1988

Dec	Open	High	Low	Close	
1				16.20**B**	16.25**A**
2	16.10	16.10	16.10	16.05**B**	16.15**A**
3				16.15**B**	16.20**A**
4				16.10**B**	16.15**A**
5				16.00**B**	16.05**A**
8				15.80**B**	15.90**A**
9				15.72**B**	15.73**A**
10				15.90**B**	16.00**A**
11				16.00**B**	16.05**A**
12	16.00	16.00	15.91	15.90**B**	15.91**A**
15	16.00	16.00	15.85	15.80**B**	15.85**A**
16				15.90**B**	16.00**A**
17	16.15	16.15	15.80**L**	15.80	
18				15.74**B**	15.80**A**
19				15.72**B**	15.73**A**
22				15.90**B**	16.00**A**
23	16.25	16.25	16.05	16.00**B**	16.05**A**
24				16.05**B**	16.10**A**
25	**HOLIDAY**				
26	16.30	16.30**H**	16.30	16.30	
29				15.90**B**	16.00**A**
30				15.80**B**	15.81**A**
31				15.80**B**	15.81**A**

Volume of sales Reported in contracts

Dec	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
1	3,068**H**	6,272	2,381	464	484	98	33	119	42		12,961
2	2,093	6,228	1,619**L**	542	328	323	90	64			11,287
3	2,753	5,388	2,266	423	270	59	29	104	19		11,311
4	2,184	5,277	2,195	1,105	630	219	61	21	11		11,903
5	2,802	5,323	1,851	737	313	19**L**	4**L**	14	40		11,103
8	1,978	6,882	2,930	1,035	525	124	11	275			13,760
9	2,036	8,647**H**	4,844	1,959	1,006	135	150	198	12		18,987
10	1,848	7,682	5,488	3,045**H**	2,088**H**	288	273	149	5**L**		20,866**H**
11	1,272	6,808	2,446	1,427	1,059	473**H**	233	53	7		13,778
12	1,314	4,972	4,047	724	912	434	339	165	39	15	12,961
15	1,063	4,287	3,192	1,076	203**L**	181	68	8	36	8	10,122
16	1,194	3,454	2,946	1,304	638	178	79	10	15		9,818
17	1,583	4,850	3,288	1,048	807	198	8	47	21	3	11,853
18	1,731	4,244	3,262	1,033	884	332	136	243	156**H**		12,021
19	267**L**	2,692	1,747	979	733	355	422**H**	625**H**	122		7,942
22		4,076	4,119	525	204	79	51	1**L**			9,055
23		3,754	3,574	887	1,059	126	149	234	54	60**H**	9,897
24		1,420	1,735	498	425	35	20	65	23		4,221
25	**HOLIDAY**										
26		1,292**L**	1,616	407**L**	520	112	22	6		1**L**	4,176**L**
29		4,327	5,540	1,798	1,042	92	39	178	11		13,027
30		7,289	6,305**H**	1,467	1,032	133	61	21	6		16,314
31		3,668	5,500	1,021	1,434	331	96	187			12,237
TOTAL	27,186	108,832	73,091	23,504	16,796	4,324	2,374	2,787	619	87	259,600

Open contracts Reported in contracts

Dec	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
1	5,396**H**	24,991**H**	18,172	9,124**L**	7,661**L**	3,801	1,235**L**	2,448**L**	168**L**	14**L**	73,010**H**
2	4,881	24,264	18,160**L**	9,293	7,818	3,958	1,244	2,488	168	14	72,288
3	4,631	24,500	18,343	9,288	7,750	3,984	1,264	2,533	170	14	72,477
4	4,155	24,055	18,238	9,381	7,883	4,075	1,297	2,538	180	14	71,816
5	3,779	23,769	18,679	9,523	7,972	4,066	1,297	2,552	209	14	71,860
8	3,210	22,150	18,643	9,800	8,002	4,079	1,287	2,711	209	14	70,105
9	2,686	19,584	19,117	10,214	8,384	4,077	1,423	2,837	220	14	68,556
10	2,667	18,062	19,579	11,044	8,498	4,160**H**	1,500	2,799	220	14	68,543
11	2,183	17,478	19,808	11,014	8,537	3,959	1,705	2,850	226	14	67,774
12	1,965	15,821	20,328	11,231	8,556	3,758**L**	1,959	2,918	265	29	66,830
15	1,642	14,572	20,789	11,418	8,580	3,802	1,920	2,918	292	37	65,970
16	1,004	14,376	21,302	11,673	8,635	3,780	1,941	2,928	292	37	65,968
17	1,170	13,537	21,833	11,783	8,635	3,873	1,944	2,964	312	39	66,090
18	1,362	13,102	22,241	12,023	8,612	3,920	1,946	3,169	381	39	66,795
19	395	12,470	22,364	12,079	8,447	3,894	1,992	3,424	481	39	65,585
22	210	11,581	23,790	12,206	8,500	3,892	1,961	3,425	481	39	66,085
23	85	10,341	23,740	12,442	8,630	3,970	2,002	3,426	535	89	65,260
24	74	10,194	24,007	12,433	8,488	3,975	2,005	3,454	558	89	65,277
25	**HOLIDAY**										
26	58**L**	10,011	23,846	12,293	8,391	3,996	2,020	3,454	558	90**H**	64,717
29	58	9,020	24,741	12,574	8,726**H**	3,998	2,050	3,491	569	90	65,317
30		7,743	25,462	13,113**H**	8,406	4,008	2,075	3,496	575**H**	90	64,968
31		5,798**L**	26,133**H**	13,085	8,387	4,066	2,124**H**	3,539**H**	575	90	63,797**L**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

	Highlights
	Soybean Meal futures **Chicago Board of Trade**
Basic trading unit	100 tons
Deliverable grade	One grade of meal only, with minimum protein of 44%—see Exchange Regulations for exact specifications
Delivery points and differentials	Shipping plants in six territories with par at Decatur, IL, and other locations at differentials determined according to Exchange Regulations
Delivery instrument	Shipping certificates from shipping plants approved by the Exchange
Price quotation	Dollars and cents per ton
Minimum fluctuation	10 cents per ton ($10.00 per contract)
Daily price limit	$10 per ton ($1,000 per contract) above and below the previous day's settlement price
Last trading day	Eighth to the last business day of the delivery month
Hours of trading	9:30 a.m. to 1:15 p.m. Chicago time
Ticker symbol	SM

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

January 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	147.8	148.0	150.2	147.1L	150.0	
3	148.8		149.3	147.2	147.5	
6	148.0	148.5	150.8	148.0	150.7	150.8
7	152.5		155.2	152.5	154.7	155.0
8	153.8	154.5	156.0	153.5	156.0	
9	155.0		157.3H	153.0	156.7	156.5
10	155.1		155.1	152.8	153.3	153.1
13	151.5	151.3	151.5	150.1	150.1	
14	148.8	149.2	151.0	148.8	150.8	151.0
15	153.6		155.3	153.0	154.6	154.8
16	155.5		155.5	154.0	154.0	
17	153.8		153.8	152.0	152.5	
20	151.5		154.2	150.6	154.0	
21	155.0		155.0	151.5	151.5	
22	151.5		152.5	150.8	151.0	
23						
24						
27						
28						
29						
30						
31						

March 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	150.8	150.6	152.7	149.7	152.0	152.3
3	151.0	150.2	151.3	148.0L	149.0	148.6
6	149.3	149.5	152.5	149.2	152.4	152.2
7	154.5	155.5	157.4	154.5	157.2	157.0
8	155.5	156.0	157.1	155.0	157.0	156.8
9	156.5	156.3	158.9H	154.4	158.0	158.1
10	157.0	156.6	157.0	154.6	155.5	155.3
13	153.5	153.0	153.9	152.1	152.6	152.9
14	151.9	151.6	153.3	151.1	153.1	152.9
15	155.5	156.5	157.8	155.0	157.0	157.2
16	157.0	156.8	157.9	156.0	156.4	156.5
17	155.6	155.5	156.0	154.6	155.0	155.1
20	154.3	154.1	158.0	153.2	157.0	158.0
21	157.5	157.0	157.5	153.8	154.0	153.8
22	154.5	154.2	156.0	152.6	156.0	155.8
23	154.7	155.0	156.7	153.0	153.5	153.0
24	153.8	153.3	155.6	151.0	154.5	154.8
27	155.4	155.0	155.5	154.1	154.7	154.9
28	154.8	154.5	155.5	154.2	155.0	154.9
29	155.3	155.0	155.3	153.2	153.6	153.8
30	153.5	153.1	154.5	153.1	153.6	153.3
31	153.0	152.0	153.0	151.5	151.9	151.7

May 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	152.5		154.5	151.9	154.0	154.2
3	152.5	152.0	153.2	150.0L	150.8	
6	151.5	151.2	154.3	151.0	154.3	
7	158.0	158.5	159.0	157.0	158.8	159.0
8	157.7	158.0	158.8	156.5	158.3	158.0
9	157.5		160.5H	156.2	159.8	160.0
10	158.8	158.5	158.8	156.6	157.4	157.5
13	155.5	155.0	156.0	154.5	154.8	155.0
14	153.5	154.0	155.2	153.0	155.0	155.2
15	158.5	158.0	159.5	157.0	159.2	
16	158.8	158.6	159.5	157.8	158.7	158.5
17	157.5	157.0	157.9	156.5	156.8	157.0
20	156.0		160.0	155.2	159.5	160.0
21	159.0		159.0	155.8	155.8	156.2
22	156.5	156.2	158.2	154.7	158.2	158.0
23	157.0	156.8	158.5	155.1	155.5	155.1
24	155.5		157.7	154.0	156.7	156.5
27	157.3	157.0	157.4	156.0	156.8	156.7
28	156.5	156.3	157.1	156.3	156.8	156.9
29	157.1	157.0	157.1	155.5	156.1	156.0
30	155.5	155.2	156.6	155.2	155.7	155.8
31	154.3	154.5	155.0	153.8	154.0	153.9

July 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	155.0		156.2	153.8	156.2	
3	154.5		155.0	152.0L	153.0	
6	153.5		156.3	153.3	156.2	
7	160.5	160.0	160.8	159.0	160.8	
8	159.5	159.8	160.4	158.0	159.7	159.5
9	159.5	159.2	162.2	157.8	162.0	161.7
10	160.5	160.7	160.7	158.7	159.5	159.3
13	157.0	156.5	158.0	156.0	157.0	157.2
14	155.9	156.0	157.2	155.0	157.0	157.2
15	160.0	160.5	161.0	159.0	161.0	
16	160.5	160.8	161.5	160.0	161.0	
17	159.5	159.0	159.7	158.5	159.3	
20	157.8	157.5	162.4H	157.2	162.0	162.4
21	161.5	160.5	161.5	158.0	158.0	158.2
22	158.5	158.7	160.0	156.8	159.8	160.0
23	159.0		160.6	157.8	157.8	
24	157.3	157.5	159.5	156.0	158.5	158.2
27	158.5	159.0	159.3	158.0	158.7	158.8
28	158.0	158.5	159.0	158.0	158.9	159.0
29	159.0	158.7	159.0	157.7	158.2	158.5
30	157.8		158.5	157.5	157.8	
31	157.0	156.5	157.0	155.8	156.0	156.3

August 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	154.5		156.5	153.8	156.5	
3	154.5		154.5	152.0L	153.5	
6					156.0B	156.5A
7	160.5		160.5	158.5	160.0	
8	159.5		160.0	158.0	159.0	
9	158.5		161.3	157.0	161.0	
10	159.5		159.5	158.0	159.3B	159.5A
13	157.0		158.0	157.0	157.0B	157.2A
14	156.0	156.5	157.0	155.5	157.0	
15	160.0		160.5	159.0	160.5	
16	160.5		161.0	159.5	160.5	
17	159.0		159.6	158.5	159.0B	159.5A
20	158.0		162.5H	157.0	162.5	
21	160.2		160.2	157.5	158.0	
22	158.5		160.5	157.5	160.5	
23	158.5		159.8	157.5	157.5	
24	157.0		159.5	156.5	159.0	
27	159.0		159.5	158.5	159.0	159.5
28	158.5	158.2	158.8	158.2	158.5B	159.0A
29	158.1		158.5	157.5	158.5	
30	157.8		158.5	157.5	157.6B	158.0A
31	156.5		157.0	156.0	156.2	156.0

September 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					152.0B	152.5A
3	152.0		152.0	149.5L	149.6	
6					151.0B	152.0A
7	157.0		157.0H	154.0	154.0	154.5
8	154.5		154.5	153.0	153.5	
9	154.9		156.0	152.5	156.0	
10	155.0		155.0	154.0	154.5	
13	152.1		153.5	152.1	153.0	
14	152.0		152.0	150.5	152.0	
15	155.0		155.0	154.0	154.5	155.0
16	154.5		156.0	154.5	154.5B	155.0A
17	154.5		154.8	153.1	153.1	
20	153.0		155.0	152.5	155.0B	155.5A
21	155.0		155.5	152.5	154.0	
22	154.0		155.0	153.0	155.0	
23	154.5		155.5	154.0	154.0B	154.5A
24	153.0		155.3	153.0	155.3B	155.5A
27					154.7B	155.0A
28	154.9		155.0	154.5	154.5B	155.0A
29	154.5		155.0	153.9	155.0	
30	154.5		155.5	154.5	154.5	
31	153.0		153.5	152.5	153.0	152.5

October 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					149.5B	150.0A
3	149.5		149.5	147.0	147.0	
6					148.0B	148.5A
7	151.5		151.5H	151.0	151.0	
8	150.0		150.0	149.0	149.5	149.1
9	150.0		151.0	149.5	150.5B	151.0A
10	150.0		150.0	149.5	149.1B	149.5A
13	147.0	148.0	148.0	147.0	147.5B	148.0A
14	147.5		147.5	146.5	147.0	
15	150.0		150.5	149.5	149.5B	150.0A
16					149.0B	149.5A
17	149.0		149.0	148.0	148.5	148.0
20	148.0		149.5	147.5	149.5B	150.0A
21	150.0		150.0	146.0L	146.0	147.0
22	147.5		147.5	146.5	147.0B	148.0A
23	150.0		150.0	147.1	147.0B	147.1A
24	147.5		148.5	147.5	147.5B	147.7A
27	149.0		150.0	148.0	148.0	
28	148.5		150.0	148.7	149.5	150.0
29	149.5		150.5	149.0	150.0	
30	149.6		150.3	149.5	150.0	
31	149.5		149.5	148.5	148.6	

December 1986

Jan	Open		High	Low	Close	
1	HOLIDAY					
2	150.5		152.0	150.5	151.5	
3	150.2		150.2	148.5	148.8B	149.0A
6	148.0		150.0	148.0	150.0	149.8
7	151.0		152.5	151.0	152.0	151.5
8	151.0		151.5	149.5	150.5	150.3
9	150.1		153.0H	149.6	152.5	
10	151.4		151.5	150.5	151.5	
13	149.8		150.0	149.0	149.5	
14	148.0		149.0	146.9L	148.0	
15	150.0		151.0	150.0	150.5	
16	150.0		151.0	149.6	150.5B	151.0A
17	150.5		150.5	149.0	149.1	
20	148.5	149.0	152.0	148.2	151.5	152.0
21	151.0		151.5	147.7	147.7	148.5
22	149.0		149.5	148.0	149.5	149.2
23	150.0		150.0	148.2	149.0	
24	149.0		150.5	148.0	149.6	150.0
27	149.8		151.0	149.8	150.5	
28	150.5		151.2	149.5	151.2	
29	150.5		152.0	150.5	152.0	151.8
30	151.0		152.0	151.0	151.0	151.3
31	150.8	150.5	150.8	149.5	150.0	149.8

January 1987

Jan	Open		High	Low	Close	
1	HOLIDAY					
2					150.5B	151.5A
3	150.5		151.5	149.0	148.1B	149.0A
6					149.0B	150.0A
7	151.0		152.5	151.0	151.1B	151.5A
8	151.0		151.0	150.0	149.5B	150.0A
9	152.0		152.0	150.0	151.5	
10	151.0		151.0	151.0	150.5B	151.0A
13	150.0		150.0	149.0	149.0B	149.5A
14	148.0		148.0	147.0L	148.0	
15	149.0		150.5	149.0	150.5	
16	150.0		150.0	150.0	150.0B	150.5A
17	148.7		148.7	148.7	148.7	
20	150.0		151.5	149.5	151.5	
21	149.0		149.0	148.0	147.5B	148.0A
22					148.5B	149.0A
23	150.0		150.0	149.0	148.5B	149.0A
24	150.5		150.5	149.0	149.0	
27					149.5B	150.0A
28	150.0		150.5	150.0	150.5B	150.7A
29	151.0		153.0H	151.0	152.0	
30	151.5		153.0	151.5	151.5B	152.0A
31					150.0B	150.1A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

March 1987

Jan	Open	High	Low	Close	
1	HOLIDAY				
2				153.0B	156.0A
3				153.0B	155.0A
6				154.0B	156.0A
7	155.0	155.0H	154.0	154.0	154.5
8	153.0	153.0	153.0L	152.0B	153.0A
9	155.0	155.0	155.0	154.0B	155.0A
10				153.0B	154.0A
13				152.0B	154.0A
14				151.0B	152.0A
15				151.0B	153.0A
16				152.0B	153.0A
17				150.0B	151.0A
20				153.0B	156.0A
21				149.0B	150.0A
22				150.0B	151.0A
23				150.0B	150.5A
24				150.0B	151.0A
27				153.5B	154.5A
28				154.0B	155.0A
29				153.5B	155.0A
30				153.0B	154.0A
31				153.5B	154.0A

Volume of sales Reported in contracts

Jan	86Jan	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	TOTAL
1	HOLIDAY										
2	2,416	5,330	559	904	101			28			9,338
3	2,955	7,073	520	875	60	6	6	7L	10		11,512
6	2,092	5,289	458L	332L				109			8,280
7	3,582H	13,142	1,713	980	51	135	183	439	47	15H	20,287H
8	942	8,514	1,786	1,532	53	332	67	175	4	8L	13,413
9	1,654	13,370	1,436	1,010	133	92	23	678	53	10	18,459
10	1,184	10,292	1,582	1,351	108	39	2L	95	1L		14,654
13	664	8,871	1,260	914	85	55	16	295	2		12,162
14	821	7,788	1,062	792	168	90	225	237	3		11,186
15	981	12,674	1,052	1,408	109	102	21	222	3		16,572
16	243	5,081	713	496	114	52		200	1		6,900
17	414	6,813	973	1,444	442H	102	6	219	2		10,415
20	251	7,596	882	736	63	4L	3	193	7		9,735
21	501	8,710	1,026	1,094	174	134	63	402	1		12,105
22	98L	9,394	1,449	644	336	221	19	259			12,420
23		6,890	1,087	831	343	158	66	332	60		9,767
24		14,371H	1,981	2,237H	334	22	127	322	5		19,399
27		3,834	854	425	34		2	77			5,226L
28		3,561L	620	918	24L	5	608H	671	2		6,409
29		5,269	1,700	1,626	200	28	241	764	9		9,837
30		5,268	2,216H	1,619	361	425H	296	889H	139H		11,213
31		7,262	1,590	1,170	138	34	199	506			10,899
TOTAL	18,798	176,392	26,519	23.338	3,431	2,036	2,173	7,119	349	33	260,188

Open contracts Reported in contracts

Jan	86Jan	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	TOTAL
1	HOLIDAY										
2	5,579H	23,047	7,317L	5,340	1,359	1,397	864L	1,656L	153L	24L	46,736
3	4,785	22,586	7,399	4,926	1,343L	1,398	866	1,656	153	24	45,138
6	4,484	22,651	7,377	4,785L	1,343	1,398	866	1,710	153	24	44,791
7	3,261	25,910	7,948	4,871	1,388	1,371L	881	1,788	200	35	47,653
8	2,967	26,559	8,302	5,217	1,382	1,460	904	1,764	204	40H	48,799
9	2,385	27,795H	8,208	5,582	1,391	1,499	904	2,044	211	40	50,059H
10	1,696	26,416	7,826	5,237	1,391	1,489	906	1,999	212	40	47,212
13	1,348	25,328	7,990	5,391	1,391	1,475	905	2,057	211	40	46,136
14	1,031	25,057	8,160	5,522	1,434	1,480	978	2,098	211	40	46,011
15	750	24,611	8,341	5,886	1,424	1,581	989	2,193	213	40	46,028
16	849	24,563	8,461	5,932	1,451	1,585	989	2,237	212	40	46,319
17	657	24,670	8,556	5,715	1,552	1,564	995	2,312	212	40	46,273
20	544	24,674	8,575	5,682	1,541	1,560	997	2,322	218	40	46,153
21	117	24,070	8,515	5,689	1,577H	1,603	1,040	2,296	217	40	45,164
22	39L	23,497	8,562	5,742	1,432	1,687	1,033	2,406	217	40	44,655
23		22,970	8,771	5,869	1,464	1,763	1,027	2,488	272	40	44,664
24		22,120	9,047	5,906	1,412	1,768	1,012	2,495	274	40	44,074
27		22,021	8,944	5,864	1,392	1,768	1,013	2,492	274	40	43,808
28		21,587	8,907	5,909	1,394	1,773	1,034	2,548	273	40	43,465L
29		21,334	9,103	5,878	1,410	1,775	1,083	2,801	275	40	43,699
30		20,701	9,289H	6,284	1,502	1,968H	1,278	2,934	402H	40	44,398
31		19,645L	9,159	6,438H	1,533	1,961	1,363H	3,120H	402	40	43,681

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

March 1986

Feb	Open		High	Low	Close	
3	151.0	150.5	151.0	148.7	149.0	148.8
4	148.3	148.2	149.2	147.7**L**	148.0	147.8
5	150.0	150.5	150.8	149.4	150.8	150.7
6	150.8	151.0	151.7	149.8	150.5	150.7
7	150.3	150.4	152.7	150.0	151.5	151.7
10	152.5	152.0	154.0	151.7	153.8	154.0
11	153.5	153.0	154.8	152.6	153.9	154.2
12	154.0	153.7	154.2	153.0	153.1	153.0
13	153.2	153.0	153.4	152.5	153.2	153.3
14	153.5	153.1	154.9	152.8	154.6	154.9
17	**HOLIDAY**					
18	153.8	153.5	155.0	153.5	154.3	154.5
19	154.8	155.0	156.0	152.8	153.3	152.8
20	152.8	152.6	152.8	151.8	152.3	152.1
21	152.1	151.8	152.8	151.6	152.7	152.5
24	153.2	152.8	153.6	152.0	153.3	153.5
25	153.9	153.7	154.5	153.6	154.1	154.3
26	154.0	154.2	155.0	153.8	154.6	154.7
27	155.5	156.0	157.5	155.2	157.2	157.5
28	158.0	157.5	160.7**H**	157.5	160.7	160.5

May 1986

Feb	Open		High	Low	Close	
3	153.0	152.2	153.5	151.5	151.6	151.8
4	151.2	151.3	151.6	150.3**L**	150.3	150.5
5	152.0	152.5	153.2	152.0	153.2	
6	153.4		153.8	152.1	152.5	152.7
7	152.5	152.2	154.2	152.2	153.2	
10	153.8		154.7	153.0	154.7	154.5
11	154.0	154.2	155.7	153.5	155.1	155.0
12	155.0	154.8	155.3	153.9	154.0	153.9
13	153.8		154.2	153.3	154.0	154.2
14	154.0	153.8	155.5	153.5	155.2	155.5
17	**HOLIDAY**					
18	154.0	153.8	155.4	153.8	154.9	154.8
19	155.1	155.5	156.9	154.1	154.1	154.3
20	154.0	153.8	154.0	152.6	153.0	153.1
21	152.7	152.8	153.7	152.7	153.5	153.7
24	154.0	153.9	154.8	153.1	154.3	154.5
25	154.8	154.6	155.5	154.6	155.2	155.0
26	155.2	155.0	155.5	154.6	155.1	155.3
27	156.0	156.5	158.5	156.0	158.0	158.5
28	159.0	158.5	161.5**H**	158.0	161.0	161.5

July 1986

Feb	Open		High	Low	Close	
3	154.5	154.8	155.3	153.6	154.0	153.6
4	153.2	153.5	153.5	152.3**L**	152.4	152.7
5	154.0	154.1	155.0	153.9	154.8	155.0
6	154.8	155.0	155.2	153.1	153.5	153.6
7	153.0		155.0	153.0	154.0	154.3
10	154.5	154.8	155.5	154.0	155.3	155.5
11	154.5	154.0	156.5	154.0	156.0	155.8
12	155.8	156.0	156.5	154.7	154.7	155.0
13	154.5	154.8	155.0	154.2	154.7	154.5
14	154.5	154.8	155.8	154.4	155.6	155.8
17	**HOLIDAY**					
18	154.8	154.5	156.5	154.5	156.0	
19	156.5	156.3	158.0	155.2	155.2	155.4
20	155.2	155.0	155.2	153.6	153.6	154.0
21	153.6		154.8	153.6	154.8	154.5
24	154.9	155.0	156.0	154.0	155.5	156.0
25	155.8		156.5	155.8	156.0	156.2
26	156.0	155.8	156.3	155.4	156.0	
27	157.0	157.3	159.5	156.8	158.5	159.5
28	159.5	159.3	162.0**H**	158.5	161.5	162.0

August 1986

Feb	Open		High	Low	Close	
3	154.0		155.2	153.9	154.0	153.9
4	154.0		154.0	152.5**L**	152.0**B**	152.5**A**
5	154.5		155.0	154.0	154.5	
6	155.0		155.0	153.5	153.5	
7	153.0		154.5	153.0	154.0	
10	154.5		155.2	154.0	155.2	
11	154.4	154.5	156.5	154.0	155.5	156.0
12	156.0		156.0	154.5	154.0**B**	154.5**A**
13	154.5		154.8	154.3	154.3**B**	154.4**A**
14	154.5		155.5	154.5	154.5	
17	**HOLIDAY**					
18	154.8		156.0	154.5	155.5**B**	155.6**A**
19	156.0		158.0	155.0	155.1	155.0
20	155.0		155.0	153.6	153.6	
21	153.8		154.5	153.8	154.5	
24	154.7		156.0	154.3	156.0	
25	155.8	155.5	156.7	155.5	156.0	155.8
26	155.8	155.6	156.0	155.3	155.5	
27	157.0		158.5	157.0	158.5	
28	159.2		162.0**H**	158.5	162.0	161.7

September 1986

Feb	Open		High	Low	Close	
3	152.0		152.5	151.2	151.1**B**	151.2**A**
4	151.0		151.0	149.0**L**	149.0	
5	152.0		152.0	150.8	151.0**B**	151.3**A**
6	151.3		151.5	150.0	150.0**B**	150.2**A**
7	151.0		151.0	150.5	150.5**B**	150.8**A**
10	151.5		152.0	150.5	152.0	
11	152.0		152.5	151.5	151.7**B**	152.0**A**
12	152.0		152.0	151.3	151.2**B**	151.3**A**
13	151.0		151.5	150.3	150.0**B**	150.5**A**
14	151.0		151.0	150.0	150.0	
17	**HOLIDAY**					
18	151.0		152.0	150.0	151.5**B**	151.6**A**
19	152.0		153.0	152.0	152.0	
20	151.5		151.5	150.5	150.6	
21	151.0		151.0	150.5	150.5	
24	151.5		152.0	150.8	152.0**B**	152.1**A**
25	152.2		153.5	152.2	152.3	
26	152.3		153.0	152.3	152.7	
27	153.7		155.0	153.7	155.0	
28	155.0		157.3**H**	155.0	156.5	

October 1986

Feb	Open		High	Low	Close	
3	147.7	147.6	147.7	146.7	146.7	147.0
4	146.5		146.5	145.0	145.4	145.0
5	146.0		147.0	146.0	147.0	146.5
6	146.7		147.0	145.7	145.8	
7	145.8		146.5	145.5	146.5	
10	146.5		147.5	146.5	147.5	
11	147.0		147.1	146.7	147.0**B**	147.2**A**
12	147.0		147.0	146.3	146.3	
13	145.9		145.9	145.1	145.0**B**	145.3**A**
14	144.5		145.7	144.5**L**	145.5	
17	**HOLIDAY**					
18	145.3		146.4	145.1	146.0	
19	146.5		147.8	146.5	147.0	
20	146.5		146.5	145.8	146.0**B**	146.1**A**
21	146.0		146.3	145.6	146.0**B**	146.2**A**
24	146.2		148.2	146.2	147.8	148.2
25	148.5		149.0	148.0	148.5	148.3
26	148.4		148.7	148.0	148.5	
27	149.5		151.0	149.0	150.5	151.0
28	151.5	151.0	152.7**H**	151.0	152.7	152.5

December 1986

Feb	Open		High	Low	Close	
3	148.5		149.0	148.0	148.1	
4	147.7		148.0	146.2	146.5	146.2
5	147.0		148.2	147.0	148.0	148.2
6	147.5		148.3	147.0	147.3	
7	147.0		148.0	147.0	147.5	
10	148.0		148.5	147.3	148.5	
11	148.5		148.5	147.6	148.5	
12	148.0		148.0	147.3	147.3	
13	146.5		147.5	146.0	146.1**B**	146.2**A**
14	146.0		146.9	145.5**L**	146.2	146.5
17	**HOLIDAY**					
18	145.9		147.2	145.9	147.0	
19	147.5		149.2	147.5	147.8	148.0
20	147.5	147.8	147.8	147.2	147.3**B**	147.5**A**
21	147.4		147.5	146.8	147.5	
24	147.5		150.0	147.5	149.5	150.0
25	150.0		150.2	149.2	149.5	149.8
26	149.2		150.0	149.1	149.3	149.5
27	150.5		152.0	150.0	152.0	151.5
28	152.0		153.5**H**	152.0	153.2	153.5

January 1987

Feb	Open		High	Low	Close	
3	150.1		150.1	148.0	148.0	
4	148.0		148.0	147.0	147.0	
5	149.0		149.0	148.5	148.0**B**	148.5**A**
6					147.0**B**	147.5**A**
7					148.0**B**	148.1**A**
10	148.0		148.0	148.0	148.0**B**	148.5**A**
11	148.0		149.0	148.0	146.5**B**	149.0**A**
12	148.5		148.5	148.0	148.0**B**	148.1**A**
13	148.0		148.0	146.5	146.0**B**	146.5**A**
14	146.5		147.0	146.0**L**	146.8**B**	147.0**A**
17	**HOLIDAY**					
18	147.0		148.5	147.0	147.0**B**	147.5**A**
19					148.0**B**	148.5**A**
20	148.0		148.0	148.0	147.7**B**	148.0**A**
21	148.0		148.0	148.0	147.8**B**	148.0**A**
24					150.0**B**	151.0**A**
25	151.0		151.0	150.0	150.0	150.5
26	150.0		150.8	150.0	150.3	
27	151.5		152.5	151.0	152.5**B**	153.0**A**
28	152.5		153.5**H**	152.5	153.5**B**	154.0**A**

March 1987

Feb	Open		High	Low	Close	
3	153.5		153.5	151.0	150.2**B**	151.0**A**
4	150.0		150.0	150.0	150.0	
5					150.0**B**	150.2**A**
6	151.0		151.0	151.0	151.0	
7					150.0**B**	150.5**A**
10					151.0**B**	152.0**A**
11					150.5**B**	151.0**A**
12					150.0**B**	151.0**A**
13					150.0**B**	150.1**A**
14	150.0		150.0	149.2	149.0**B**	149.2**A**
17	**HOLIDAY**					
18	151.0		151.0	149.0**L**	149.0	
19					149.5**B**	150.0**A**
20	151.0		151.0	150.0	149.5**B**	150.0**A**
21					149.0**B**	149.5**A**
24					151.0**B**	151.5**A**
25					151.2**B**	151.3**A**
26					151.2**B**	151.4**A**
27					153.0**B**	154.0**A**
28	156.0		156.2**H**	155.5	155.0**B**	156.0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Volume of sales Reported in contracts

Feb	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	TOTAL
3	10,588H	2,500	1,656	132	46	237	249	5	2	15,415
4	9,984	2,965	1,120	216	127	453	387	20	3	15,275
5	8,424	3,401	1,357	144	138	654	527	7		14,652
6	8,156	2,172	2,260	180	245	467	422		3	13,905
7	8,642	2,572	977	52	113	449	297			13,102
10	4,696	2,794	1,001	183	460H	310	249	1L		9,694
11	5,802	2,458	1,665	63	130	201	539	13		10,871
12	3,801L	1,755	1,174	10L	77	139L	563	20		7,539L
13	5,764	1,684L	892	10	33	422	979	17		9,801
14	4,118	1,947	826L	58	91	582	1,175H	406H	50H	9,253
17	HOLIDAY									
18	4,042	3,241	1,023	10	123	356	202L	11		9,008
19	8,051	5,194	2,675	183	279	302	995			17,679
20	5,246	4,159	1,948	328	214	832H	429	2	1L	13,159
21	4,607	3,582	1,090	353	3L	491	617	3		10,746
24	4,549	5,471	1,176	114	15	169	295			11,789
25	3,887	3,850	1,150	421	37	450	477	47		10,319
26	5,087	5,063	1,916	308	47	314	308	258		13,301
27	7,631	10,823H	3,218	605H	68	453	937	66		23,801H
28	6,698	10,690	4,409H	240	363	302	838	2	45	23,587
TOTAL	119,773	76,321	31,533	3,610	2,609	7,583	10,485	878	104	252,896

Open contracts Reported in contracts

Feb	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	TOTAL
3	18,012H	9,137L	6,817L	1,520L	1,954L	1,505L	3,064L	405L	42L	42,456
4	16,836	9,215	7,062	1,584	2,059	1,550	3,246	425	45	42,022L
5	16,047	9,727	7,430	1,656	2,146	1,746	3,290	425	45	42,512
6	15,460	9,931	7,316	1,695	2,321	1,801	3,280	425	45	42,274
7	15,935	10,192	7,289	1,698	2,294	1,945	3,289	425	45	43,112
10	15,285	10,459	7,352	1,846	2,416	1,954	3,170	425	45	42,952
11	15,875	10,538	7,367	1,859	2,428	2,065	3,470	435	45	44,082
12	15,711	10,535	7,301	1,869	2,439	2,072	3,569	455	45	43,996
13	15,047	10,883	7,538	1,872	2,441	2,192	3,827	465	45	44,310
14	14,980	11,079	7,740	1,851	2,518	2,507	4,192	516	75	45,458
17	HOLIDAY									
18	14,538	11,573	7,637	1,854	2,463	2,562	4,227	511	75	45,440
19	13,350	11,951	7,978	1,903	2,645	2,633	4,309	511	75	45,355
20	12,032	12,555	8,318	1,774	2,624	2,842	4,299	511	76	45,031
21	11,120	13,423	8,697	1,753	2,622	2,953	4,527	512	76	45,683
24	10,218	15,342	8,749	1,754	2,625	3,026	4,579	512	76	46,881
25	9,357	15,720	8,770	2,023	2,636	3,129	4,676	551	76	46,938
26	9,019	15,811	8,904	2,174	2,643	3,212	4,772	684	76	47,295
27	7,481	17,935H	9,178H	2,227	2,701	3,451H	4,984	705	76	48,738H
28	7,056L	17,839	8,938	2,418H	2,728H	3,397	5,200H	707H	121H	48,404

Futures prices Open, high, low, and close $ per ton

March 1986

Mar	Open		High	Low	Close	
3	160.5	160.2	160.5	158.6	159.3	159.5
4	159.5	159.7	162.0	158.3	161.8	162.0
5	161.0		161.2	160.1	160.8	161.0
6	161.0		162.8	160.9	162.7	162.8
7	162.7		162.7	160.2	160.4	160.5
10	159.8	159.5	159.9	158.2	159.8	159.9
11	159.8		159.9	159.0	159.2	
12	159.0		159.9	157.4L	159.7	159.8
13	159.0		159.7	158.1	158.8	
14	159.5		162.5	159.5	162.0	161.0
17	162.0		163.9H	162.0	163.3	163.2
18	162.5		163.0	161.9	162.7	
19	161.0		163.0	159.0	160.6	
20						
21						
24						
25						
26						
27						
28	HOLIDAY					
31						

May 1986

Mar	Open		High	Low	Close	
3	161.5	160.7	161.5	159.6	160.4	160.3
4	161.0	160.7	162.8	159.3	162.8	162.6
5	161.4	161.0	161.5	160.2	161.1	161.2
6	161.6	161.4	163.2	161.3	163.0	162.8
7	163.0	162.8	163.4	160.5	161.0	160.8
10	160.0	159.6	160.9	158.8	160.7	160.9
11	160.8	160.6	161.0	160.0	160.1	160.3
12	160.5	160.0	161.0	158.8	160.9	160.7
13	160.3	160.1	160.8	159.0	160.0	159.5
14	160.5	160.8	162.6	160.5	162.0	161.5
17	162.3	162.2	163.9H	162.1	163.1	163.4
18	162.7	162.5	162.8	161.6	162.1	162.2
19	160.7	160.1	161.9	160.1	161.9	161.7
20	162.0	162.2	162.5	160.3	160.9	161.0
21	160.8	160.6	161.2	160.3	161.0	161.2
24	158.5	158.0	159.0	157.0	158.1	157.8
25	157.4	157.0	157.4	155.4	157.0	156.9
26	156.7	156.5	157.1	155.2	155.2	155.4
27	155.8	156.3	156.5	155.4	155.6	155.4
28	HOLIDAY					
31	154.9	154.7	156.5	153.5L	153.6	153.8

July 1986

Mar	Open		High	Low	Close	
3	161.3	161.2	161.3	160.0	160.7	160.9
4	161.0	161.2	163.3	159.6	163.2	163.0
5	162.0	161.5	162.0	160.5	161.3	161.5
6	161.8	161.5	163.6	161.5	163.4	163.3
7	162.9	163.0	163.9H	160.5	161.0	160.8
10	160.0	159.8	161.5	159.2	161.5	
11	161.3	161.0	161.5	160.7	160.8	161.0
12	160.8	160.7	161.8	159.3	161.5	161.8
13	161.0	160.8	161.5	159.6	160.2	160.0
14	161.0	161.2	162.3	160.8	161.5	161.0
17	161.8		163.3	161.8	163.0	163.2
18	162.5	162.8	162.8	161.5	161.8	
19	160.3	159.5	161.5	159.5	161.5	161.3
20	161.7	161.8	162.2	160.1	160.6	160.5
21	160.3	160.2	160.4	159.5	160.1	160.0
24	158.5	156.5	158.5	156.5	157.1	157.0
25	156.3	156.0	156.8	155.0	156.3	156.5
26	156.3	156.1	156.8	155.2	155.2	155.3
27	156.3	156.2	156.5	155.2	155.5	155.3
28	HOLIDAY					
31	154.7	154.5	156.4	153.4L	154.0	153.9

August 1986

Mar	Open		High	Low	Close	
3	161.5		161.5	160.0	160.9	
4	160.5		162.5	159.5	162.5	
5	161.5		161.5	160.4	161.0	
6	161.0		162.8	160.8	162.8	
7	162.5		163.5H	160.0	160.3	160.0
10	160.0		161.0	159.0	161.0	
11	161.0		161.3	160.5	160.8	
12	160.8		161.8	159.3	161.8	161.5
13	161.0		161.5	159.7	160.2	
14	161.2		161.7	160.5	161.0	
17	161.5		162.7	161.5	162.5	
18	162.0		162.0	161.2	161.5	
19	159.5	159.0	161.2	159.0	161.0	161.2
20	161.4		162.0	159.8	160.1	
21	160.0		160.0	159.1	159.8	
24	157.5		157.5	156.8	156.8B	157.0A
25	156.0	155.6	156.5	154.8	156.0	
26	155.8	156.0	156.3	155.3	155.3	155.5
27	156.2	156.5	156.5	155.3	155.3	
28	HOLIDAY					
31	154.7		156.5	153.2L	153.8B	154.0A

September 1986

Mar	Open		High	Low	Close	
3	157.0	156.5	157.0	155.5	156.0	155.5
4	156.0		156.8	155.3	156.0B	156.2A
5	156.0		156.5	155.5	155.5	
6	157.0		158.0	157.0	157.1	157.5
7	157.5		158.0	155.7	155.7	
10	155.7		156.0	155.0	155.5	
11	156.0		157.0	155.7	156.0B	156.1A
12	157.0		157.0	155.6	156.5	
13	156.8		156.8	155.5	155.8B	156.0A
14	157.0		157.0	156.7	156.5B	157.0A
17	158.0		159.1	158.0	159.0B	159.1A
18	159.0		159.3H	158.5	158.5	
19	156.5		157.0	155.9	156.5B	157.0A
20	157.0		157.3	155.5	155.4B	155.5A
21	155.5		155.5	155.0	155.0	
24	154.5		154.5	153.0	153.5	153.0
25	152.3		152.3	151.5	151.5B	151.6A
26	151.5		152.2	151.0	150.5B	151.0A
27	152.0		152.5	151.0	151.0B	151.1A
28	HOLIDAY					
31	150.5		152.0	149.5L	150.5	

October 1986

Mar	Open		High	Low	Close	
3	152.2		152.2	151.3	151.6	
4	151.7		151.7	150.5	151.6B	151.8A
5	151.5		152.0	151.0	151.6	
6	152.5		153.5	152.0	153.5	
7	153.7		154.0	152.2	152.2	152.3
10	151.2		153.0	151.2	152.5B	153.0A
11	152.0		154.0	152.0	153.5	
12	153.0		154.0	152.5	154.0	
13	153.5		153.5	152.4	152.7	153.0
14	153.5		154.8	153.5	154.0	154.5
17	154.0		156.0H	154.0	156.0	155.6
18	155.5	155.7	155.7	154.5	155.0	154.8
19	152.6	152.5	153.5	151.9	153.5	
20	153.5		153.5	149.5	150.0	
21	150.0		150.3	149.3	150.3	
24	149.5		149.5	148.0	148.0	148.1
25	147.5		147.5	146.5	146.7B	146.8A
26	147.2		147.2	146.5	146.7	146.6
27	148.0		148.0	147.2	147.5	
28	HOLIDAY					
31	146.0		149.0	145.8L	147.5	

December 1986

Mar	Open		High	Low	Close	
3	152.9		153.0	151.7	153.0	
4	153.4		153.4	151.5	153.0	153.4
5	152.6		153.0	152.0	152.7	152.3
6	153.0		154.2	152.7	154.0	153.8
7	153.7		155.0	152.5	152.5	152.8
10	152.5		154.0	151.9	153.5	154.0
11	153.5		154.5	153.5	154.3	154.5
12	154.5		155.0	153.0	155.0	154.5
13	154.0		154.5	153.0	153.5	
14	154.5		155.5	153.7	154.0	
17	155.0		156.7	155.0	156.5	156.7
18	157.0		157.0H	155.3	155.8	155.6
19	153.0		154.0	152.5	154.0	153.5
20	154.0	153.5	154.0	150.3	150.5	
21	150.8	150.5	151.0	149.5	150.5	
24	149.5	150.0	150.0	148.5	148.8	
25	148.0		148.0	147.0	147.3	
26	147.8	148.0	148.2	147.0	147.9	148.0
27	148.5		148.5	148.0	148.5	
26	HOLIDAY					
31	147.1		150.0	146.5L	148.5	

January 1987

Mar	Open		High	Low	Close	
3	154.0		154.0	154.0	154.0	
4	153.5		154.0	152.5	154.0B	154.5A
5	153.5		153.5	153.0	153.0	
6	154.5		155.0	154.5	155.0	
7	155.0		156.0	154.5	154.5	
10	154.5		155.0	154.5	155.0	
11	154.5		155.5	154.5	155.5B	156.0A
12	155.0		156.5	154.4	156.5	
13	155.6		155.6	154.5	155.0	
14	155.0		155.9	155.0	155.5	
17	157.0		157.5H	157.0	157.5	
18	156.5		156.5	156.5	156.5B	157.0A
19	154.0		154.5	153.8	154.5	
20	153.5		153.5	151.0	151.0	151.5
21	151.5		151.5	150.3	151.2B	151.5A
24	149.5		149.5	149.5	149.0B	149.5A
25	148.0		148.5	148.0L	148.0B	148.5A
26					149.0B	149.5A
27					149.0B	149.5A
28	HOLIDAY					
31	149.5		151.0	149.5	149.5	

March 1987

Mar	Open		High	Low	Close	
3					154.5B	155.5A
4					155.5B	156.0A
5					155.0B	155.5A
6	158.5		158.5	157.0	156.0B	157.0A
7	157.8		157.8	156.2	156.0B	156.2A
10	157.0		157.0	157.0	156.5B	157.0A
11					156.5B	157.0A
12	156.7		157.0	156.7	157.0B	158.0A
13	156.5		156.5	156.0	156.0	
14					156.0B	157.0A
17					157.0B	158.0A
18	159.0		159.0H	157.0	156.5B	157.0A
19	156.0		156.3	155.0	155.0	
20	154.5		154.5	152.0	152.0B	152.1A
21	152.0		153.8	152.0	152.4	
24	153.0		153.0	152.6	152.5B	152.6A
25	152.0		152.0	150.7L	150.5B	150.7A
26					150.0B	150.1A
27					151.0B	151.1A
28	HOLIDAY					
31					151.5B	152.0A

H = high L = low A = asked B = bid N = nominal

Volume of sales Reported in contracts

Mar	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	TOTAL
3	2,167	5,974	1,347	49	82	247	102L	1L		9,969
4	2,416H	8,669	2,079	370	304	168	578	22		14,606
5	2,396	6,421	2,030	36L	67	114	143	3		11,210
6	1,211	5,498	988L	223	93	142	304	9	1L	8,469
7	1,691	6,506	2,458	251	136	65	222	52	8	11,389
10	1,231	5,479	1,656	326	12	181	341	3	5	9,234
11	1,461	4,380	1,217	197	77	47	618	40		8,037
12	1,351	9,249H	2,654	434	167	164	675	130	1	14,825H
13	957	5,153	1,257	172	16	127	286	108	4	8,080
14	905	7,608	2,515	944	8L	60	560	55		12,655
17	760L	5,103	993	122	15	139	325	6		7,463
18	1,023	6,558	1,306	252	168	85	217	5	3	9,617
19	815	6,406	2,475	397	223	286	761	54	15	11,432
20		5,860	3,575	1,173	491H	344	1,184H	186H	64H	12,877
21		4,116	2,175	538	165	347H	966	12	19	8,338
24		7,767	3,227	606	56	177	466	1	2	12,302
25		8,589	2,919	694	60	89	353	2	6	12,712
26		8,868	3,789H	1,378H	83	70	465			14,653
27		3,704L	2,031	761	211	50	410			7,167L
28	**HOLIDAY**									
31		7,981	3,439	776	203	44L	634	84		13,161
TOTAL	18,384	129,889	44,130	9,699	2,637	2,946	9,610	773	128	218,196

Open contracts Reported in contracts

Mar	86Mar	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	TOTAL
3	6,145H	18,358	8,897L	2,432L	2,736	3,510L	5,228L	708L	121L	48,135
4	5,147	18,899	9,083	2,560	2,786	3,539	5,371	730	121	48,236
5	4,297	18,560	9,127	2,555	2,807	3,526	5,441	730	121	47,164L
6	3,795	19,299	9,097	2,591	2,812	3,604	5,460	726	122	47,506
7	3,080	19,797	9,858	2,724	2,799	3,633	5,521	772	130	48,314
10	3,000	19,842	10,119	2,797	2,798	3,641	5,685	773	135	48,790
11	2,320	20,602	10,122	2,826	2,803	3,665	5,810	773	135	49,056
12	1,926	21,380	11,036	2,844	2,685L	3,790	5,953	898	136	50,648
13	1,432	20,947	10,909	2,843	2,688	3,865	6,093	957	140	49,874
14	1,427	21,245	10,688	3,302	2,693	3,890	6,025	971H	140	50,381
17	1,371	21,958	10,671	3,331	2,685	3,895	5,960	967	140	50,978
18	613	22,164	10,945	3,420	2,714	3,908	5,956	963	137	50,820
19	9L	22,536H	11,125	3,614	2,752	3,951	6,115	941	152	51,195
20		21,947	12,102	3,729	2,995	4,031	6,192	755	216	51,967H
21		21,815	12,083	3,778	2,943	4,071	6,299	743	235	51,967
24		20,755	11,803	3,879	2,993	4,058	6,240	743	237	50,708
25		19,573	12,225	4,096	3,005	4,078	6,410	743	241H	50,371
26		18,155	12,485	4,268	3,033	4,092	6,396	743	241	49,413
27		17,694	12,705H	4,304H	3,070	4,124	6,533	743	241	49,414
28	**HOLIDAY**									
31		17,527L	12,570	4,254	3,092H	4,132H	6,660H	743	241	49,219

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

May 1986

Apr	Open		High	Low	Close	
1	153.3	153.5	154.5	153.2	154.4	154.2
2	154.3	154.2	155.2	153.8	154.7	154.8
3	154.2	154.1	155.5	152.2	152.8	153.0
4	152.6	152.8	153.8	152.1	152.7	152.9
7	152.6	152.9	153.2	152.1	152.1	152.3
8	154.2	154.5	154.8	153.3	154.6	154.8
9	154.7	154.5	154.9	153.2	154.0	153.8
10	154.2	154.4	156.0	153.5	154.9	155.0
11	154.9	155.0	155.6	154.3	155.2	155.5
14	155.2	155.0	155.3	152.8	153.5	153.6
15	153.5	153.3	153.5	152.5	152.7	152.6
16	153.8	153.6	153.8	152.3	152.4	152.3
17	152.3	152.7	153.2	150.5L	150.8	150.6
18	151.7	151.9	153.0	151.4	153.0	152.8
21	152.8	152.9	153.7	152.0	153.1	153.2
22	152.8	152.6	154.8	152.6	154.3	153.9
23	153.7	153.6	154.1	153.1	153.4	153.5
24	153.2	153.0	153.2	152.0	152.5	
25	152.5	152.3	152.8	152.3	152.7	152.8
28	152.5		152.5	152.1	152.3	
29	152.2	152.3	154.4	152.1	153.0	152.8
30	153.4	153.2	159.5H	152.9	157.0	157.5

July 1986

Apr	Open		High	Low	Close	
1	154.0	153.8	155.3	153.5	155.2	155.1
2	154.9	154.8	155.8	154.6	155.5	
3	155.0	154.8	156.1	153.0	153.7	153.3
4	153.5	153.3	154.1	152.2	152.7	152.5
7	152.5	152.8	152.9	151.7	152.2	152.0
8	154.5	154.0	154.6	153.3	154.6	154.5
9	154.2	154.1	154.6	152.7	153.5	153.3
10	153.8	153.9	155.4	152.8	154.5	154.4
11	154.6	154.4	155.0	153.6	154.3	154.5
14	154.0	154.2	154.6	152.6	153.5	153.3
15	153.5	153.3	153.5	152.0	152.1	152.0
16	153.3	152.7	153.4	151.6	151.8	151.6
17	151.8	152.0	152.7	150.1L	150.6	150.8
18	151.5	151.7	152.8	151.3	152.7	152.6
21	152.5	152.1	153.0	151.6	152.6	152.5
22	152.1	152.3	154.5	152.1	154.0	153.8
23	153.5	153.3	154.0	152.6	153.2	153.4
24	153.3	152.7	153.3	152.0	152.4	152.3
25	152.5	152.3	152.7	152.1	152.7	152.6
28	152.4	152.2	152.6	152.1	152.1	152.2
29	152.2	152.1	154.8	152.1	153.3	152.8
30	153.8	153.5	161.0H	153.0	158.3	159.0

August 1986

Apr	Open		High	Low	Close	
1	154.5	154.2	155.3	153.8	155.0	155.3
2	154.8		156.0	154.8	155.5	
3	155.0	155.2	155.8	153.1	153.5	
4	153.3	153.2	154.1	152.2	152.2	
7	152.5		152.5	151.7	151.9	151.7
8	154.2	154.5	154.5	153.2	154.5	154.3
9	154.2		154.4	152.5	153.0	152.8
10	153.2		154.8	152.3	154.0	154.2
11	154.2		154.6	153.5	154.2	
14	153.5		154.2	152.7	153.2	
15	153.0		153.0	151.8	151.8	
16	152.8		153.2	151.3	151.3	
17	151.5		152.5	150.1L	150.5	150.3
18	151.5		152.7	151.5	152.0	
21	151.8	152.0	152.8	151.4	152.2	
22	152.0		154.0	152.0	153.3	153.4
23	153.0	153.2	153.7	152.5	152.9B	153.0A
24	152.2	152.5	152.6	151.9	152.0	
25	152.5		152.7	152.2	152.6	
28	152.2	152.3	152.6	152.0	152.0	
29	151.8	152.0	154.7	151.8	153.0B	153.2A
30	153.3	153.7	160.8H	153.0	158.5B	159.0A

September 1986

Apr	Open		High	Low	Close	
1	151.5		153.0	150.5	153.0	
2	153.0		153.5	152.0	153.0	
3	153.3		153.3	151.5	152.0B	152.5A
4	152.0		152.3	151.0	151.0B	151.5A
7	150.9		151.0	150.0	150.0	
8	152.0		152.6	151.5	152.6	
9	152.0		152.5	150.5	150.5	
10	151.0		152.6	149.5	151.1	
11	151.5		151.7	150.5	151.0B	151.2A
14	152.0		152.0	150.5	150.5	
15	150.7		151.3	149.5	149.5B	149.7A
16	151.0		151.0	149.0	149.1	149.0
17	149.4		150.0	148.0L	148.1	
18	149.5	149.0	150.5	149.0	149.5	
21	150.5		151.0	149.5	150.0	149.5
22	149.7		151.7	149.7	150.5B	151.0A
23	151.0		151.5	150.2	150.9B	151.0A
24	150.5		150.8	150.0	150.2B	150.3A
25	150.5		151.2	150.1	151.0	150.8
28	150.5	150.7	150.8	150.2	150.6	150.8
29	151.0		153.5	151.0	152.0	
30	152.0		160.5H	152.0	158.5	159.0

October 1986

Apr	Open		High	Low	Close	
1	148.0		149.5	147.0	149.5	
2	149.0		150.0	148.8	149.5	150.0
3	148.8		149.0	148.0	148.5B	149.0A
4	148.5		149.0	147.0	147.5	
7	147.5	148.0	148.0	147.5	147.0B	147.5A
8	149.0		149.7	148.6	149.5	
9	149.0		149.5	147.5	148.0	
10	148.1		149.0	146.5	148.5	
11	149.0		149.0	148.0	149.0	
14	149.5		149.5	148.0	148.2	148.3
15	148.2		148.2	147.3	147.5	
16	148.0		148.0	146.1	146.1	146.2
17	146.3		147.1	144.9L	146.5	
18	146.5		147.9	146.0	147.8	147.9
21	147.3		147.5	146.1	146.9	
22	146.5	147.0	149.0	146.5	148.5	
23	148.5		148.5	147.3	148.0	
24	147.0		148.0	147.0	147.7	
25	148.0		148.5	148.0	148.4	
28	148.5		148.5	147.7	148.3	
29	148.5		152.5	148.5	151.0	
30	150.5	151.0	160.0H	150.5	158.0	

December 1986

Apr	Open		High	Low	Close	
1	148.5		151.5	147.8	151.5	
2	150.5	151.0	151.7	150.2	151.5	151.7
3	151.5	150.5	151.5	149.0	149.3	149.0
4	149.5		149.8	148.0	148.5	148.2
7	148.5		148.5	148.1	148.1B	148.2A
8	150.5	150.2	150.8	149.6	150.5	150.7
9	150.5		150.5	148.3	149.2	149.3
10	149.5	149.2	150.5	147.5	149.5	149.7
11	149.5		149.8	149.1	149.8B	149.9A
14	149.5		150.0	148.8	149.2	
15	149.0		149.2	148.2	148.3	
16	149.0		149.5	147.1	147.1	147.2
17	147.4		148.2	145.3L	146.5	146.2
18	146.5		148.0	146.0	147.5	
21	147.8	148.0	148.0	146.5	147.2	
22	147.3		149.0	147.0	148.3	
23	148.3	148.5	149.0	147.6	148.5	
24	147.7		148.8	147.5	148.5	
25	148.5B	148.6B	149.7	148.5	149.7	149.6
28	149.2		149.7	148.8	149.7	
29	149.8		154.0	149.8	152.0	152.2
30	152.0	152.2	162.1H	151.5	159.0	159.5

January 1987

Apr	Open		High	Low	Close	
1					151.5B	152.0A
2	152.0		152.0	152.0	152.0	
3	151.5		151.5	150.0	150.0	150.5
4					149.5B	150.5A
7	149.5		149.5	149.5	149.5B	149.7A
8	151.0		151.3	151.0	151.0B	151.5A
9	151.2		151.2	149.8	150.0	150.5
10					150.5B	151.0A
11	151.0		151.0	150.5	151.0B	151.1A
14	150.5		150.5	150.5	150.5	
15	150.5		150.5	149.5	149.5B	149.7A
16	149.5		149.5	148.0	148.0	
17	147.5		147.5	147.5L	147.5	
18	148.5		148.5	148.0	148.0B	148.5A
21	149.5		149.5	147.8	148.0	149.0
22	148.5		150.0	148.5	149.5	
23					149.5B	150.0A
24					149.5B	150.0A
25	150.5		151.1	150.5	151.1B	151.2A
28	150.5	151.0	151.0	150.4	151.0	
29	152.0		154.5	152.0	153.1	
30	154.0		163.1H	154.0	161.0	

March 1987

Apr	Open		High	Low	Close	
1	152.0		152.0	151.5	152.0B	152.5A
2	154.5		154.5	153.0	153.0	
3	153.0		153.0	151.0	151.0	
4	152.5		152.5	151.3	151.3	151.5
7					150.0B	150.1A
8					152.0B	152.1A
9	152.0		152.0	151.0	151.0	
10					151.0B	151.1A
11	151.6		151.6	151.0	151.0B	151.1A
14					151.0B	151.1A
15	151.5		151.5	150.0	150.0	
16	148.0		148.0	148.0	148.0	
17	150.0		150.0	147.6L	147.6	
18	149.0		149.0	148.0	148.0B	148.5A
21	149.5		149.5	149.5	149.5	
22	150.0		150.0	150.0	150.0	
23					149.5B	150.0A
24					150.0B	150.1A
25					151.0B	151.3A
28					151.0B	151.1A
29	153.0		156.0	153.0	153.1	
30	157.0		163.1H	157.0	161.0	

May 1987

Apr	Open		High	Low	Close	
1						
2						
3						
4						
7						
8						
9						
10						
11						
14						
15						
16						
17						
18						
21						
22	151.0		51.0	150.5L	150.5	
23					149.5B	150.0A
24					151.0B	151.5A
25					152.0B	155.0A
28					152.0B	155.0A
29					155.0B	156.0A
30	157.0		165.5H	157.0	165.0B	165.5A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Volume of sales Reported in contracts

Apr	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
1	7,297	3,867	1,118H	284	414	1,421		8		14,409
2	3,796	2,376L	682	78	248	794		10		7,984
3	10,567H	4,345	454	177	45L	462	74	6		16,130
4	5,190	5,470	1,066	386	139	871		19		13,141
7	3,675	3,844	523	410	332	750	59			9,593
8	5,976	3,341	212	300	234	471	12			10,546
9	4,941	4,266	862	258	143	950	104	6		11,530
10	8,490	4,366	410	107	137	1,054				14,564
11	5,877	3,373	327	80	445	592	10	1L		10,705
14	4,673	3,164	201L	162	119	250L	30			8,599
15	4,840	3,634	235	48L	78	732	35	10		9,612
16	6,513	4,997	1,099	183	202	861	24			13,879
17	7,760	9,085	580	446	390	2,107	100	5		20,473
18	4,763	4,533	562	183	195	1,282	172	42		11,732
21	4,664	4,782	623	462	132	862	58	5		11,608
22	5,375	5,310	863	606H	306	838	7	1	12L	13,318
23	3,156	3,256	273	85	226	336				7,332L
24	2,943L	3,528	408	127	116	1,114				8,236
25	3,846	3,033	737	202	422	1,144	6L			9,390
28	4,973	3,411	768	116	720H	962	67			11,017
29	7,827	11,037	453	334	357	2,417	67	63		22,555
30	8,558	18,725H	904	279	444	3,549H	276H	71H	162H	32,968H
TOTAL	125,700	113,743	13,360	5,333	5,844	23,819	1,101	247	174	289,321

Open contracts Reported in contracts

Apr	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
1	18,021	11,841L	4,431	3,112L	3,932L	6,355	743L	245L		48,680L
2	18,120H	11,998	4,395L	3,147	3,932	6,324L	743	255		48,914
3	17,378	12,406	4,472	3,229	3,936	6,425	743	261		48,850
4	16,593	12,561	4,587	3,302	3,999	6,829	743	274		48,888
7	16,253	12,951	4,653	3,432H	4,043	6,759	743	274		49,108
8	16,391	13,094	4,551	3,326	4,010	6,834	743	274		49,223
9	15,674	13,588	4,603	3,306	4,017	6,910	820	275		49,193
10	15,297	14,140	4,670	3,316	4,037	6,870	820	275		49,425
11	15,149	14,813	4,712	3,311	4,240	6,793	820	274		50,112
14	14,973	15,700	4,687	3,295	4,251	6,840	840	274		50,860
15	14,772	16,280	4,678	3,263	4,288	6,948	855	284		51,368
16	14,530	16,958	4,910	3,305	4,340	7,071	868	284		52,266
17	12,889	18,038	4,970	3,340	4,445	7,582	868	284		52,416
18	13,165	17,842	4,955	3,367	4,458	8,111	934	324		53,156H
21	12,130	18,631	4,815	3,332	4,507	8,344	979	329		53,067
22	11,839	18,680	5,006	3,303	4,531	8,374	978	330	12L	53,053
23	11,366	18,607	5,051	3,300	4,609	8,411	978	330	12	52,664
24	10,725	18,518	5,080	3,296	4,630	8,556	978	330	12	52,125
25	10,933	18,713	5,182	3,308	4,639	8,567	972	330	12	52,656
28	10,068	19,245	5,240	3,322	4,755H	8,700H	960	330	12	52,632
29	8,398	19,726	5,215	3,326	4,678	8,529	1,007H	332H	12	51,223
30	5,889L	19,762H	5,405H	3,260	4,623	8,681	980	323	137H	49,060

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

May 1986

May	Open		High	Low	Close	
1	155.0	155.5	156.5H	153.0	153.5	153.1
2	152.8		154.0	152.3	153.2	153.1
5	153.7		154.2	153.5	154.2	154.0
6	153.5		153.5	151.4	152.2	152.5
7	152.0	152.2	152.2	150.0	150.7	151.0
8	151.3	151.2	154.0	150.5	150.5	151.0
9	151.0		152.0	150.3	152.0	151.6
12	151.0		151.3	150.0	150.8	150.5
13	151.5		153.0	151.5	152.6	152.4
14	152.0		152.5	151.5	152.0	152.2
15	152.5		152.5	148.2	149.0	148.8
16	147.3		147.3	144.9	145.5	
19	145.0		147.0	144.3L	147.0	
20	149.0		151.5	147.0	149.6	
21						
22						
23						
26	HOLIDAY					
27						
28						
29						
30						

July 1986

May	Open		High	Low	Close	
1	156.0	157.5	158.1H	153.5	154.5	154.1
2	153.8	154.0	154.8	153.1	154.0	153.7
5	154.2	154.0	154.9	154.0	154.7	154.9
6	154.2	154.0	154.5	152.6	154.1	154.2
7	153.8	153.5	153.8	152.0	152.8	153.0
8	153.4	153.7	157.0	153.4	153.6	154.0
9	153.5	154.0	154.5	153.2	154.5	154.3
12	154.0	153.6	154.0	152.5	153.4	153.2
13	153.5	154.0	154.9	153.5	154.4	154.7
14	154.2	154.4	155.2	153.8	154.6	154.7
15	154.9	155.2	155.2	151.0	151.5	151.7
16	150.5	150.8	150.8	148.3	149.0	148.8
19	148.4	148.5	149.2	147.2	149.2	149.0
20	148.7	149.0	150.0	148.7	149.9	149.7
21	150.2	150.4	150.4	148.1	148.2	148.3
22	148.2	148.3	149.6	148.0	149.3	149.4
23	149.3	148.8	149.3	147.3	147.5	147.7
26	HOLIDAY					
27	147.0	147.1	148.6	146.8L	147.5	147.8
28	147.5	147.8	148.5	147.2	147.4	147.5
29	147.5	147.7	148.5	147.4	148.0	148.2
30	148.0	147.8	148.3	147.1	147.2	147.3

August 1986

May	Open		High	Low	Close	
1	157.0	158.0	158.0H	153.5	154.0	153.5
2	153.5	154.0	154.7	152.8	153.5	153.7
5	154.0		154.7	153.9	154.5	154.7
6	154.0		154.5	153.0	154.0	
7	154.0		154.0	152.5	153.1	
8	153.7		158.0	153.7	155.0	154.5
9	154.0	154.5	155.5	154.0	155.0	155.3
12	154.5	155.0	155.0	153.1	153.5	
13	154.5	154.0	155.0	154.0	154.5	155.0
14	154.5		155.5	154.2	154.8	155.0
15	155.5	155.2	155.5	151.0	151.7	151.6
16	151.0	151.1	151.1	149.0	149.5	
19	149.3	149.5	149.9	148.5	149.0	
20	149.8		150.2	149.4	149.5	149.8
21	150.5	150.3	150.5	148.1	148.2	148.1
22	148.2	148.3	149.5	148.2	149.3	149.1
23	148.5	148.8	148.8	147.5	147.5	
26	HOLIDAY					
27	147.2		148.4	146.7L	147.2	
28	147.5		148.3	146.8	147.0	146.8
29	147.3		148.0	146.9	147.5	
30	147.2	147.5	148.0	146.8	146.9	146.8

September 1986

May	Open		High	Low	Close	
1	157.5	157.0	157.5	152.5	153.2	152.5
2	152.8		153.4	151.5	152.5	
5	153.0	153.5	154.0	152.5	154.0	
6	153.0		154.5	152.2	154.0	153.5
7	153.5	154.0	154.0	152.5	153.5	
8	159.0		159.0H	155.0	155.0	
9	155.0	155.5	156.0	155.0	155.5	
12	155.0	155.5	155.5	153.3	153.8	
13	155.0	154.5	155.3	154.5	155.0	154.5
14	155.0		155.5	154.2	154.7	
15	155.5		155.5	151.0	151.0	
16	150.5		151.0	149.5	149.5	
19	149.5	150.0	150.0	149.0	149.0	
20	149.5	150.0	150.0	149.0	149.0	
21	149.5		149.8	147.6	147.6	
22	147.6	147.8	148.5	147.2	147.6	
23	148.0	147.5	148.0	146.5	146.6	
26	HOLIDAY					
27	146.6		147.0	146.1	146.0B	147.0A
28	146.5	146.2	146.8	145.0L	145.1B	145.2A
29	145.5		146.5	145.5	145.5B	145.6A
30	146.0		146.5	145.5	145.5	

October 1986

May	Open		High	Low	Close	
1	157.0		157.0	152.0	153.0	152.0
2	152.0	151.5	152.5	150.5	151.5	
5	151.5		152.5	150.9	152.5	
6	151.5		154.0	151.1	154.0	
7	153.0		153.3	152.0	152.5B	153.0A
8	154.0	154.5	159.0H	154.0	157.0	
9	156.5	157.0	157.0	155.5	156.5	
12	155.5		155.5	153.5	153.6B	153.8A
13	154.2		155.5	154.2	155.0B	155.2A
14	155.0		156.0	154.0	154.5B	155.0A
15	156.0		156.0	150.5	151.0	
16	150.0	149.5	151.0	149.0	150.0	
19	150.0		150.0	149.0	149.0	
20	149.5		149.8	148.7	148.5B	149.2A
21	149.5	149.2	149.5	147.0	147.0	
22	147.0	146.8	147.2	146.2	147.0	
23	146.5	146.0	146.5	145.5	146.0	
26	HOLIDAY					
27	146.0	145.5	146.0	144.8	145.5	145.0
28	145.0		145.5	143.3L	143.9B	144.0A
29	144.5	144.0	145.0	143.5	145.0	
30	145.0	144.7	145.0	144.0	145.0	

December 1986

May	Open		High	Low	Close	
1	157.5	158.0	158.0	152.5	153.0	152.5
2	152.5	152.0	153.1	151.5	152.0	
5	152.8		153.3	151.9	153.0	153.3
6	152.7	152.5	155.8	152.0	155.0	154.8
7	154.3	154.0	155.0	153.5	154.3	154.5
8	156.0	156.5	160.5H	156.0	159.0	157.5
9	158.5	158.0	159.0	157.4	158.3	
12	157.5	157.0	157.5	154.4	155.5	155.0
13	156.0		157.0	156.0	156.7	156.5
14	156.2	156.0	157.2	155.5	156.5	156.0
15	157.0	156.5	157.0	151.8	153.0	152.5
16	151.0	151.5	152.7	150.7	152.0	151.8
19	151.5	151.0	151.5	150.0	150.8	150.6
20	150.5	151.0	151.0	149.5	150.2	
21	150.5		150.5	147.8	148.0	148.2
22	147.8	148.0	148.0	146.8	147.5	
23	146.5	147.0	147.3	146.5	146.8	147.0
26	HOLIDAY					
27	146.5	146.6	146.9	145.5	146.5	146.0
28	146.2	146.0	146.7	144.0L	144.5	144.8
29	144.5	144.0	146.2	144.0	146.0	145.9
30	145.9	145.5	146.7	145.2	145.8	145.7

January 1987

May	Open		High	Low	Close	
1	159.0		159.0	153.0	153.5	153.0
2	153.0		153.5	153.0	152.5B	153.0A
5	154.0		154.0	153.5	153.5	
6	155.0		156.0	155.0	155.0B	155.1A
7	155.0		155.6	154.0	154.5B	155.0A
8	157.0		161.0H	157.0	158.0	
9					158.8B	159.0A
12	157.5		157.7	155.5	155.5	
13	158.0		158.0	157.0	157.0	157.5
14	158.0		158.0	157.0	156.5B	157.0A
15	156.0		156.0	153.0	153.0B	153.2A
16	153.0		155.0	152.0	152.5B	153.0A
19	152.0		152.5	151.0	151.0B	151.1A
20	152.0		152.0	150.5	150.5	151.0
21	151.0		151.0	148.6	149.0	148.6
22	149.0		149.5	148.0	148.0	
23	148.0		148.0	147.5	147.5B	147.6A
26	HOLIDAY					
27	147.5		147.5	146.5	147.0	
28	147.0		147.0	145.1L	145.0B	145.1A
29	145.5		147.5	145.5	147.0B	147.1A
30	147.0		148.0	146.6	147.0	146.6

March 1987

May	Open		High	Low	Close	
1	157.0		158.0	156.0	155.0B	156.0A
2	156.0		156.0	154.0	153.0B	154.0A
5					154.0B	154.5A
6	157.0		158.0	155.0	156.0B	156.1A
7					155.5B	155.6A
8	160.0		160.0H	160.0	160.0	
9					159.0B	160.0A
12	159.0		159.0	157.0	156.2B	157.0A
13	158.0		158.0	158.0	158.0B	159.0A
14	158.0		158.0	158.0	157.5B	158.0A
15	157.5		157.5	155.0	154.5B	155.0A
16	154.5		154.5	153.5	153.5B	154.0A
19					153.5B	154.0A
20	153.5		153.5	153.0	153.5	153.0
21	153.5		153.5	151.5	151.5	
22	151.5		151.6	150.5	150.5B	150.6A
23	150.5		150.5	150.5	150.0B	151.0A
26	HOLIDAY					
27	150.0		151.0	149.6	149.5B	149.6A
28	149.5		150.0	149.0L	149.0B	149.1A
29	149.5		150.0	149.5	150.0B	150.1A
30	150.0	149.5	150.0	149.5	150.0	149.5

May 1987

May	Open		High	Low	Close	
1	163.0		163.0	161.0	160.0B	161.0A
2					160.0B	161.0A
5					160.0B	161.0A
6					160.5B	161.0A
7	160.0		160.0	159.0	159.5B	160.0A
8	163.5		169.7H	163.5	165.0B	167.0A
9	166.0		166.0	164.0	165.0B	166.0A
12					162.0B	163.0A
13					163.0B	164.0A
14					162.5B	163.0A
15					161.0B	162.0A
16					160.0B	161.0A
19	158.0		159.5	158.0	159.5B	160.0A
20					159.0B	160.0A
21	156.0		156.5	155.5	155.5	
22	155.5		155.5	153.5	154.0	
23	153.5		154.0	153.5	153.0B	154.0A
26	HOLIDAY					
27	153.5		154.0	152.0L	152.4B	152.5A
28	152.5		153.5	152.5	153.5B	154.0A
29	153.0		154.5	153.0	154.5B	155.0A
30					153.0B	153.5A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Volume of sales Reported in contracts

May	86May	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	TOTAL
1	3,463	11,273	792	178	59L	1,888	126	8	10L	17,797
2	2,649	4,828	305	198	92	971	39	8		9,090
5	1,746	3,811L	185L	121	168	1,008	1L			7,040L
6	5,759H	10,342	1,473	268	553	2,117	71	22		20,605H
7	1,656	6,898	552	272	560	1,857	69		78	11,942
8	1,710	12,817	785	195	385	2,318	83		20	18,313
9	2,085	4,639	359	118	330	1,345			70	8,946
12	489	5,885	649	218	132	2,228	15	71		9,687
13	1,273	8,185	547	233	159	1,540	30	1L		11,968
14	370	4,821	280	95	339	930L	170	67		7,072
15	701	12,528	1,167	517	318	3,164	12	2		18,409
16	810	14,296H	1,355	336	687H	1,577	63	60		19,184
19	509	8,234	621	418	86	1,571	128		14	11,581
20	142L	6,602	1,148	88	289	1,771	121	27		10,188
21		6,899	1,459	162	245	1,938	69	95	115H	10,982
22		6,823	1,339	905H	408	2,580	256	303H	40	12,654
23		7,472	1,304	275	252	1,931	13	12	18	11,277
26	HOLIDAY									
27		7,611	1,106	545	133	2,153	43	71	39	11,701
28		5,633	1,157	427	320	3,796H	92	33	26	11,484
29		6,195	1,531H	57L	555	2,721	432H	32	13	11,536
30		5,801	1,260	212	377	1,395	45	24		9,114
TOTAL	23,362	161,593	19,374	5,838	6,447	40,799	1,878	836	443	260,570

Open contracts Reported in contracts

May	86May	86Jul	86Aug	86Sep	86Oct	[illegible]c	87Jan	87Mar	87May	TOTAL
1	5,503H	19,422	5,410L	3,284	4,623	[illegible]41L	891	327L	137L	48,238
2	4,542	19,443	5,461	3,289	4,622	8,771	930	335	137	47,530
5	3,934	19,787	5,557	3,267	4,634	8,829	931	335	137	47,411
6	2,813	20,037	5,641	3,288	4,604	9,090	930	337	137	46,877
7	2,040	19,895	5,594	3,288	4,703	9,293	930	337	215	46,295
8	1,496	19,934	5,676	3,254	4,648	9,277	866	337	235	45,723
9	1,987	19,652	5,635	3,257	4,654	9,204	866	337	245	45,837
12	1,525	19,255	5,711	3,297	4,658	9,218	854L	344	245	45,107
13	1,144	19,444	5,737	3,280	4,698	9,346	859	343	245	45,096L
14	1,109	19,541	5,745	3,264	4,679	9,187	981	402	245	45,153
15	841	19,955	6,194	3,355	4,660	8,983	973	404	245	45,610
16	660	21,029	6,179	3,271	4,640	9,245	921	456	245	46,846
19	306	22,040H	6,198	3,346	4,639	9,690	988	456	259	47,922
20	54L	21,917	6,574	3,337	4,588L	9,747	1,049	483	259	48,008
21		22,038	6,871	3,367H	4,675	10,138	1,076	578	370	49,113
22		21,413	6,627	3,214	4,711	10,665	1,271	881	399	49,181
23		21,313	6,614	3,220	4,751	10,729	1,265	893	417	49,202H
26	HOLIDAY									
27		20,040	6,685	3,190	4,612	10,558	1,271	951	451	47,958
28		19,935	7,002H	3,182	4,873	11,025	1,356	966	451	48,790
29		18,578	6,691	3,125	5,004	11,088H	1,478	973	464H	47,401
30		18,185L	6,596	3,041L	5,037H	10,884	1,504H	997H	464	46,708

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

July 1986

Jun	Open		High	Low	Close	
2	146.9	147.2	148.1	146.9	147.8	147.7
3	148.5	148.2	148.5	146.7	147.4	147.5
4	147.7	147.9	147.9	146.8	147.3	147.1
5	147.2	147.5	149.0	147.2	149.0	148.8
6	149.3	149.5	149.6	148.8	149.0	149.2
9	149.0	149.1	149.3	148.6	148.9	149.0
10	149.0	149.1	150.0	149.0	149.9	150.0
11	150.6	150.8	151.8	150.3	151.3	151.8
12	152.0	151.5	152.0**H**	151.3	151.6	151.7
13	151.3	151.5	151.5	149.7	150.3	150.5
16	150.5	150.4	150.7	149.2	149.4	149.5
17	149.0	149.2	150.5	149.0	149.4	149.5
18	149.4	149.6	150.4	149.2	150.3	150.4
19	150.1	149.9	150.3	149.2	149.9	150.0
20	149.6	149.8	150.2	149.2	150.0	150.2
23	149.8	149.9	150.0	149.3	149.7	149.5
24	149.3	149.1	149.3	148.0	148.5	148.3
25	148.5	148.4	148.5	147.0	147.1	147.5
26	147.3	147.4	148.2	147.3	147.3	147.4
27	146.8	147.0	147.2	146.4	146.7	146.8
30	146.6	146.8	146.8	145.8**L**	145.9	145.8

August 1986

Jun	Open		High	Low	Close	
2	146.8	146.5	147.6	146.5	147.5	147.3
3	148.0		148.0	146.4	147.0	147.1
4	147.3	147.1	147.3	146.1	146.4	146.2
5	146.5		148.0	146.5	147.8	148.0
6	148.4	148.2	148.5	147.7	147.8	147.9
9	147.8	148.0	148.0	146.9	147.0	
10	147.3		148.1	146.8	148.1	148.0
11	148.4	148.7	149.1	148.2	148.9	149.1
12	149.0	148.7	149.4**H**	148.6	149.2	149.1
13	149.0	148.8	149.2	147.7	148.5	148.7
16	148.8	149.0	149.0	147.5	147.6	
17	147.4	147.6	148.6	147.3	147.4	147.5
18	147.4	147.6	148.4	147.4	148.3	148.1
19	147.7	148.0	148.3	147.3	147.9	147.8
20	147.5	147.7	147.9	147.2	147.6	147.4
23	147.5	147.3	147.5	146.9	147.1	147.2
24	146.8	146.6	146.9	145.7	146.0	145.8
25	145.4	145.7	145.7	144.2	144.3	144.5
26	144.5	144.1	145.2	144.1	144.5	144.6
27	144.2	144.1	144.7	144.1	144.1	144.3
30	144.0		144.0	142.7**L**	143.0	142.7

September 1986

Jun	Open		High	Low	Close	
2	145.5	145.0	146.0	145.0	145.0**B**	145.2**A**
3	146.0		146.3	145.2	145.3	145.5
4	145.6		145.6	144.2	144.1**B**	144.3**A**
5	145.0		146.0	144.5	145.5	146.0
6	145.5	146.0	147.0	145.5	146.0	
9	146.5	146.0	146.5	145.0	145.3	
10	145.0		146.5	145.0	146.5	
11	147.0		147.0	145.7	146.8	146.7
12	146.3	146.5	146.5	146.0	146.5	146.3
13	146.5		146.5	145.0	145.5	
16	145.5		145.7	144.5	145.5	
17	145.0		148.0**H**	144.5	146.5	146.0
18	145.8		146.5	145.6	146.5	146.2
19	146.0	146.2	146.7	145.8	146.5	
20	145.8	146.0	146.0	145.2	145.8	
23	145.5	145.2	145.5	144.5	145.2	145.0
24	144.6		145.0	143.5	144.0	144.3
25	143.8	143.5	143.8	141.8	141.6	142.2
26	141.8		142.7	141.8	142.0	
27	141.8		142.5	141.8	142.0	
30	142.0	141.6	142.0	140.3**L**	141.0	

October 1986

Jun	Open		High	Low	Close	
2	144.0	143.8	144.5	143.5	144.5	
3	145.0	144.5	145.0	143.0	144.0	143.8
4	144.3	144.5	144.5	142.2	142.5	143.0
5	142.5	143.0	144.0	142.3	143.5	144.0
6	144.5		144.8	143.9	144.5	
9	144.3		144.3	142.7	143.5	
10	143.1		144.2	143.1	143.9	
11	144.5	144.8	144.8	143.5	144.4	144.2
12	144.0	143.5	144.5	143.5	144.5	144.0
13	144.0	143.7	144.5	143.0	143.5	143.0
16	143.5	143.8	143.8	142.3	142.7	
17	142.3		146.5**H**	142.3	144.5	
18	143.5		145.3	143.5	144.5	
19	144.2		145.4	144.2	145.3	
20	144.8	144.5	144.8	144.0	144.5	
23	144.0		144.0	143.0	143.5	
24	143.3		143.8	142.4	142.5	
25	142.5	142.0	142.5	139.8	139.9	
26	139.9	139.5	141.0	139.5	140.2	
27	140.2		140.7	140.2	140.5	
30	139.8		139.8	138.4**L**	138.8	138.6

December 1986

Jun	Open		High	Low	Close	
2	145.2	145.0	145.8	144.8	145.0	145.2
3	145.8	145.5	145.9	145.0	145.5	145.8
4	145.7	145.5	146.0	144.0	144.4	144.2
5	144.2	144.5	146.0	144.2	145.3	145.5
6	146.0	146.5	146.8	146.0	146.3	146.4
9	145.9	146.1	146.4	145.0	145.5	145.0
10	145.3	145.5	146.6	145.2	146.3	146.5
11	147.0	147.5	147.5	145.5	146.2	146.3
12	145.7	146.0	146.2	145.7	146.2	145.8
13	145.7		147.0	145.0	145.3	145.2
16	145.5	145.3	145.7	144.5	144.7	
17	144.5	144.1	149.0**H**	144.1	146.2	146.7
18	145.8	145.5	148.0	145.5	146.8	146.9
19	146.5	146.8	148.0	146.5	147.6	147.8
20	147.0		147.4	146.5	147.0	
23	145.6	146.0	146.3	145.5	146.0	145.9
24	145.5	145.3	146.4	144.6	144.8	145.0
25	144.5	144.2	144.7	142.0	142.0	142.5
26	141.5	142.0	143.2	141.5	142.3	142.5
27	142.2	142.3	142.8	142.1	142.8	142.6
30	142.2	142.1	142.2	140.1**L**	140.7	141.0

January 1987

Jun	Open		High	Low	Close	
2	146.8		146.8	145.5	146.0**B**	146.1**A**
3	147.0		147.0	146.5	146.0**B**	147.0**A**
4	146.0		146.9	145.5	145.5**B**	145.7**A**
5	145.7		146.5	145.7	146.0	
6	147.5		147.8	147.0	147.0	147.7
9	147.5		147.8	146.5	146.5**B**	147.0**A**
10	147.0		148.0	147.0	147.5	
11	149.0		149.0	147.1	147.2	
12	147.3		147.5	147.0	147.0	
13	147.0		147.0	146.5	146.5	146.7
16	146.1		146.4	146.0	146.0**B**	146.1**A**
17	146.0		150.0**H**	146.0	148.0	
18	147.5		148.7	147.5	148.0	
19	148.0		149.5	148.0	149.0	
20	148.0		149.0	148.0	148.0**B**	148.5**A**
23	147.5		147.5	147.0	147.0	
24	147.0		147.5	145.8	146.0	145.8
25	146.0		146.0	143.1	143.1	
26	142.8		144.4	142.8	143.5	
27	144.0		144.3	143.7	144.0	
30	142.1		142.2	142.0**L**	142.0	

March 1987

Jun	Open		High	Low	Close	
2	149.0		149.0	148.5	148.5**B**	148.6**A**
3					148.5**B**	149.0**A**
4	148.5		148.5	147.6	147.5**B**	147.6**A**
5	148.0		148.0	148.0	148.0	
6	150.0		150.0	150.0	149.8**B**	150.0**A**
9	150.1		150.1	149.5	149.0**B**	149.5**A**
10	150.5		150.5	150.5	150.0**B**	150.5**A**
11	151.0		151.0**H**	149.7	149.5**B**	149.7**A**
12	149.5		150.0	149.5	149.5**B**	149.6**A**
13	149.7		149.7	149.1	149.0**B**	149.1**A**
16	149.5		149.5	149.0	149.0**B**	149.5**A**
17	149.0		150.5	149.0	150.0**B**	151.0**A**
18					150.0**B**	151.0**A**
19					151.0**B**	152.0**A**
20					150.0**B**	151.0**A**
23					149.5**B**	150.0**A**
24	149.5		149.5	148.5	148.0**B**	148.5**A**
25	147.5		147.5	146.5	146.0**B**	146.5**A**
26	146.0		147.0	146.0	145.5**B**	146.0**A**
27	147.0		147.0	146.0	145.5**B**	146.0**A**
30	145.0		145.0	144.0**L**	143.5**B**	144.0**A**

May 1987

Jun	Open		High	Low	Close	
2	151.5		152.0	151.0	152.0**B**	152.5**A**
3	152.5		152.5	152.5	152.4**B**	152.5**A**
4					152.2**B**	152.3**A**
5	151.0		151.5	151.0	151.5**B**	152.0**A**
6					152.5**B**	153.0**A**
9	152.1		152.1	152.0	151.5**B**	152.0**A**
10	152.0		152.0	152.0	152.0**B**	153.0**A**
11	153.0		153.4	153.0	153.4**B**	153.5**A**
12	152.1		153.0	152.1	153.0	
13	152.5		152.5	152.0	152.0	
16	152.0		152.0	151.5	152.0**B**	152.5**A**
17	152.5		154.0**H**	152.5	154.0**B**	154.5**A**
18					153.0**B**	154.0**A**
19					153.8**B**	153.9**A**
20					153.0**B**	153.5**A**
23					152.5**B**	152.9**A**
24	152.3		152.3	152.0	151.8**B**	152.0**A**
25	150.0		150.0	149.0	149.0**B**	149.5**A**
26	148.0		150.0	148.0**L**	148.5**B**	149.0**A**
27	148.5		148.5	148.5	148.5**B**	149.5**A**
30					146.0**B**	147.0**A**

July 1987

Jun	Open		High	Low	Close	
2						
3						
4						
5	154.0	154.5	154.5	153.5	153.5**B**	154.0**A**
6					154.0**B**	156.0**A**
9					154.0**B**	156.0**A**
10	153.0		154.2	153.0	154.2	
11	155.0		156.0	155.0	156.0**B**	156.5**A**
12	153.5		155.0	153.5	155.0**B**	156.0**A**
13	153.0		154.0	153.0	154.0**B**	155.0**A**
16					155.0**B**	156.0**A**
17	155.0		157.0**H**	155.0	157.0**B**	158.0**A**
18					155.0**B**	156.0**A**
19					156.0**B**	157.0**A**
20					155.5**B**	156.5**A**
23					155.0**B**	156.0**A**
24	155.0		155.0	155.0	155.0	
25					151.0**B**	152.0**A**
26	150.0		150.5	150.0	150.0**B**	150.5**A**
27	150.0		150.5	149.5	150.5**B**	151.0**A**
30	149.4		149.4	148.5**L**	149.0**B**	150.0**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Volume of sales Reported in contracts

Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	TOTAL
2	4,743	565L	44L	397	1,113	70	2	64		6,998L
3	4,871	1,799	137	356	912	213		1L		8,289
4	4,148	1,885	590	411	1,317	178	13			8,542
5	8,289	3,695	810	765	1,975	260	202H	209H	7	16,232
6	4,663	1,789	335	406	2,152	611	6			9,962
9	3,941	1,247	296	213	1,496	681H	20	15		7,911
10	7,678	1,656	167	176	1,858	613	7	50	51	12,258
11	8,843	2,680	345	213	2,219	10	54	13	2	14,379
12	6,526	2,418	281	413	865L	38	11	3	2	10,557
13	6,180	2,071	480	372	2,064	99	112	48	6	11,432
16	4,576	1,750	496	568	1,104	258	70	10		8,832
17	5,189	2,289	333	434	5,770	225	11	12	30	14,293
18	3,903	2,351	410	327	3,184	5L				10,180
19	4,926	2,702	243	286	2,482	194				10,833
20	3,992	1,952	372	122L	1,800	99				8,337
23	3,790	2,027	413	441	1,419	243				8,333
24	6,688	3,823	781	334	2,608	175	21	16	1L	14,447
25	9,992H	5,293H	1,070H	1,289H	8,537H	90	12	4		26,287H
26	5,333	3,256	337	456	2,977	76	13	6	39	12,493
27	5,538	2,602	371	541	1,926	5	1L	10	110H	11,104
30	3,772L	2,797	558	891	2,308	13	41		5	10,385
TOTAL	117,581	50,649	8,869	9,431	50,088	4,156	596	461	253	242,084

Open contracts Reported in contracts

Jun	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	TOTAL
2	18,250H	6,664	3,051	5,069L	11,013	1,516L	999L	508L		47,070
3	18,184	6,510L	3,058	5,325	10,897L	1,541	999	509		47,023L
4	17,838	7,020	2,934L	5,440	11,152	1,574	1,010	509		47,477
5	17,800	7,572	3,380	5,573	11,442	1,622	1,008	513		48,910
6	17,583	8,040	3,487	5,709	11,578	1,720	1,009	513		49,639
9	17,360	8,172	3,576	5,755	11,754	1,842	1,019	528		50,006
10	17,623	7,832	3,565	5,799	12,103	2,048	1,021	578	51L	50,620
11	17,207	8,549	3,576	5,827	12,574	2,057	1,075H	591	53	51,509
12	16,640	9,150	3,644	5,874	12,681	2,054	1,065	593	55	51,756
13	16,549	9,970	4,044	5,959	12,571	2,110	1,037	634	60	52,934
16	16,193	10,549	4,300	6,183	12,790	2,166	1,048	634	60	53,923
17	16,030	10,677	4,422	6,091	13,822	2,143	1,050	646	85	54,966
18	15,741	10,819	4,348	6,151	13,964	2,144	1,050	646	85	54,948
19	15,354	10,724	4,351	6,131	14,268	2,155	1,050	646	85	54,764
20	15,018	10,519	4,282	6,197	14,881	2,171	1,050	646	85	54,849
23	14,615	10,898	4,357	6,113	14,994	2,258	1,050	646	85	55,016
24	13,273	11,440	4,681	6,204	15,582	2,268	1,034	662	86	55,230H
25	11,873	11,821	4,473	6,057	16,092	2,287	1,044	665H	86	54,398
26	10,965	11,910	4,662	6,176	16,262	2,300	1,054	665	109	54,103
27	10,380	11,975	4,659	6,235H	16,735	2,303	1,055	655	179	54,176
30	9,454L	12,143H	4,759H	6,138	17,096H	2,310H	1,074	655	184H	53,813

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

	July 1986						August 1986						September 1986					
Jul	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	145.5	145.4	145.5	144.5L	144.7	144.8	142.6	142.5	142.9	141.7L	142.3	142.1	140.5	140.1	141.0	139.7	140.3	
2	145.2	145.4	146.1	144.7	145.8	145.9	142.8	142.7	143.2	142.2	143.0	143.1	140.8	140.5	141.5	140.3	141.5	141.1
3	145.8	146.0	146.8	145.8	146.5	146.2	143.3	143.2	143.8	142.5	143.5	142.5	142.0	141.7	142.0	140.6	141.2	140.6
4	HOLIDAY						HOLIDAY						HOLIDAY					
7	146.1	146.0	147.0	145.5	146.9	147.0	143.2	143.0	143.2	141.8	142.2	142.5	141.0	140.8	141.0	139.0L	139.5	140.0
8	146.8		148.8	146.8	148.2	148.0	142.7		143.9	142.7	143.1	142.9	139.7		141.5	139.7	140.5	140.0
9	148.5	148.8	149.0	148.0	148.1	148.2	143.5	143.8	144.2	143.4	143.6	143.5	140.8	141.0	141.5	140.5	141.0	
10	148.5	149.0	149.4	147.8	149.3	149.2	143.7		144.1	142.5	144.0	143.9	140.5		140.5	139.0	140.3	140.5
11	149.5	149.4	151.7	149.4	151.7		144.0	144.3	145.1	144.0	145.0	145.1	140.5	140.8	141.7	140.5	141.5	
14	151.4		154.5	151.4	154.5		144.5	144.3	146.5	144.2	146.5	146.2	141.0	140.5	141.8	140.5	141.2	141.5
15	157.0	157.5	158.0	155.5	156.3	156.5	147.5	148.2	150.0	147.5	148.6	148.8	143.0	142.5	145.0	142.5	144.5	144.9
16	157.0		157.5	156.1	156.7	156.8	149.3	149.5	151.5	149.2	150.8	151.0	145.5	146.0	149.0	145.5	149.0	
17	156.9		158.0	156.5	157.0		151.0	150.8	151.1	149.6	150.3	150.5	149.0	149.5	149.5H	147.6	148.2	
18	156.5		159.9	156.5	159.4		149.5	149.1	150.9	149.1	150.7	150.5	147.5	147.0	147.5	146.0	147.0	
21	158.5		162.5H	158.5	162.5		150.5	150.7	152.8H	150.5	152.5	152.3	147.0	146.5	149.5	146.5	149.0	149.2
22	161.1		162.0	159.0	161.5		151.8		151.8	149.4	150.9	151.0	148.1	148.0	148.1	145.5	147.0	147.5
23							151.0	151.4	151.7	150.2	150.3	150.4	147.5	147.0	147.8	146.7	147.0	
24							150.0	149.8	150.3	149.5	149.8	150.3	146.8	146.5	147.0	146.2	146.5	146.8
25							149.3	149.2	150.3	149.0	150.3	150.2	146.0	145.5	147.0	145.3	147.0	146.8
28							150.5		150.8	149.5	150.2	150.0	147.3	147.2	147.3	146.3	146.6	146.7
29							150.1	150.0	150.7	150.0	150.3	150.2	146.8		147.3	146.5	147.0	147.1
30							150.8	150.9	151.7	150.8	151.6	151.4	147.8	148.0	148.5	147.7	148.5	148.4
31							151.0		151.4	150.3	151.0	150.8	148.3	148.5	148.5	146.5	147.3	147.2

	October 1986						December 1986						January 1987					
Jul	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	138.5	138.2	139.6	138.2	138.7B	138.8A	140.8	140.5	141.8	140.3	140.8	140.7	141.5		142.7	141.5	141.8	
2	139.5		140.5	139.3	140.0	139.8	141.0	141.5	142.5	141.0	142.2	142.0	142.5		143.0	142.5	142.5B	143.0A
3	140.5		140.7	139.8	140.0	139.8	142.4	142.7	142.7	141.8	142.0	141.8	144.5		144.5	143.0	143.0	
4	HOLIDAY						HOLIDAY						HOLIDAY					
7	139.5	140.0	140.0	137.7	138.2	138.5	141.0	141.2	141.2	139.7	140.2	140.3	142.0		142.1	141.3	141.3	
8	138.2	138.0	141.0	138.0	138.8		140.2		142.7	140.2	141.2	141.5	143.1		143.5	142.1	142.0B	142.1A
9	140.0		140.0	138.6	138.6	139.0	141.8	142.0	142.0	140.4	140.5	140.4	142.6		142.6	141.5	141.3B	141.5A
10	138.0		138.5	137.0L	138.4	138.2	139.5	138.7	139.8	138.2L	139.5	139.7	140.0		140.8	140.0L	140.5B	140.7A
11	139.0		139.8	138.9	139.2	139.5	140.3	140.0	141.0	140.0	141.0	140.8	141.0		142.3	141.0	142.2	
14	138.5	138.0	140.0	138.0	139.2	139.5	139.5	139.0	141.5	139.0	141.0	141.3	140.5		143.2	140.5	142.2B	142.8A
15	141.5	142.0	143.5	141.5	143.0	143.3	142.5	143.0	145.7	142.5	145.0	145.5	144.0	144.5	147.0	144.0	146.0	
16	146.0	145.5	149.5H	144.5	149.0	149.5	147.5	148.0	152.0H	146.5	150.8	151.0	149.0	150.0	152.5	148.5	152.0	152.5
17	148.6		149.0	147.0	147.2	147.5	150.2	150.4	151.0	148.8	149.0	149.5	151.5		152.2	150.1	150.0B	150.1A
18	146.8	146.5	146.8	145.3	146.2	146.0	148.5	148.0	148.5	147.1	148.2	148.0	149.0		149.5	148.7	149.0	
21	146.0	146.2	149.5	146.0	149.0		148.5	149.0	152.0	148.5	151.0	150.8	150.0		153.0H	150.0	152.0	152.5
22	148.5	148.0	148.5	145.2	146.0	146.5	150.3	149.5	150.3	147.3	148.4	148.7	150.5		150.5	149.0	149.5	
23	146.5	147.0	147.6	146.3	147.0		149.2	149.5	150.2	148.5	148.5	148.6	150.5		151.2	150.0	150.0	
24	146.0		146.5	145.3	145.5		148.3	148.2	149.0	147.2	147.5	147.6	149.8		150.3	149.0	148.5B	149.0A
25	144.5	144.0	146.5	144.0	146.5		146.5	146.0	148.5	146.0	148.0	148.5	147.0		149.5	147.0	149.0	
28	147.0	147.5	147.5	145.7	146.2	146.5	149.0	149.2	149.5	147.6	148.4	148.2	150.5	150.0	150.5	148.7	148.5B	148.7A
29	146.5		146.7	145.5	145.8		148.3	148.0	148.8	147.8	148.0	148.1	149.5	149.0	150.5	149.0	148.8B	149.0A
30	146.8		148.7	146.8	148.7		149.2	150.0	151.5	149.2	151.3	151.2	151.4		152.7	151.0	152.2	
31	148.5	148.2	148.5	146.0	146.8		150.5	150.2	150.5	148.1	149.1	149.2	152.0		152.0	149.5	150.0	

	March 1987						May 1987						July 1987					
Jul	Open		High	Low	Close		Open		High	Low	Close		Open		High	Low	Close	
1	144.5		144.6	144.5	144.6B	145.0A	146.5		147.0	146.5	147.0B	147.5A					149.0B	150.0A
2	146.0		146.0	145.3	145.0B	145.5A					148.0B	148.5A					149.5B	150.0A
3	145.8		145.8	145.0	145.8	145.0	148.2		148.2	148.0	148.0B	148.5A					149.5B	150.0A
4	HOLIDAY						HOLIDAY						HOLIDAY					
7	144.5		144.5	144.0	143.5B	144.0A	146.8		146.8	146.8	146.5B	147.0A	148.0		148.5	147.5	148.5B	149.0A
8	145.0	144.0	145.0	144.0	145.0	144.0	147.0		148.5	147.0	147.5B	148.0A					150.0B	150.5A
9	145.5		145.5	144.5	144.0B	144.5A	147.0		147.0	147.0	146.5B	147.5A	149.0		149.0	148.0	148.5B	149.5A
10	143.0		143.5	143.0L	143.0B	143.5A	143.0		146.0	143.0L	145.5B	146.0A	147.8		148.0	146.5	148.0B	149.0A
11	144.5		144.5	144.0	143.5B	144.0A	145.5		146.4	145.5	146.4B	146.5A	146.1		148.0	146.1L	148.0B	149.0A
14	143.5		145.0	143.5	144.0B	144.5A					146.5B	147.0A					149.0B	150.0A
15	146.0		149.0	146.0	149.0	148.5	152.0		152.0	152.0	152.0						155.0B	155.1A
16	151.0		155.0	151.0	155.0	154.5	153.0		156.0	153.0	156.0		155.0		158.0	155.0	158.0B	158.5A
17	153.5		154.5	153.0	153.5B	154.0A	156.5		156.5	155.0	155.1B	155.2A	157.0		157.5	156.5	156.0B	157.0A
18	152.0		152.5	151.5	152.0		153.5		154.0	153.3	154.0		155.0		156.0	155.0	156.0	
21	152.0		155.5H	152.0	155.5B	156.0A	153.5		158.5H	153.5	158.0	158.5	158.0		159.0H	158.0	159.0	
22	153.0		153.0	151.5	151.0B	151.5A	154.0		155.0	154.0	154.5		156.0		157.0	155.0	157.0B	158.0A
23	153.8		153.8	152.0	152.0		156.0	155.5	156.0	154.0	155.0		157.0		157.5	157.0	157.5B	158.5A
24	152.0		152.5	150.0	149.5B	150.0A					153.0B	154.0A	155.0		155.5	155.0	155.0B	155.1A
25	149.0		151.4	149.0	151.0B	151.5A					153.4B	153.5A					157.0B	158.0A
28	151.5		152.5	151.0	151.0		154.1		154.5	153.5	153.0B	154.0A	156.0		156.5	156.0	156.0B	157.0A
29	151.0		152.0	151.0	151.0		153.7		153.8	153.7	153.8B	153.9A	155.7		156.5	155.7	156.5B	157.0A
30	152.0		155.5	152.0	155.5		154.0		158.0	154.0	157.0	158.0	157.5		158.0	157.5	158.0	
31	153.5		154.0	152.0	153.0	152.5	156.0	155.5	156.0	154.5	155.0	154.5	156.0		156.5	156.0	156.5B	157.0A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

August 1987

Jul	Open	High	Low	Close	
1					
2					
3					
4	**HOLIDAY**				
7					
8					
9					
10					
11	148.0	148.0	147.0**L**	146.2**B**	147.0**A**
14				149.0**B**	150.0**A**
15				155.0**B**	155.1**A**
16				158.0**B**	158.5**A**
17				156.0**B**	157.0**A**
18				155.0**B**	156.0**A**
21				158.0**B**	159.0**A**
22				157.0**B**	158.0**A**
23				157.5**B**	158.5**A**
24				155.0**B**	155.1**A**
25				157.0**B**	158.0**A**
28				156.0**B**	157.0**A**
29	155.5	156.5**H**	155.5	156.5**B**	157.0**A**
30				157.0**B**	158.0**A**
31				156.5**B**	157.0**A**

Volume of sales Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
1	5,240**H**	4,140	597	528	2,680	156	10	10			13,361
2	2,684	3,659	602	522	1,366	20**L**	80				8,933
3	2,656	2,426**L**	386**L**	464	1,315**L**	80	51	14			7,392**L**
4	**HOLIDAY**										
7	2,659	3,669	757	953	3,162	175	52	3	3		11,433
8	3,379	4,085	845	912	5,578	53	1**L**	2			14,855
9	1,443	4,375	685	282	3,498	24	12	6	7		10,332
10	1,835	5,397	1,285	1,660	5,400	156	15	5	2		15,755
11	2,434	4,814	646	637	3,289	288	10	72	134	4	12,328
14	1,435	4,582	502	209**L**	4,325	661	30				11,744
15	1,826	8,892	1,567	1,277	8,814	789**H**	68	1**L**			23,234
16	1,367	8,943**H**	2,465	2,644**H**	16,194**H**	511	187	214**H**	47		32,572**H**
17	841**L**	4,617	2,202	1,261	6,493	229	112	14	74	11**H**	15,854
18	1,361	5,004	1,689	550	3,944	114	35	13	2		12,712
21	1,170	4,841	1,691	1,198	5,935	59	290**H**	30	13		15,227
22	1,000	6,562	1,583	850	5,068	179	7	10	1**L**		15,260
23		3,165	940	514	3,351	124	11	22	1		8,148
24		4,112	1,046	498	2,396	56	116		170**H**		8,394
25		3,739	1,712	468	4,342	65	36	33			10,395
28		3,215	1,316	360	2,872	235	3	13	1		8,015
29		4,777	1,171	359	2,253	335	67	127	52	1**L**	9,142
30		4,976	1,829	714	3,705	324	256	105	2		11,911
31		4,287	2,989**H**	1,155	6,749	189	88	60	1		15,518
TOTAL	31,330	104,297	28,505	18,015	102,729	4,822	1,537	754	510	16	292,515

Open contracts Reported in contracts

Jul	86Jul	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	TOTAL
1	7,915	12,888	4,971**L**	6,191	17,666	2,297	1,064**L**	645**L**	184**L**		53,821
2	8,057**H**	13,058	5,167	6,162**L**	17,652	2,289**L**	1,143	645	184		54,357
3	7,705	13,370	5,271	6,280	17,873	2,315	1,151	650	184		54,799
4	**HOLIDAY**										
7	6,994	13,566	5,599	6,400	18,142	2,305	1,165	648	187		55,006**H**
8	6,033	13,627**H**	5,612	6,457	17,423	2,297	1,166	650	187		53,452
9	5,711	13,378	5,800	6,579	17,187**L**	2,301	1,172	656	187		52,971
10	5,253	13,513	5,928	6,792	18,237	2,367	1,173	656	187		54,106
11	4,373	12,893	6,107	6,755	18,037	2,543	1,183	656	229	4**L**	52,780
14	3,663	13,111	6,107	6,774	18,563	2,831	1,212	656	229	4	53,150
15	2,960	13,174	6,256	6,890	19,022	3,345	1,260	657	229	4	53,797
16	2,420	12,761	6,515	7,091	19,216	3,274	1,347	797	254	4	53,679
17	1,958	12,194	6,344	7,444	19,464	3,228	1,383	797	305	4	53,121
18	1,221	12,331	6,642	7,108	19,268	3,216	1,358	798	305	4	52,251
21	517**L**	12,111	6,810	7,137	19,613	3,245	1,200	814	312	4	51,763
22		12,440	6,739	7,167	20,080**H**	3,323	1,200	824	312	4	52,089
23		11,933	6,854	7,244	19,867	3,317	1,211	844	313	4	51,587
24		11,719	7,011	7,386	19,545	3,334	1,288	844	372	4	51,503
25		11,461	7,085	7,410	19,476	3,334	1,314	844	372	4	51,302
28		10,895	7,251	7,376	19,203	3,344	1,315	844	372	4	50,604
29		10,677	7,275	7,430	19,236	3,576	1,354	844	379	5**H**	50,776
30		9,017	7,481	7,600	19,633	3,656**H**	1,466	856**H**	381	5	50,095**L**
31		8,774**L**	7,549**H**	7,951**H**	19,918	3,637	1,487**H**	836	382**H**	5	50,539

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Futures prices Open, high, low, and close $ per ton

August 1986

Aug	Open		High	Low	Close	
1	151.0	150.9	152.0	149.5	151.0	150.3
4	149.0	148.0	149.5	147.5	149.2	149.0
5	148.8	148.6	148.8	147.5	147.5	147.8
6	147.0		147.0	146.5	146.9	146.8
7	146.8	146.6	146.8	145.8L	145.9	146.0
8	145.9	145.8	146.9	145.8	146.5	146.7
11	146.9		149.2	146.6	148.6	148.5
12	148.5		149.5	148.5	149.2	149.3
13	148.5	148.0	152.5	148.0	152.2	151.9
14	154.0		157.0	154.0	156.9	157.0
15	159.0		159.0	154.3	155.8	156.0
18	155.0		158.4	155.0	158.0	157.8
19	159.5	160.0	160.0H	156.8	157.5	
20	157.4		158.3	156.1	156.1	156.5
21						
22						
25						
26						
27						
28						
29						

September 1986

Aug	Open		High	Low	Close	
1	147.0	146.8	148.0	145.6	146.8	146.5
4	144.5	144.0	145.2	144.0	145.0	145.2
5	145.3	144.5	145.3	143.5	144.0	143.5
6	142.7	143.0	143.5	142.6L	143.3	143.4
7	143.3	143.1	144.0	142.9	143.1	143.2
8	142.8		143.9	142.8	143.7	143.8
11	144.0	144.1	145.0	143.3	144.7	144.8
12	144.5	144.4	145.2	144.4	144.8	144.9
13	143.2	143.0	146.0	143.0	145.9	145.5
14	147.5	147.0	150.0	147.0	149.8	150.0
15	150.8	151.2	151.2	148.6	149.5	149.7
18	149.2		151.5	149.2	151.2	151.0
19	152.0	152.2	152.3	150.5	150.7	150.8
20	150.0		151.8	150.0	151.3	151.4
21	151.3	151.5	155.5	151.3	154.8	154.5
22	156.5	156.0	156.5H	153.5	154.4	154.2
25	154.0	154.2	155.0	152.8	153.2	153.1
26	152.7	152.9	153.4	152.0	152.5	152.7
27	152.6	152.8	152.8	150.4	151.7	151.5
28	151.7	151.0	152.6	150.1	152.0	152.2
29	153.0	153.5	155.5	153.0	155.2	155.4

October 1986

Aug	Open		High	Low	Close	
1	146.0	145.8	147.5	144.5	146.8	146.2
4	142.1	141.5	144.0	141.0	144.0	143.8
5	144.0	143.5	144.0	141.6	141.8	141.6
6	141.0	140.8	142.0	140.8L	142.0	141.7
7	141.8		143.0	141.4	141.4	141.6
8	141.5	141.7	142.5	141.5	142.2B	142.3A
11	142.5	142.8	143.5	141.7	142.9	
12	142.8		143.4	142.6	143.1	143.0
13	141.5	141.0	143.8	141.0	143.5	143.8
14	144.7	145.0	146.6	144.7	146.2	146.4
15	147.8	148.0	148.0	145.0	146.1	146.2
18	146.0		147.7	145.7	147.0	146.9
19	148.5		148.5	146.3	146.7	146.6
20	146.3	146.0	147.3	145.8	147.0	147.3
21	147.5		149.5	147.3	148.9	148.7
22	151.0	150.5	151.0	148.2	148.6	148.7
25	148.0	148.5	148.8	147.1	147.1	147.2
26	146.6	146.5	147.2	146.3	146.6	146.7
27	146.6	146.7	147.7	146.1	147.1	147.0
28	146.8	147.0	147.7	146.3	147.5	
29	148.5	148.7	152.0H	148.5	152.0	151.8

December 1986

Aug	Open		High	Low	Close	
1	148.5	148.1	149.9	146.6	148.5	148.4
4	145.5	144.0	146.0	144.0	146.0	145.7
5	144.9	144.5	145.3	143.6	143.9	143.6
6	143.0	142.6	144.4	142.6	144.2	144.0
7	144.3	144.1	145.6	143.7	143.8	144.0
8	143.7	144.0	144.8	143.7	144.5	144.7
11	144.8	144.5	145.6	144.0	145.0	145.1
12	144.8	145.0	145.3	144.5	144.7	144.8
13	142.5	142.0	144.7	142.0L	144.7	144.4
14	145.5	146.5	147.7	145.5	147.4	147.3
15	148.5	148.0	148.5	146.0	147.0	
18	146.5	146.8	148.4	146.5	148.0	147.8
19	149.0	148.7	149.0	146.6	146.8	146.7
20	146.2	146.5	147.0	145.8	146.8	147.0
21	147.2	147.5	148.9	147.0	148.3	148.2
22	149.5	151.0	151.0	147.5	147.8	147.9
25	147.5	147.8	148.5	146.5	146.8	146.7
26	146.1	146.3	146.8	145.7	146.2	146.4
27	146.6	146.4	147.9	146.1	147.7	147.8
28	147.7	147.6	148.5	147.2	148.2	148.4
29	149.4	149.8	154.0H	149.4	152.7	152.9

January 1987

Aug	Open		High	Low	Close	
1	149.5		151.0	147.7	149.0	
4	146.0	145.0	147.0	145.0	146.5B	147.0A
5	145.7	146.0	146.3	145.0	145.0	145.2
6	144.5		145.7	144.4	145.0	
7	146.2		146.8	145.1	145.1	
8	145.8		146.0	145.7	146.0	
11	145.5		147.0	145.5	146.5	
12	146.7		146.7	146.0	146.2	146.0
13	143.2	143.8	145.8	143.2L	145.7	145.8
14	147.0		148.3	147.0	148.0	148.2
15	149.5	149.0	149.5	147.5	147.8B	148.0A
18	147.8		149.5	147.5	149.0	148.5
19	150.0		150.0	147.0	147.3	
20	147.5		147.6	146.7	147.0	
21	147.5		149.2	147.5	149.0	148.5
22	151.0	151.5	151.5	148.3	149.0	148.6
25	148.0		149.5	147.7	147.8	
26	147.0		147.8	147.0	147.5	
27	147.5		149.2	147.3	149.2	149.0
28	148.7		149.6	148.6	149.0	
29	150.5	151.0	154.0H	150.5	153.5	154.0

March 1987

Aug	Open		High	Low	Close	
1	151.0		152.8	150.2	152.5B	152.9A
4	147.0	146.0	149.5	146.0L	149.0	
5	148.5		149.0	146.9	146.9	
6	147.0		147.7	146.0	147.0	
7	147.0	148.0	149.0	147.0	147.0	
8	147.0		148.0	147.0	147.9	148.0
11	147.5		149.2	147.5	148.5B	148.7A
12	148.8	148.5	148.8	148.0	148.2	148.0
13	146.0		147.5	146.0	147.0	147.5
14	149.0	148.5	150.0	148.5	149.5B	150.0A
15	149.5		149.7	149.2	149.3B	149.5A
18	149.0		150.8	149.0	150.3	150.0
19	151.0	151.5	151.5	148.8	149.0B	149.5A
20	148.5		149.0	147.9	149.0	
21	149.5		150.0	149.0	150.0B	150.5A
22	150.5	151.0	151.0	149.7	150.0	
25	149.5		150.5	148.8	149.5	
26	149.0		149.5	148.7	149.3	149.5
27	149.2		151.0	148.6	151.0	
28	151.0		151.4	150.5	151.0	150.5
29	152.0		155.0H	152.0	155.0	

May 1987

Aug	Open		High	Low	Close	
1	153.0		154.7	153.0	154.6B	154.7A
4	149.5	148.5	151.5	148.5	151.5	
5	151.0		151.0	149.0	149.0B	150.0A
6	149.0		149.5	148.5	148.5B	149.5A
7	149.0		151.0	149.0	149.1B	149.5A
8	149.5		150.0	148.9	150.0	
11	149.5		151.0	149.5	150.5B	150.9A
12	151.0		151.0	149.5	150.1	150.0
13	148.0		149.5	148.0L	149.0	
14	150.4		151.1	150.4	151.1B	151.5A
15	151.0		151.5	150.8	151.0B	151.1A
18	151.0		152.0	151.0	151.5B	151.6A
19	152.5		152.5	150.0	150.0	
20	149.5		150.0	149.0	150.0	
21	150.0		151.0	150.0	150.9B	151.0A
22	153.0		153.0	150.5	151.0	
25	150.5		151.0	150.0	149.5B	150.0A
26	150.0		150.5	150.0	150.0	
27	150.5		151.5	150.5	151.5B	152.0A
28	152.0		152.5	151.5	152.0	
29	153.0	152.5	155.4H	152.5	155.2	155.4

July 1987

Aug	Open		High	Low	Close	
1	155.0		156.5H	154.0	156.5B	157.0A
4	151.0	150.5	153.0	150.5	152.9B	153.0A
5	152.0		152.0	151.1	151.0B	152.0A
6	150.5		151.0	150.5	150.0B	151.0A
7	151.0		151.5	150.5	150.5B	151.5A
8	150.5		151.0	150.0	151.0B	151.2A
11					151.0B	151.5A
12					150.0B	151.0A
13	149.0		149.5	149.0L	149.0B	149.1A
14	150.5		152.0	150.0	152.0B	153.0A
15	152.0		152.5	151.5	152.5B	153.0A
18	152.5		153.0	152.0	153.0B	153.5A
19	152.0		152.0	150.5	151.5B	152.0A
20	151.2	150.5	151.2	150.0	151.0	
21	151.5		152.0	150.9	151.5	
22	153.0		153.0	151.0	151.0B	151.5A
25	151.0		153.0	151.0	151.0	
26	151.4		151.5	151.0	151.0	
27	151.0		152.5	151.0	152.5	
28	153.0		153.5	153.0	153.0B	153.2A
29	153.5		156.2	153.5	156.2	

August 1987

Aug	Open		High	Low	Close	
1	155.0		156.5H	155.0	156.5B	157.0A
4					153.0B	153.3A
5	152.2		152.2	151.1	151.6	151.1
6					150.0B	151.0A
7					150.5B	151.0A
8					151.0B	151.2A
11					151.0B	151.5A
12					150.0B	151.0A
13					149.0B	149.1A
14					152.0B	153.0A
15					150.5B	151.5A
18	152.0		152.0	152.0	152.0	
19					150.5B	151.0A
20	150.0		150.0	150.0L	150.0B	150.2A
21	150.5		151.0	150.5	150.0B	150.5A
22	152.0		152.0	150.1	150.0B	150.1A
25	152.0		152.0	150.0	150.0	
26					149.5B	150.0A
27	151.0		152.0	151.0	152.0B	152.5A
28	152.9		153.5	152.5	152.0B	152.5A
29	155.5	155.0	155.5	155.0	155.5	155.0

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

September 1987

Aug	Open	High	Low	Close	
1					
4					
5					
6					
7					
8					
11					
12					
13					
14					
15					
18	151.0	151.0	151.0	151.0	
19				150.5B	151.0A
20	150.0	150.0	150.0L	150.0B	150.2A
21	150.5	150.5	150.0	149.5B	150.0A
22				149.5B	150.0A
25				148.0B	149.0A
26				149.0B	150.0A
27	151.0	151.5	151.0	151.0B	151.5A
28				151.0B	152.0A
29	153.5	156.0H	153.0	153.0	

Volume of sales Reported in contracts

Aug	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	TOTAL
1	3,513	2,556	1,061	6,333	307	558	4L	50	1L		14,383
4	2,154	1,639L	737	5,438	138	193	72	122			10,493
5	3,254	2,963	1,208	6,992	110L	192	150	40	40		14,949
6	2,032	1,946	732	6,018	357	264	229	49			11,627
7	3,560H	3,052	791	5,283	116	214	262	75			13,353
8	1,241	1,830	495L	2,108L	119	239	118	338			6,488L
11	1,879	1,944	873	4,364	352	70L	25				9,507
12	1,629	2,666	562	2,821	181	234	63				8,156
13	2,798	3,392	2,872	8,750	606	349	80	35			18,882
14	1,732	4,581	2,866	8,071	923	163	127	322			18,785
15	1,044	2,395	2,048	3,101	560	84	455	93			9,780
18	951	3,925	2,041	3,765	856	434	130	130	5	5L	12,242
19	957	4,290	2,971	6,074	717	607	138	166			15,920
20	488L	3,880	1,702	3,777	865	946H	410	190		6	12,264
21		5,400H	2,719	3,912	847	691	207	218	75H	19	14,088
22		3,752	2,712	6,242	513	716	102	100	10		14,147
25		2,961	1,430	3,729	462	74	13	23	22		8,714
26		3,300	1,220	3,128	307	332	43	14L			8,344
27		4,057	2,336	5,237	909	79	46	120	5	5	12,794
28		3,437	2,367	4,462	897	437	66	215	43		11,924
29		4,177	5,358H	14,965H	966H	602	548H	562H	7	100H	27,285H
TOTAL	27,232	68,143	39,101	114,570	11,108	7,478	3,288	2,862	208	135	274,125

Open contracts Reported in contracts

Aug	86Aug	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	TOTAL
1	8,591H	7,499	7,981	20,070	3,683	1,490L	838	420L	6L		50,578
4	8,198	7,498	8,022	19,267	3,668L	1,535	812L	455	6		49,461
5	7,005	7,491	7,842L	18,649	3,696	1,586	817	462	44		47,592
6	6,303	7,457	7,945	18,277L	3,860	1,637	826	488	44		46,837
7	5,194	7,830	8,100	18,698	3,776	1,691	875	507	44		46,715
8	4,917	7,915	8,128	18,454	3,706	1,716	957	678	44		46,515
11	4,190	7,621	8,121	18,863	3,790	1,730	967	678	44		46,004
12	3,693	7,721	8,114	18,976	3,903	1,800	1,009	678	44		45,938
13	2,528	7,935	8,326	18,954	4,015	1,958	1,004	686	44		45,452L
14	1,654	8,197	8,785	18,999	4,398	2,009	1,039	911	44		46,036
15	1,265	8,147	8,824	19,074	4,335	2,033	1,311	971	44		46,004
18	837	7,785	8,984	19,302	4,379	2,011	1,356	1,101	49	5L	45,809
19	535	7,872	9,082	19,477	4,708	2,231	1,429	1,152	49	5	46,540
20	294L	7,878	9,105	18,953	5,137	2,570	1,566	1,089	49	6	46,647
21		7,714	9,072	19,190	5,131	2,981	1,708	1,054	124	25	46,999
22		8,212H	9,077	19,368	5,222	3,091	1,749	1,039	124	25	47,907
25		7,820	9,020	19,481	5,221	3,142	1,744	1,045	124	25	47,622
26		7,388	9,104	19,474	5,233H	3,318	1,766	1,054	124	25	47,486
27		6,285	9,121	19,989	5,135	3,375	1,768	1,130	119	25	46,947
28		6,055L	9,587	20,958	5,171	3,578	1,736	1,208	130H	25	48,448
29		6,209	9,722H	23,429H	5,048	3,928H	1,785H	1,481H	130	125H	51,857H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

September 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	153.0	152.5	154.0	151.4	152.0	151.8
3	151.5		155.0	151.5	153.7	154.0
4	155.5	156.0	157.6	155.5	157.5	157.6
5	158.0	158.5	158.5**H**	154.8	156.9	157.0
8	155.5		155.5	154.6	155.2	
9	156.0		156.0	153.2	153.7	153.5
10	153.1		154.8	152.7	153.5	153.3
11	153.0		154.0	152.5	154.0	
12	155.0	155.5	156.0	154.5	156.0	
15	154.0	153.0	154.8	152.8	152.8	152.9
16	152.0		153.0	151.5	152.0	
17	152.5		152.9	150.5**L**	151.0	
18	151.5	152.0	152.9	151.5	152.9	
19	153.2	153.5	154.5	153.2	154.5	154.2
22						
23						
24						
25						
26						
29						
30						

October 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	149.5	149.0	150.1	148.5	150.1	150.0
3	149.7	149.8	151.8	149.5	151.3	151.5
4	153.0	153.1	153.7**H**	152.3	152.8	152.6
5	153.2	153.5	153.5	151.7	152.9	153.0
8	152.3	152.1	152.3	151.0	151.4	
9	151.7	151.9	152.1	150.6	151.3	
10	151.0	150.9	151.2	149.7	149.9	150.1
11	149.5	149.1	149.5	148.3	149.1	149.3
12	149.7		150.5	149.2	150.5	150.3
15	149.5	149.3	150.0	149.3	149.5	149.7
16	149.0	148.7	149.8	148.2**L**	149.7	149.6
17	150.2	150.3	150.4	149.3	150.0	149.9
18	150.7	150.6	151.5	150.5	151.1	151.0
19	151.8	152.0	152.7	151.1	151.3	151.4
22	150.8	150.2	151.0	150.1	150.3	150.4
23	150.5		150.7	150.0	150.7	
24	151.3	151.7	152.5	150.2	150.4	150.2
25	150.0	150.2	150.2	148.6	149.5	149.4
26	149.6	149.5	150.0	149.0	149.9	149.8
29	150.7	150.9	151.9	150.7	151.8	151.9
30	152.5		152.8	151.0	151.0	

December 1986

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	150.0	150.5	151.2	149.5	151.0	151.2
3	150.9	150.5	152.5	150.5	151.7	151.5
4	153.0	153.6	153.6	152.2	152.7	152.8
5	153.3	153.5	153.5	151.8	152.9	152.8
8	152.2	151.8	152.2	150.9	151.7	151.5
9	152.5	152.3	152.7	150.9	151.5	151.7
10	151.2	151.0	152.0	150.5	150.8	150.7
11	150.0	150.3	150.3	149.1	150.0	149.8
12	150.9	150.5	150.9	149.7	150.7	150.8
15	149.8	150.0	150.5	149.8	150.1	150.0
16	148.8	149.3	151.0	148.8**L**	150.7	150.9
17	151.0	151.2	151.5	150.8	151.4	151.2
18	152.0	152.2	153.5	152.0	153.2	153.1
19	154.5	155.0	155.0**H**	152.5	152.8	153.0
22	152.0	152.3	153.0	151.5	151.5	151.6
23	151.5	151.7	152.2	151.1	151.9	151.8
24	153.0	153.5	153.5	151.2	151.4	151.2
25	150.9	150.2	150.9	149.3	150.2	150.0
26	150.2	150.0	151.2	149.5	151.0	150.9
29	151.9	152.3	152.9	151.9	152.9	152.8
30	153.8	153.5	153.8	152.0	152.1	152.2

January 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	151.5		152.0	150.6	151.5	
3	151.7	151.5	152.8	151.3	152.2	152.0
4	153.0		153.8	152.6	152.5**B**	153.0**A**
5	153.7	154.0	154.0	152.6	153.2	
8	153.0		153.0	152.0	152.5	
9	153.0		153.0	151.6	152.2	
10	151.8		152.7	151.3	151.3	151.5
11	150.8		151.0	150.1	150.3	
12	151.5	151.2	151.5	150.3	151.2	
15	151.0		151.2	150.6	150.6	150.8
16	150.0		151.9	149.8**L**	151.6	151.8
17	152.0		152.3	151.7	152.3	
18	153.0	153.3	154.3	153.0	154.0	154.3
19	155.5	155.8	155.8**H**	153.3	153.5	153.8
22	152.8		153.7	152.0	152.2	152.0
23	152.2	152.3	153.0	152.0	152.5	152.8
24	154.0	154.3	154.3	151.5	151.5	
25	150.8	151.2	151.2	150.3	150.8	
26	150.8	151.0	151.9	150.6	151.8	151.5
29	153.0	153.2	153.7	152.6	153.7	153.5
30	154.5		154.5	152.6	152.6	152.8

March 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	152.0	151.5	153.0	151.0**L**	153.0	152.5
3	152.5	152.8	153.8	152.5	153.0	153.5
4	154.5	154.0	154.5	153.3	154.0	
5	154.3	154.5	154.5	153.5	154.5	
8	154.0		154.0	153.0	154.0	
9	154.5		154.5	153.0	154.0	
10	153.2		154.0	152.5	152.8	153.3
11	152.0		152.0	151.2	152.0	151.5
12	151.8		152.6	151.5	152.6**B**	152.7**A**
15	152.0		152.2	151.6	152.2	
16	151.5		153.2	151.2	153.0	
17	153.0		153.5	153.0	153.3	153.5
18	154.4	155.0	155.3	154.4	155.0	
19	156.8		156.8**H**	154.0	154.3	154.0
22	154.2		154.5	152.8	152.8	153.0
23	153.0		154.0	152.8	153.5	
24	155.5		155.5	152.5	152.5	153.0
25	152.5	152.0	152.5	151.5	152.0	152.2
26	152.0		153.2	152.0	153.0**B**	153.5**A**
29	154.0	154.5	154.7	153.8	154.7	154.5
30	155.5	156.0	156.0	153.8	153.8	154.0

May 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	152.5		154.0	152.5	154.0	
3	153.7		154.8	153.7	154.0**B**	154.5**A**
4	155.2		155.5	154.0	155.0	
5	155.0		155.0	154.0	154.7**B**	154.8**A**
8	154.0		155.0	154.0	154.8	155.0
9	155.5		155.5	154.2	155.0**B**	155.5**A**
10	154.5		154.5	153.8	153.8	
11	153.0		153.0	152.1**L**	152.5	
12	152.1		153.0	152.1	153.0	
15	152.5		153.0	152.5	152.8	153.0
16	152.5		153.5	152.5	153.3	
17	153.8		154.0	153.5	154.0	
18	155.0	155.5	156.1	155.0	156.0	156.1
19	157.0		157.1**H**	155.0	155.5	155.0
22	154.6		154.7	154.2	154.0**B**	154.2**A**
23	153.5		155.0	153.5	155.0	
24	155.2		156.0	154.0	154.0	
25	153.0		153.5	152.5	153.3**B**	153.5**A**
26	153.5		154.5	152.9	154.5	
29	155.0	155.2	156.0	154.9	155.7	
30	157.0		157.0	154.8	155.0	

July 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	153.0		155.0	153.0	155.0	
3	154.7		155.5	154.4	155.0	
4	155.5	156.0	156.0	154.5	155.8**B**	155.9**A**
5	155.8		156.0	155.5	155.9**B**	156.0**A**
8	155.0		156.0	154.9	155.5	156.0
9	155.5		155.8	154.5	155.5	155.0
10	155.0		155.5	154.3	154.5	
11	153.0		153.7	153.0	153.0	153.2
12	154.0		154.5	152.8**L**	154.0	154.5
15	153.0		154.0	153.0	153.5	154.0
16	152.8		154.0	152.8	154.0	
17	154.8		155.0	154.0	155.0	
18	155.5		156.5	155.5	156.5	
19	157.5		157.7**H**	155.0	155.0	155.5
22	155.5		155.5	154.2	154.2	
23	154.0		155.5	153.5	155.2	
24	156.0	156.5	156.5	154.0	154.0	
25	153.2		154.0	153.0	153.8	
26	153.8		154.5	153.3	154.5**B**	155.0**A**
29	156.3		156.3	155.2	155.5	
30	155.5		156.0	155.2	155.3	

August 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2	153.5		153.5	153.0	153.0**B**	154.0**A**
3					153.6**B**	154.0**A**
4					153.6**B**	154.0**A**
5					154.0**B**	155.0**A**
8					154.0**B**	155.0**A**
9					153.5**B**	154.0**A**
10					154.0**B**	154.5**A**
11	154.0		154.0	152.6**L**	152.6**B**	152.7**A**
12	154.0		154.0	153.0	152.6**B**	153.0**A**
15					152.6**B**	153.0**A**
16	153.2		153.5	153.2	153.5**B**	153.6**A**
17	154.2		155.0	154.2	155.0**B**	155.5**A**
18	155.3	155.0	157.0	155.0	157.0**B**	157.5**A**
19	157.5		157.5**H**	156.5	156.0**B**	157.0**A**
22	155.5	155.0	155.5	154.6	155.0	155.5
23	154.5		156.0	154.2	155.5	
24	155.5		156.5	154.0	154.5	154.0
25	153.9		154.0	153.5	153.5	154.0
26	153.6		155.5	153.0	155.0	155.5
29	156.0		157.0	156.0	157.0	156.5
30	156.0		156.0	155.1	156.0	

September 1987

Sep	Open		High	Low	Close	
1	HOLIDAY					
2					152.0**B**	153.0**A**
3					152.6**B**	153.0**A**
4					152.5**B**	153.0**A**
5					152.5**B**	153.0**A**
8					152.5**B**	153.0**A**
9					152.6**B**	152.8**A**
10	153.5		153.5	152.6	152.3**B**	152.6**A**
11	152.3		152.3	151.6**L**	151.5**B**	151.6**A**
12					151.8**B**	152.0**A**
15					151.6**B**	152.0**A**
16					152.5**B**	152.6**A**
17					154.0**B**	154.1**A**
18	155.0		155.0	155.0	155.0**B**	155.1**A**
19	157.0		157.0	156.0	155.0**B**	156.0**A**
22	155.0		155.0	154.5	154.4**B**	154.5**A**
23	154.0		154.0	154.0	154.0**B**	155.0**A**
24	156.0		156.0	153.0	153.0	
25	153.0		153.5	153.0	153.0**B**	153.1**A**
26	153.0		154.1	153.0	154.1**B**	154.3**A**
29	155.3		155.3	155.0	154.5**B**	155.0**A**
30	157.5		157.5**H**	154.0	154.0**B**	154.1**A**

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Volume of sales Reported in contracts

Sep	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	TOTAL
1	**HOLIDAY**									
2	2,691H	2,119	5,888	931	712	40	140	6		12,527
3	2,453	2,069	4,372	655	166L	215	212	33		10,175
4	2,392	2,768	4,809	948	1,084	82	176	33		12,292
5	1,308	2,242	3,435	428	181	75	87			7,756
8	1,480	2,025	3,037	207	673	12L	80			7,514
9	1,473	2,469	3,507	245	647	45	261			8,647
10	1,334	2,384	5,243	724	648	122	151		3	10,609
11	903	1,723L	4,567	352	223	121	39	27	5	7,960
12	1,074	2,433	2,866	307	525	86	391	3L		7,685
15	1,548	1,785	2,286L	130L	306	60	30L			6,145L
16	1,770	3,605	5,049	647	361	190	596	48		12,288
17	1,559	2,206	3,948	1,042	1,332H	178	603	48		10,916
18	484L	3,588	5,969	692	830	569	1,287H	74	2L	13,515
19	742	4,190	8,729H	370	705	566	1,036	10	5	16,355H
22		2,925	5,425	515	652	344	860	211H	30	10,962
23		3,012	4,957	493	1,131	864H	545	129	40	11,171
24		3,459	5,627	737	346	487	316	101	71	11,144
25		4,436	7,509	367	293	261	476	68	98	13,508
26		2,217	4,053	303	595	267	102	152	174H	7,863
29		3,962	4,630	498	473	238	38	6	63	9,908
30		4,970H	5,976	1,115H	531	397	728	31	5	13,753
TOTAL	21,211	60,587	101,882	11,706	12,434	5,239	8,158	980	496	222,693

Open contracts Reported in contracts

Sep	86Sep	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	TOTAL
1	**HOLIDAY**									
2	5,633H	9,840	23,170H	5,261L	3,998L	1,794	1,568	130	125L	51,519
3	5,208	10,509	23,074	5,298	4,006	1,741	1,540L	97L	125	51,598
4	4,771	10,727	22,599	5,504	4,323	1,741	1,683	130	125	51,603
5	4,209	10,953	22,317	5,587	4,378	1,743	1,706	130	125	51,148
8	4,321	10,736	22,432	5,569	4,665	1,754	1,786	130	125	51,518
9	4,170	10,810	22,543	5,636	4,899	1,755	1,899	130	125	51,967
10	3,647	10,611	22,305	5,905	4,832	1,657L	1,936	130	125	51,148
11	3,461	10,221	21,740	6,043	4,857	1,735	1,941	152	130	50,280
12	3,262	10,484	21,554	6,115	4,756	1,776	2,017	152	130	50,246
15	2,533	10,473	21,247	6,083	4,897	1,771	2,027	152	130	49,313L
16	1,668	11,291	22,062	6,312	4,924	1,747	2,278	152	130	50,564
17	988	11,026	21,908	6,428	5,344	1,833	2,662	182	130	50,501
18	741	11,550	21,925	6,563	5,828	1,732	3,294	249	130	52,012
19	462L	12,022H	21,169L	6,661	5,923	1,970	3,829	250	135	52,421
22		11,693	21,407	6,703	5,966	2,060	4,192	323	155	52,499
23		11,183	21,382	6,875	6,470	2,357	4,238	397	195	53,097
24		10,902	22,362	6,890	6,581	2,564	4,329H	423	265	54,316H
25		10,504	22,262	6,975H	6,631	2,670H	4,157	439	270	53,908
26		10,453	21,796	6,919	6,718H	2,416	3,953	533	333	53,121
29		10,053	22,003	6,916	6,388	2,281	3,854	533	377	52,405
30		9,140L	21,982	6,714	6,136	2,332	3,557	546H	382H	50,791

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

October 1986

Oct	Open		High	Low	Close	
1	151.3		151.3	149.7	150.1	150.3
2	150.0	150.2	152.2	150.0	151.9	152.0
3	152.2		152.6H	150.6	150.7	150.8
6	149.5	149.3	149.5	147.5	147.9	
7	148.0		148.0	146.6	147.3	
8	147.0		147.5	146.7	147.1	147.2
9	147.5		147.6	147.0	147.3	147.0
10	147.0		147.6	147.0	147.4	147.3
13	146.5		147.3	146.5	147.0	146.9
14	146.5		146.6	145.7	146.3	146.5
15	146.3	146.5	146.5	145.7	145.9	145.7
16	145.9	146.4	146.4	145.1	145.2	145.1
17	146.0		146.3	145.5	145.7	145.8
20	145.5		147.0	144.8L	146.5	
21	147.0		149.0	145.8	148.5	149.0
22	148.5		150.5	148.5	150.5	
23						
24						
27						
28						
29						
30						
31						

December 1986

Oct	Open		High	Low	Close	
1	152.3	152.0	152.3	150.4	151.1	151.3
2	151.0	150.8	152.5	150.5	152.3	152.5
3	152.5	152.7	153.0H	151.1	151.2	151.1
6	150.0	149.5	150.0	148.5	148.7	149.0
7	148.4	148.0	149.1	147.8	148.6	148.5
8	148.2	148.4	149.0	148.1	148.4	148.6
9	148.8	149.0	149.0	148.3	148.4	148.5
10	148.5	148.3	148.9	148.2	148.7	148.5
13	148.2	147.9	148.5	147.5	147.9	147.6
14	147.5	147.1	147.6	146.3	147.4	147.1
15	147.1	146.9	147.1	146.1	146.3	146.1
16	146.0	145.7	146.0	145.1	145.1	145.2
17	145.2	145.1	146.5	145.1	145.8	146.0
20	145.5	145.1	147.7	144.6L	147.2	147.0
21	147.2	147.4	150.5	146.7	149.8	149.0
22	149.0	148.8	150.2	148.5	150.0	149.8
23	149.8	149.2	149.8	148.2	148.5	148.4
24	147.9	148.1	149.3	147.9	148.9	148.8
27	149.0	148.7	149.0	148.0	148.2	148.3
28	148.5	148.3	148.5	147.6	148.2	147.9
29	148.0	148.2	148.4	147.7	147.7	147.8
30	147.5	147.2	149.4	147.2	149.2	149.1
31	148.9	148.7	152.0	148.5	151.9	151.6

January 1987

Oct	Open		High	Low	Close	
1	153.0		153.0	151.3	151.8	
2	152.0		153.3	151.4	153.3	153.2
3	153.5		153.6H	151.8	151.8	151.9
6	150.5	150.0	150.8	149.8	149.8	
7	149.1	149.5	150.1	149.0	149.8	149.7
8	149.5		150.2	149.4	149.6	149.7
9	150.0	149.9	150.2	149.6	149.6	
10	149.7		150.0	149.4	149.5	149.4
13	149.0		149.7	148.6	148.6	
14	148.3	148.4	148.8	147.8	148.4	148.3
15	148.5	148.2	148.5	147.4	147.4	147.5
16	147.2		147.2	146.5	146.6	146.5
17	146.7		147.5	146.7	147.2	147.1
20	146.5	146.2	148.5	145.8L	148.1	148.2
21	148.5	148.3	151.0	147.9	150.0	150.5
22	150.0	150.5	150.7	149.5	150.5	
23	149.8	150.0	150.0	149.0	149.2	149.1
24	148.8	149.0	149.9	148.8	149.6	149.5
27	149.5		149.5	148.7	149.0	
28	149.3	149.1	149.3	148.3	148.5	148.4
29	149.0		149.0	148.2	148.3	148.2
30	148.2	148.1	149.9	148.1	149.7	149.6
31	149.3		152.0	149.0	151.8	152.0

March 1987

Oct	Open		High	Low	Close	
1	154.0		154.0	152.6	153.0	
2	153.0		154.0	152.4	154.0B	154.1A
3	154.5		154.5H	153.0	153.2	
6	151.5	151.0	152.0	151.0	151.2	
7	150.5	150.3	151.5	150.3	151.4	151.3
8	151.0	151.3	151.8	151.0	151.0	
9	151.5		151.5	151.0	151.0	
10	151.0		151.4	151.0	151.1	
13	150.3		151.0	150.2	150.4	
14	149.8	150.0	150.2	149.4	149.7	149.8
15	149.7		149.7	148.7	148.8	
16	148.3	148.5	148.5	147.8	148.0	147.8
17	147.9		149.0	147.9	148.4	148.5
20	148.5	148.3	149.2	147.5L	149.0	149.2
21	149.5	149.3	151.0	149.0	151.0	150.5
22	151.0		151.5	150.4	151.0B	151.2A
23	150.7	150.8	150.8	149.6	150.0	
24	149.6		150.8	149.4	150.3B	150.4A
27	150.2	150.5	150.5	149.5	149.6B	149.7A
28	150.0	150.5	150.5	149.0	149.3	149.1
29	149.5	149.8	149.8	149.1	149.1	
30	149.2	149.0	150.7	149.0	150.5	150.2
31	150.3	150.1	153.0	150.0	151.8	

May 1987

Oct	Open		High	Low	Close	
1	154.5	155.0	155.0	153.6	154.0	154.2
2	153.5		155.0	153.4	155.0	
3	155.5	155.0	155.5H	154.0	154.0	
6	152.5	152.6	153.0	152.1	152.5B	152.8A
7	152.0		152.8	151.6	152.3	
8	152.0		152.8	152.0	152.0	152.5
9	152.5		152.8	152.2	152.5	
10	152.2		152.5	152.2	152.5B	152.7A
13	151.6		152.0	151.4	151.6	
14	151.4	151.1	151.4	150.3	151.0	150.8
15	151.0		151.0	149.7	149.7	
16	149.1	149.3	149.3	148.8	148.8	149.0
17	148.9		149.7	148.9	149.5	149.3
20	149.0		150.0	148.7L	149.8	150.0
21	150.5		152.0	150.0	152.0	
22	151.7		151.7	150.8	151.2	151.5
23	151.0		151.2	150.3	150.7	
24	150.2		151.4	150.0	151.2	
27	150.5		151.0	150.2	150.5B	150.8A
28	150.5		150.5	149.5	150.0	149.8
29	150.5		150.5	149.7	149.7	
30	149.8		151.0	149.6	150.7	
31	150.2		152.5	150.2	151.8	

July 1987

Oct	Open		High	Low	Close	
1	155.5		155.5	154.0	154.8	154.5
2	154.1	154.0	155.5	153.8	155.3	
3	156.0		156.0H	154.3	154.3B	154.4A
6	153.0		153.5	152.8	153.1B	153.2A
7	153.0		153.7	152.3	153.5	
8	153.1		153.8	153.0	153.8	
9	154.0		154.0	153.3	153.3	
10	153.3		154.0	153.2	154.0	
13	153.0		153.3	152.3	152.8	
14	152.1		152.1	151.3	151.8B	151.9A
15	151.8	151.7	151.8	150.7	150.8	
16	150.5		150.5	149.8	150.0	
17	150.5		150.8	150.2	150.5	
20	150.0		150.8	149.5L	150.8	
21	151.5		152.2	150.5	152.2	
22	152.5		152.8	151.2	152.0	152.5
23	152.2		152.2	151.0	151.7	
24	151.3		152.0	150.5	151.7	
27	150.9		151.5	150.9	151.0B	151.1A
28	151.3		151.3	150.0	150.3	150.0
29	150.5		150.5	149.8	150.0	
30	150.2		151.3	149.8	150.8B	151.0A
31	151.0		152.7	150.5	151.8	152.0

August 1987

Oct	Open		High	Low	Close	
1	154.5		156.0H	154.5	156.0B	156.5A
2	154.5		156.0	154.5	156.0B	156.5A
3	156.0		156.0	155.0	156.0	
6	153.0	153.5	154.0	153.0	154.0	153.5
7	153.4		154.5	152.5	154.5	154.0
8	153.7		154.0	153.7	154.0	
9	154.0		154.0	153.5	153.5	
10	154.0		154.0	154.0	154.0B	154.5A
13	152.8		152.8	152.8	152.8	
14	152.2		152.2	151.9	151.8B	152.2A
15	151.5		151.5	150.7	151.0B	151.5A
16	150.8		150.8	149.8	150.5	
17	150.0		151.0	150.0	151.0	
20	150.0		151.0	149.0L	151.0	
21	151.5		153.0	150.5	153.0B	153.1A
22	152.0		153.0	152.0	153.0	
23	152.0		152.0	151.2	151.2	152.0
24	151.0		152.3	151.0	152.3B	152.5A
27	152.0		152.0	151.0	152.0	
28	150.5		150.8	150.0	150.5B	151.0A
29	151.0		151.0	150.0	151.0	150.8
30	150.0		151.7	149.9	151.7	
31	151.0		152.0	150.7	151.9B	152.1A

September 1987

Oct	Open		High	Low	Close	
1	154.0		154.0	153.5	153.5B	153.6A
2	153.5		155.0H	153.5	155.0B	155.5A
3	155.0		155.0	154.0	155.0	
6	153.0		153.5	153.0	153.5B	154.0A
7	153.0		154.5	153.0	154.5B	155.0A
8					154.5B	155.0A
9	154.0		154.0	153.0	153.0B	153.1A
10	153.0		154.0	153.0	153.0B	153.1A
13	153.0		153.0	152.0	152.0	
14	152.1		152.1	151.2	151.1B	151.2A
15	151.2		151.4	150.8	150.7B	150.8A
16	151.0		151.0	150.0	150.0	
17	150.5		150.5	150.1	150.0B	150.1A
20	150.0		150.5	149.8	150.0B	150.1A
21	152.0		152.0	150.3	151.5B	152.0A
22	152.1		152.1	151.0	151.5B	152.0A
23	152.0		152.0	151.0	150.7B	151.0A
24					150.5B	151.0A
27	152.0		152.0	150.5	150.0B	150.5A
28	151.0		151.0	149.7	149.6B	149.7A
29	150.0		150.3	149.5L	149.5B	149.6A
30	151.0		151.0	150.5	150.0B	150.5A
31	151.0		151.5	151.0	150.5B	151.0A

October 1987

Oct	Open		High	Low	Close	
1						
2						
3						
6						
7						
8						
9						
10						
13						
14						
15						
16	152.0		152.0H	151.5	151.0B	151.5A
17					151.3B	151.4A
20					150.0B	151.0A
21					151.5B	152.0A
22	152.0		152.0	152.0	152.0B	152.1A
23	152.0		152.0	151.5	151.0B	151.5A
24					151.3B	151.5A
27					150.5B	151.0A
28	150.7		150.7	150.0	150.0B	150.2A
29	150.0		150.0	149.7L	149.5B	149.7A
30					150.0B	150.5A
31	150.2		150.5	149.7	150.5B	151.0A

H = high L = low A = asked B = bid N = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

December 1987

Oct	Open	High	Low	Close	
1					
2					
3					
6					
7					
8					
9					
10	156.0	156.0H	155.0	155.0B	156.0A
13				153.5B	154.5A
14				153.0B	154.0A
15				152.5B	153.5A
16	153.0	153.0	152.5	152.4B	152.5A
17				152.0B	153.0A
20				152.0B	152.5A
21	152.0	152.0	152.0L	152.0B	152.5A
22	153.1	153.7	153.1	153.0B	153.5A
23				152.0B	152.5A
24				152.3B	152.5A
27				152.0B	152.5A
28				151.5B	151.6A
29				151.0B	151.5A
30				151.5B	151.6A
31				151.5B	152.0A

Volume of sales Reported in contracts

Oct	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	TOTAL
1	3,272	5,755	653	809	648	612	40	1L			11,790
2	4,710H	7,728	995	273L	923	361	280	71			15,341
3	3,170	6,730	888	384	312	741	17	55			12,297
6	2,363	10,364	1,267	552	406	340	243	44			15,579
7	1,417	8,109	716	1,006	412	848	179	1			12,688
8	1,069	4,310	596L	532	532	338	103				7,480
9	914	4,982	806	838	337	544	226	441H			9,088
10	907	2,391L	809	1,347	479	254	4	76		16	6,283L
13	876	6,623	1,428	485	481	97L	2L	2			9,994
14	1,294	9,452	1,229	1,366	1,002	1,203	48	38			15,632
15	1,657	6,316	1,149	874	936	442	712H	43			12,129
16	1,000	9,702	1,185	1,233	921	489	519	23	5L	54H	15,131
17	625	8,260	811	473	657	225	160	10			11,241
20	635	13,518	1,471	1,100	790	322	155	139			18,130
21	510L	9,053	1,466	525	144L	297	240	245		3	12,483
22	537	11,021	2,505	2,053	1,283	1,479	413	63	43	1L	19,398
23		6,379	2,423	2,001	538	1,345	245	41	12		12,984
24		5,798	2,686	2,486H	767	1,829H	223				13,789
27		5,481	1,437	509	873	317	39	30			8,686
28		5,148	1,993	1,022	1,375H	820	488	21	54		10,921
29		5,035	1,720	789	618	535	397	25	42		9,161
30		5,719	1,513	621	601	608	234	2			9,298
31		13,716H	4,354H	1,699	1,277	1,208	392	113	58H		22,817H
TOTAL	24,956	171,610	34,100	22,977	16,312	15,254	5,359	1,484	214	74	292,340

Open contracts Reported in contracts

Oct	86Oct	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	TOTAL
1	7,981H	21,737	6,763	6,278L	2,252L	3,628L	518L	383L			49,540
2	6,089	21,693	6,629L	6,293	2,805	3,754	627	413			48,303
3	5,304	21,979	6,876	6,384	2,759	3,652	619	461			48,034L
6	4,702	22,906	7,107	6,353	2,778	3,802	743	476			48,867
7	4,334	22,314	7,363	6,688	2,887	3,870	822	477			48,755
8	4,036	22,292	7,485	6,758	2,665	3,802	843	477			48,358
9	3,702	22,090	7,686	7,073	2,803	3,920	833	747			48,854
10	3,126	21,985	7,760	7,178	2,852	3,957	833	773		8L	48,472
13	2,894	21,957	8,160	7,160	2,852	3,980	835	774		8	48,640
14	2,519	21,759	8,677	7,390	3,184	4,586	829	800		8	49,752
15	1,841	22,240	8,883	7,520	3,415	4,680	1,366	84[illegible]		8	50,796
16	1,472	23,423H	9,046	7,644	3,772	4,669	1,629	86[illegible]	5L	50H	52,574
17	1,149	23,197	9,204	7,689	4,105	4,778	1,672	869	5	50	52,718
20	795	21,417	9,474	7,802	4,311	4,786	1,787	903	5	50	51,330
21	498	19,941	9,787	7,945	4,326	4,773	1,846	997	5	49	50,167
22	262L	19,442	10,435	7,869	4,575	4,871	2,007	985	48	49	50,543
23		19,614	10,377	7,926	4,782	5,278	2,146	1,000	60	49	51,232
24		19,256L	10,545	7,473	4,977	5,636	2,272	1,000	60	49	51,270
27		19,825	10,511	7,286	5,350	5,693	2,282	1,006	60	49	52,062
28		19,846	11,078	7,590	5,773	5,673	2,638	1,024	102	49	53,773
29		20,163	11,849	7,710	5,814	5,891	2,773	1,025	122	49	55,396
30		20,552	11,994H	7,820	5,892	6,052	2,895	1,026	122	49	56,402
31		19,646	11,979	8,006H	6,100H	6,514H	3,036H	1,104H	132H	49	56,566H

H = high **L** = low **A** = asked **B** = bid **N** = nominal

Futures prices Open, high, low, and close $ per ton

December 1986

Nov	Open		High	Low	Close	
3	151.5	151.9	152.0H	150.6	150.7	150.8
4	151.2	151.0	151.5	149.9	149.9	150.1
5	150.0	149.9	151.5	149.3	150.0	149.5
6	149.8		150.8	149.7	150.5	150.7
7	150.4	150.5	151.0	149.8	150.2	150.4
10	150.3	150.1	150.5	149.5	150.2	150.0
11	149.7	149.4	150.3	149.4	149.7	149.5
12	149.8	149.9	150.7	149.6	150.0	149.8
13	150.5	150.6	151.4	150.3	150.8	151.0
14	151.1	151.0	151.9	150.7	150.9	151.0
17	150.5	150.1	150.8	150.1	150.1	150.2
18	149.8	149.7	150.0	148.6	149.6	149.5
19	149.3	149.5	149.9	148.8	149.3	149.1
20	149.0	149.2	150.6	148.5L	150.6	150.3
21	150.2	150.5	150.7	149.8	150.0	149.9
24	149.8	149.6	149.8	149.0	149.2	149.3
25	149.2	149.0	149.7	148.9	149.4	149.3
26	149.3	149.2	149.6	149.1	149.4	149.5
27	HOLIDAY					
28	149.5		150.2	149.3	149.3	149.4

January 1987

Nov	Open		High	Low	Close	
3	151.8	151.5	151.9H	150.7	150.7	150.9
4	151.2	151.1	151.4	149.7	149.9	
5	149.8	149.7	151.0	149.2	149.2	149.5
6	149.5		150.2	149.3	149.8	150.0
7	149.8	149.7	150.0	149.1	149.6	149.5
10	149.4	149.3	149.9	149.1	149.6	149.7
11	149.0	148.7	149.8	148.7	149.3	149.2
12	149.4	149.5	150.0	149.1	149.4	149.5
13	150.2	150.3	151.0	149.9	150.7	150.8
14	150.9	151.0	151.5	150.2	150.2	150.5
17	149.8	149.5	150.3	149.3	149.3	149.5
18	149.2	149.3	149.5	148.5	149.2	149.3
19	149.2	149.4	149.6	148.8	149.0	149.1
20	148.8	148.9	149.7	148.3L	149.6	149.5
21	149.5	149.7	149.8	148.9	149.1	149.0
24	148.8	148.7	149.0	148.5	148.7	148.6
25	148.6	148.3	149.2	148.3	148.9	149.0
26	148.9	148.8	149.4	148.8	149.2	149.0
27	HOLIDAY					
28	149.3	149.4	149.7	148.8	148.8	149.0

March 1987

Nov	Open		High	Low	Close	
3	151.5	151.8	151.8H	150.7	150.8	151.0
4	151.3	151.0	151.3	150.1	150.1B	150.2A
5	150.0		150.8	149.5	149.7	149.5
6	149.5	149.4	150.2	149.4	149.9	
7	150.0	149.8	150.2	149.2	149.5	149.7
10	149.5	149.3	150.2	149.3	149.8	150.0
11	149.5		149.9	149.3	149.6	
12	149.7	149.8	150.2	149.7	149.8	150.0
13	150.8	150.6	151.2	150.3	150.8	
14	151.3	151.5	151.5	150.4	150.5	150.4
17	150.1	150.0	150.3	149.2	149.2	149.4
18	149.2	149.3	149.4	148.6	149.1	149.3
19	149.3	149.4	149.5	148.9	149.0	148.9
20	149.0	148.9	149.5	148.2L	149.3	149.5
21	149.3	149.5	149.7	148.8	149.0	148.8
24	148.6		149.0	148.6	148.8	
25	148.7		149.2	148.6	148.9	148.8
26	148.7	148.8	149.4	148.6	149.1	149.0
27	HOLIDAY					
28	149.4		149.5	148.7	148.8	148.9

May 1987

Nov	Open		High	Low	Close	
3	151.5	151.8	151.8H	150.8	151.0	
4	151.3		151.3	150.3	150.2B	150.4A
5	150.2		150.7	149.5	149.5	149.6
6	149.5		150.4	149.5	150.0	
7	150.2	150.4	150.4	149.5	150.0	
10	150.0		150.3	149.6	150.0	
11	149.8		150.0	149.5	149.5	
12	149.8	150.0	150.4	149.8	150.1B	150.3A
13	151.0	150.8	151.2	150.6	151.0	151.2
14	151.3	151.0	151.3	150.5	150.8	
17	150.1		150.3	149.4	149.4	
18	149.5	149.3	149.7	148.9	149.5	149.3
19	149.7		149.7	149.0	149.2B	149.3A
20	149.0		149.4	148.7	149.1	
21	149.6	149.4	149.7	148.9	149.1	148.9
24	148.7		149.0	148.7	148.7	
25	148.7	148.6	149.2	148.6L	149.2	149.0
26	149.2		149.5	149.0	149.1	149.0
27	HOLIDAY					
28	149.5		149.5	149.0	149.0B	149.1A

July 1987

Nov	Open		High	Low	Close	
3	151.7	152.0	152.0H	151.0	151.0	151.5
4	151.5		151.5	150.3	150.3B	150.4A
5	150.2		150.9	149.2	149.6	149.2
6	149.8		150.3	149.6	149.8	150.0
7	150.7		150.7	149.5	150.0	149.8
10	149.7		150.5	149.7	150.0	
11	150.0		150.2	149.6	149.6	
12	150.0		150.5	150.0	150.2	
13	150.8	151.0	151.3	150.7	151.3	
14	151.3		151.4	150.6	150.6	
17	150.4	150.2	150.4	149.5	149.5	149.6
18	149.4		149.6	149.0	149.3	
19	149.7		149.7	149.1	149.2B	149.3A
20	149.3		149.4	148.9	149.0	
21	149.5	149.3	149.7	149.0	149.0	149.1
24	148.8		149.2	148.8L	148.8	
25	148.8		149.3	148.8	149.1	149.2
26	149.2	149.0	149.7	149.0	149.2	
27	HOLIDAY					
28	149.4		149.4	149.0	149.0	

August 1987

Nov	Open		High	Low	Close	
3	151.0		151.5	151.0	151.4B	151.5A
4	151.3		151.3	150.3	150.5	
5	150.0		150.5	149.5	149.7	149.5
6	149.4		150.5	149.4	150.5	
7	150.0		150.3	149.7	150.3	
10	150.0		150.5	150.0	150.5	
11	150.0		150.0	149.7	150.0B	150.3A
12	150.2		150.5	150.0	150.4B	150.5A
13	150.8		151.5	150.8	151.5	
14	151.2		151.6H	150.8	151.0	
17	150.4		150.5	149.8	149.8	
18	149.5		149.8	149.1	149.8	149.5
19	149.7		149.7	149.0	149.4	
20	149.0		149.3	148.6L	149.3	
21	149.3		149.6	149.1	149.0B	149.1A
24	149.0		149.0	148.7	148.7B	148.9A
25	149.0		149.3	149.0	149.0B	149.1A
26	149.5		149.6	149.0	149.0	
27	HOLIDAY					
28	149.1		149.3	149.0	149.2	

September 1987

Nov	Open		High	Low	Close	
3	151.0		151.2	150.0	150.0	
4	151.0		151.0	149.6	149.5B	149.6A
5	149.5		150.3	148.8	148.7B	148.8A
6	149.4		149.5	149.1	149.0B	149.1A
7	150.0		150.0	149.3	149.0B	149.3A
10	150.0		150.0	149.4	149.5	
11	149.5		149.5	149.0	149.0B	149.1A
12	150.3		150.3	149.4	149.3B	149.4A
13	150.5		151.0	150.5	151.0	
14	151.5		151.5H	150.3	150.2B	150.3A
17	150.3		150.3	149.2	149.4	149.2
18	149.3		149.5	148.5	148.5	
19	149.4		149.4	148.4	148.0B	148.5A
20	149.0		149.2	148.3L	149.2B	149.3A
21	149.2		149.3	149.0	149.0	
24	148.8		148.8	148.8	148.8B	148.9A
25	148.8		149.3	148.8	149.0B	149.5A
26	149.4		149.6	149.0	149.0	
27	HOLIDAY					
28	149.0		149.0	148.8	148.7B	148.8A

October 1987

Nov	Open		High	Low	Close	
3	150.0		150.3	150.0	150.0B	150.1A
4					150.0B	150.1A
5	149.6		150.0	149.5	149.5B	149.6A
6					149.5B	149.6A
7	150.0		150.0	149.8	149.7B	149.8A
10					149.0B	149.1A
11	150.0		150.0	149.1	149.0B	149.1A
12	150.7		150.7H	150.7	150.7	
13					150.5B	150.6A
14					150.2B	150.5A
17	150.3	150.0	150.3	150.0	150.3	150.0
18	149.5		150.0	149.0	149.0	
19	149.2		149.2	148.0L	148.3	
20	148.5		148.5	148.0	148.2B	148.3A
21	148.5		149.0	148.4	148.2B	148.4A
24	148.5		148.5	148.3	148.2B	148.3A
25	148.5		148.9	148.5	148.6	
26	148.5		149.0	148.5	149.0	
27	HOLIDAY					
28	149.0		149.0	149.0	149.0B	149.1A

December 1987

Nov	Open		High	Low	Close	
3					151.5B	151.6A
4					151.5B	151.6A
5	151.0		152.0H	151.0	151.0	
6					150.0B	150.5A
7					151.0B	151.1A
10					150.5B	150.6A
11					150.5B	150.6A
12					151.0B	151.1A
13	151.3		151.3	151.3	151.0B	151.5A
14					150.2B	150.5A
17	151.0		151.0	150.1	150.0B	150.1A
18					149.2B	149.3A
19	150.0		150.0	148.5L	149.0	148.5
20					148.6B	149.0A
21					149.5B	149.6A
24					149.0B	149.1A
25	150.0		150.0	149.6	149.5B	149.6A
26	150.0		150.0	150.0	150.0	
27	HOLIDAY					
28					149.5B	149.7A

H = high L = low A = asked B = bid N = nominal

SOYBEAN MEAL

Volume of sales Reported in contracts

Nov	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	TOTAL
3	7,789	3,998	1,763	1,461	481	500H	438H	26		16,456
4	4,162	2,827	731	459	526	98	13			8,816
5	8,244H	4,963	1,029	447	2,607H	299	116	35	37	17,777H
6	3,615	2,618	603	559	884	31	11			8,321
7	3,417	1,936	619	371	692	71	18	42		7,168
10	4,267	1,406	530L	335	479	67	3			7,087
11	5,302	1,968	966	986	511	98	43	6		9,880
12	3,548	2,723	1,766	748	812	107	2L	3L		9,709
13	3,882	3,606	1,533	1,207	970	312	94		25	11,629
14	4,167	3,782	1,000	1,194	1,521	244	51	22		11,981
17	3,616	3,372	1,251	952	853	199	12	13	1L	10,269
18	6,303	4,369	1,370	645	669	316	216	274		14,162
19	3,144	2,939	2,146	1,604H	1,138	394	212	345H	58H	11,980
20	5,826	6,222H	2,665H	903	1,351	347	147	80		17,541
21	4,121	3,083	990	570	858	160	44	13		9,829
24	3,950	1,311L	909	77L	196L	57	2	13		6,515L
25	4,400	2,196	1,064	314	266	16L	6	48	2	8,311
26	7,786	2,852	1,858	418	641	148	17	68	2	13,790
27	HOLIDAY									
28	2,730L	2,670	1,566	292	639	132	13	26		8,067
TOTAL	90,269	58,842	24,348	13,542	16,094	3,596	1,458	1,014	125	209,288

Open contracts Reported in contracts

Nov	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	TOTAL
3	18,715H	12,682L	7,982	6,353L	6,775L	3,212L	1,372	136L	49L	57,276
4	18,295	13,346	7,996	6,571	6,970	3,224	1,361	136	49	57,948
5	18,116	13,490	7,862	6,625	8,069	3,284	1,306	159	86	58,997
6	18,055	13,888	7,852	6,732	8,242	3,305	1,306	159	86	59,625
7	17,794	13,902	7,940	6,693	8,332	3,291	1,307	201	86	59,546
10	17,409	13,940	8,010	6,707	8,200	3,285	1,308	201	86	59,146
11	16,618	13,572	7,838	6,986	8,419	3,314	1,310	201	86	58,344
12	16,736	13,436	7,983	7,319	8,769	3,290	1,310	204	86	59,133
13	16,402	13,372	7,690	7,657	8,963	3,348	1,300	204	86	59,022
14	16,053	13,864	7,610	8,188	9,545	3,383	1,341	185	86	60,255H
17	15,780	13,686	7,756	8,235	9,786	3,317	1,343	192	87	60,182
18	14,434	14,088	7,517	8,505	9,966	3,444	1,280L	338	87	59,659
19	13,721	14,525	7,252L	8,347	10,026	3,493	1,365	488	134	59,351
20	12,350	13,991	7,721	8,499	10,295	3,601	1,481H	553	134	58,625
21	11,489	14,637	7,961	8,643H	10,303	3,622	1,469	566	134	58,824
24	10,104	14,878	8,165	8,607	10,307	3,650	1,471	575	134	57,891
25	9,456	15,250	8,366	8,572	10,372	3,646	1,473	566	136H	57,837
26	7,134	15,684	8,834	8,563	10,560	3,700	1,475	601	136	56,696L
27	HOLIDAY									
28	6,785L	16,207H	9,474H	8,614	10,727H	3,748H	1,476	627H	136	57,794

H = high   L = low   A = asked   B = bid   N = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

December 1986

Dec	Open		High	Low	Close	
1	149.5	149.7	149.8H	149.2	149.5	149.4
2	149.5		149.5	149.0	149.0	149.1
3	148.5		148.6	147.3	147.3	147.4
4	147.2	147.1	147.2	145.7	145.7	145.8
5	145.6	145.9	146.4	145.5	145.5	
8	145.5		146.4	145.5	146.4	146.2
9	146.1		145.5	145.5	145.6	145.5
10	145.5		145.7	145.0	145.6	145.4
11	145.3		145.3	144.5	144.6	
12	144.5		145.5	143.9	144.0	143.9
15	144.0	144.2	145.0	144.0	144.7	144.5
16	144.6		144.6	143.3	143.7	
17	143.8		143.8	141.7L	141.7	
18	141.8		142.7	141.7	142.6	142.7
19	143.5		144.0	142.2	142.2	143.5
22						
23						
24						
25	HOLIDAY					
26						
29						
30						
31						

January 1987

Dec	Open		High	Low	Close	
1	149.0	149.2	149.2H	148.6	148.7	148.6
2	148.4	148.5	148.6	148.2	148.4	148.3
3	147.7	147.4	148.2	147.1	147.1	147.3
4	147.0	147.1	147.1	145.9	146.0	146.2
5	145.8	145.5	146.5	145.5	145.6	145.7
8	145.6	145.5	146.3	145.5	146.3	146.2
9	146.0	146.2	146.2	145.5	145.5	145.6
10	145.9	145.5	145.9	144.9	145.4	145.3
11	145.0	145.1	145.1	144.1	144.3	144.4
12	143.8	144.0	144.9	143.5	143.7	143.6
15	143.6	143.8	144.7	143.6	144.0	143.9
16	143.9	144.0	144.0	142.8	143.0	143.2
17	143.0	143.1	143.1	141.0	141.2	141.0
18	141.0	141.2	141.9	141.0	141.5	141.6
19	142.0	141.8	142.5	141.7	142.3	142.1
22	142.7	143.0	143.0	141.8	142.3	142.4
23	142.4	142.3	142.4	141.6	141.6	141.8
24	141.5	141.6	142.3	141.5	142.0	141.9
25	HOLIDAY					
26	141.6	141.7	141.9	141.0	141.2	
29	141.3	141.4	141.4	140.1L	140.4	140.5
30	140.4	140.5	141.7	140.3	141.3	141.5
31	142.3	142.4	143.5	142.2	143.2	143.4

March 1987

Dec	Open		High	Low	Close	
1	149.0	149.1	149.1H	148.4	148.5	
2	148.3	148.1	148.3	147.7	148.0	147.9
3	147.5	146.5	148.0	146.5	147.5	147.7
4	147.5	147.2	147.5	146.3	146.4	146.6
5	146.0	145.7	146.8	145.7	146.0	145.9
8	145.8	145.9	146.3	145.7	146.2	146.1
9	146.3	146.2	146.3	145.6	145.8	145.6
10	145.8	145.6	145.8	145.1	145.4	
11	144.9	145.0	145.0	144.2	144.5	144.6
12	144.2	144.1	144.5	143.5	143.6	143.7
15	143.9	144.0	144.6	143.5	143.7	143.8
16	143.8	143.7	143.8	142.7	143.0	143.1
17	143.0	142.8	143.0	141.1	141.4	141.3
18	141.2	141.0	141.9	141.0L	141.5	141.4
19	141.8	141.7	142.2	141.5	141.8	141.9
22	142.2	142.3	142.4	141.6	142.0	
23	142.0	141.8	142.1	141.6	141.7	141.8
24	141.5	141.4	142.5	141.4	142.0	142.2
25	HOLIDAY					
26	141.8	141.7	142.1	141.7	141.7	141.8
29	142.0	142.1	142.1	141.1	141.5	141.6
30	141.6	141.8	143.1	141.6	142.8	142.5
31	143.5	143.7	144.5	143.5	144.5	144.3

May 1987

Dec	Open		High	Low	Close	
1	149.0		149.0H	148.5	148.5	
2	148.3		148.6	148.1	148.5	
3	146.8	147.2	148.5	146.8	148.2	
4	147.7		148.0	146.9	147.1	
5	146.6		147.3	146.5	146.5B	146.7A
8	146.2	146.4	146.5	146.2	146.3	
9	146.3	146.5	146.5	146.0	146.2	146.3
10	146.5		146.5	145.6	145.8	
11	145.5	145.2	145.7	144.8	144.8	
12	144.3	144.4	144.8	144.0	144.0	144.2
15	144.2		144.7	143.8	143.9	144.0
16	144.0		144.0	143.0	143.3	143.5
17	143.1		143.1	141.6	141.8	141.7
18	141.7	141.5	142.4	141.5L	141.9	141.8
19	141.6	142.0	142.4	141.8	142.3	
22	142.5		142.9	142.3	142.8	
23	142.7		142.8	142.2	142.2	142.3
24	142.0	141.9	143.0	141.9	142.5	142.7
25	HOLIDAY					
26	142.4		142.8	142.4	142.6	
29	143.0		143.0	142.3	142.5	
30	142.8	143.0	144.1	142.7	144.0	
31	144.6	145.0	145.8	144.6	145.5	

July 1987

Dec	Open		High	Low	Close	
1	149.3		149.4H	148.7	148.8	
2	148.7	148.5	148.9	148.3	148.8	148.6
3	148.0		149.2	148.0	148.7	
4	148.3	148.1	148.6	147.5	147.5	147.6
5	147.5	147.3	148.0	147.0	147.0	
8	147.0		147.2	146.7	147.0	
9	146.8		147.0	146.5	146.8	
10	147.0		147.0	146.2	146.3	
11	146.0	146.2	146.2	145.4	145.4	145.5
12	145.2	145.0	145.4	144.4	144.6	144.5
15	144.5	144.3	144.9	143.9	144.2	144.0
16	144.1	144.0	144.1	143.2	143.5	
17	143.2	143.4	143.4	142.0L	142.3	142.1
18	142.2	142.0	142.6	142.0	142.2	142.3
19	142.3		142.8	142.3	142.6	142.7
22	143.0		143.3	142.7	143.1	143.0
23	143.0		143.2	142.7	142.8	142.9
24	142.7	142.6	143.6	142.6	143.2	
25	HOLIDAY					
26	143.1	143.0	143.5	143.0	143.3	
29	144.0		144.0	143.1	143.6	143.7
30	144.2		145.3	143.8	145.2	
31	146.0		146.9	146.0	146.8	

August 1987

Dec	Open		High	Low	Close	
1	149.0		149.0	148.7	148.8B	149.0A
2	148.5		149.2H	148.5	148.8	
3	148.7		149.0	148.5	148.8	
4	148.5	148.0	148.5	147.5	147.8	
5	147.5		147.5	146.9	147.0	147.2
8	147.0		147.5	146.9	147.0	147.5
9	147.0		147.0	146.8	147.0	
10	146.6		146.9	146.5	146.5	
11	146.3		146.5	145.8	146.0	145.8
12	145.3		145.3	144.5	144.7	144.8
15	144.7		145.0	144.0	144.2	144.1
16	144.3		144.3	143.3	143.8	143.5
17	143.4	143.5	143.5	142.2L	142.5	
18	142.3		142.6	142.3	142.4	
19	142.5	142.2	143.0	142.2	142.6	
22	143.3		143.3	143.0	143.2	
23	143.3		143.4	142.8	143.2	143.0
24	142.8		143.7	142.8	143.3	143.5
25	HOLIDAY					
26	143.8		144.0	143.3	143.8	
29	144.5		144.5	143.5	144.1	
30	144.3	144.5	146.0	144.3	146.0	
31	146.5		147.4	146.5	147.0	

September 1987

Dec	Open		High	Low	Close	
1	148.8		148.8	148.5	148.5B	148.7A
2	149.0		149.0H	148.8	149.0	
3	149.0		149.0	149.0	149.0	
4	148.5		148.5	147.7	147.6B	147.8A
5	147.8		148.0	147.2	147.2	
8	147.2		147.2	147.2	147.2	
9	147.2		147.2	147.0	147.2B	147.5A
10	147.0		147.0	146.6	146.8B	146.9A
11	146.4		147.0	146.3	146.5	
12	145.7		146.0	144.8	145.5	
15	145.0		145.0	144.5	144.5B	144.7A
16	144.0		144.5	144.0	144.1B	144.6A
17	144.1		144.1	143.0	143.0	
18	142.8		143.3	142.8L	143.0	
19	143.0		143.2	142.8	143.0	
22	143.7		143.7	143.7	143.5B	144.0A
23	144.0		144.0	143.5	143.8B	144.0A
24	144.0		144.3	143.8	143.8	
25	HOLIDAY					
26	144.5		144.5	144.0	144.5	
29	144.5		145.0	144.0	144.5B	144.6A
30	145.0		146.5	144.7	146.5	
31	146.5		147.6	146.5	147.6	

October 1987

Dec	Open		High	Low	Close	
1	149.0		149.0	148.5	149.0	
2	149.0		149.5H	148.8	149.0	
3	148.5		149.3	148.3	149.0	
4	148.3		148.3	147.8	147.5B	147.8A
5					147.5B	148.0A
8	147.5		147.5	147.3	147.3B	147.4A
9	147.5		147.5	147.3	147.3B	147.4A
10	147.3		147.3	146.8	146.5B	146.8A
11	146.8		146.8	146.4	146.3B	146.4A
12	146.0		146.0	145.5	145.5B	146.0A
15	145.3		146.0	144.8	144.8	
16	145.0		145.0	144.5	144.0B	144.5A
17	144.5		144.5	143.0L	143.0	
18	143.3	143.0	143.3	143.0	143.3	143.0
19	143.5		143.5	143.0	143.2	
22	144.0		144.0	143.9	143.5B	144.0A
23	144.0		144.0	143.8	143.8B	144.0A
24	144.2		144.2	143.7	144.0B	144.1A
25	HOLIDAY					
26	144.0		145.0	144.0	144.5	
29	144.5		145.0	144.2	145.0	
30	145.5		147.0	145.3	147.0B	147.5A
31	147.3		148.0	147.3	148.0	

December 1987

Dec	Open		High	Low	Close	
1	150.1		150.1H	149.6	149.5B	149.6A
2	150.0		150.0	149.6	149.5B	149.6A
3	149.8		150.0	149.8	149.9B	150.0A
4	149.5		149.5	149.0	148.7B	149.0A
5	149.0		149.1	148.6	148.5B	148.6A
8	148.7		148.7	148.5	148.5B	148.6A
9	148.5		148.5	148.5	148.5	
10	148.5		148.5	148.0	148.1	
11	148.0		148.0	147.7	147.7B	147.8A
12	147.0		147.0	147.0	147.0B	147.5A
15	147.0		147.5	146.0	146.0	
16	146.5		146.5	145.5	145.5B	145.6A
17	145.4		145.4	144.0	144.0	
18	144.0		145.0	144.0	143.5B	144.0A
19	144.5		144.5	142.5L	143.8B	144.0A
22	145.0		145.0	144.0	143.5B	144.0A
23	145.0		145.0	144.3	144.2B	144.3A
24					144.3B	144.5A
25	HOLIDAY					
26					144.5B	145.0A
29	146.0		146.0	145.0	144.5B	145.0A
30					146.0B	147.0A
31					148.0B	148.1A

H = high **L** = low **A** = asked **B** = bid **N** = nominal

SOYBEAN MEAL

Futures prices Open, high, low, and close $ per ton

January 1988

Dec	Open	High	Low	Close	
1					
2					
3					
4					
5					
8					
9					
10					
11					
12					
15					
16					
17					
18					
19					
22					
23					
24					
25	HOLIDAY				
26					
29					
30					
31	150.0	150.0H	150.0L	150.0B	150.1A

Volume of sales Reported in contracts

Dec	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
1	2,445	2,744	1,193	483	705	225	126	78	10		8,007
2	2,444	2,618	2,802	527	1,420	457	88	78	2		10,436
3	5,159H	6,482	4,208	1,160	1,729	162	46	188	97		19,240H
4	4,244	7,491H	3,629	901	1,769	378	140	154	39		18,745
5	2,302	4,574	2,167	671	889	102	28		15		10,748
8	1,559	2,603	1,381	348	443	56	4L	60	12		6,466
9	1,796	3,713	1,136	327	845	191	130	2L	15		8,157
10	1,392	4,375	1,318	453	1,285	89	49	60	12		9,033
11	~~1,888~~	4,994	2,527	672	742	159	69	24	182		11,257
12	1,560	3,368	2,987	1,050	1,764	257	62	43	1L		11,092
15	609	3,025	1,790	727	1,275	124	78	133	330H		8,091
16	1,334	5,073	2,960	566	1,570	203	64	52	10		11,832
17	825	6,626	3,932	896	2,715H	391	165	29	199		15,778
18	558	3,904	2,705	847	1,777	58	73	3	7		9,932
19	308L	3,344	2,724	663	724	74	146	112	60		8,155
22		3,469	2,065	618	370	95	38	34	7		6,696
23		4,851	3,737	812	1,294	97	109	215H	104		11,219
24		1,089	847	117	343L	24L	5	29			2,454
25	HOLIDAY										
26		1,088L	695L	77L	388	56	60	25			2,388L
29		6,444	5,734H	1,924H	1,863	301	264	69	2		16,601
30		6,566	5,081	1,879	2,286	339	495H	96			16,742
31		3,616	3,872	1,576	1,747	481H	291	134		3H	11,720
TOTAL	28,425	92,057	59,490	17,303	27,943	4,318	2,530	1,616	1,104	3	234,789

Open contracts Reported in contracts

Dec	86Dec	87Jan	87Mar	87May	87Jul	87Aug	87Sep	87Oct	87Dec	88Jan	TOTAL
1	6,260H	16,517	9,975L	8,694	10,635L	3,777L	1,415	610L	146L		58,029
2	6,088	16,973	10,748	8,502L	11,435	3,989	1,419	649	146		59,949
3	4,759	17,401	11,166	8,755	11,303	4,036	1,413L	699	151		59,683
4	3,617	17,417H	12,198	8,950	11,625	4,073	1,415	708	182		60,185
5	3,250	17,249	12,464	9,180	11,671	4,110	1,442	708	193		60,267
8	3,263	16,960	12,966	9,358	11,835	4,125	1,446	766	202		60,921H
9	2,730	16,323	13,104	9,411	11,801	4,160	1,501	766	212		60,008
10	2,549	16,095	13,227	9,396	11,820	4,133	1,530	826	223		59,799
11	1,941	15,908	13,256	9,435	11,712	4,070	1,513	830	272		58,937
12	1,214	16,018	14,095	9,657	11,844	4,108	1,568	828	272		59,604
15	1,221	15,764	14,107	9,753	11,855	4,093	1,557	854	512		59,716
16	739	14,818	14,660	9,872	11,474	4,078	1,604	877	502		58,624
17	553	14,059	15,626	9,960	11,017	4,108	1,728	881	566		58,498
18	256	13,138	16,078	10,202	10,928	4,113	1,748	884	567		57,914
19	80L	12,475	16,910	9,959	10,744	4,090	1,784	883	567		57,492
22		11,503	17,342	10,118	10,851	4,063	1,746	884	574		57,081
23		10,003	17,504	10,157	11,048	4,057	1,814	1,005	667		56,255
24		9,673	17,296	10,194	11,068	4,057	1,814	1,034	667		55,803
25	HOLIDAY										
26		9,196	17,411	10,254	11,175	4,086	1,849	1,049	667		55,687
29		7,475	19,024	10,723	11,520	4,127	2,006	1,113	669H		56,657
30		5,657L	19,336H	10,636	11,605	4,086	2,085	1,185	669		55,261L
31		5,738	19,308	11,336H	11,877H	4,169H	2,181H	1,194H	669	3H	56,475

H = high L = low A = asked B = bid N = nominal

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- Cash Prices
- Deliverable Stocks
- Receipts and Shipments
- United States and World Crop Production
- Export Inspections
- Miscellaneous Data

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Introduction

The 1986 Statistical Annual has been published in three volumes. Two volumes contain volume, open interest and price data for financial futures/options and agricultural futures/options. The third book contains market commentaries, cash prices and other fundamental trade data. In past years, the Statistical Annual was published in one or two volumes, and the trade data was placed in the appropriate book.

Chart Removal Guide

Several charts that were in previous Annuals have been removed from this Statistical Annual. The following is a list of these charts and the source of each. If you have any questions, please contact the Market Information Department at 312-435-3636.

	Chart Title	Source
	All-Time High and Low Prices Recorded by Options Contracts	Chicago Board of Trade Market Information Department 141 W. Jackson, Room 336-A Chicago, IL 60604 312-435-3636
	Chicago #2 Hard Red Winter Wheat	
	Highest and Lowest Annual Cash Prices—CBOT Commodities	
	Annual Chicago Receipts and Shipments by Mode of Transport	
	Annual Chicago Lake Shipments of Grain	
	Annual Receipts and Shipments at Prominent Western Grain Centers	
	Annual Chicago Receipts and Shipments of Grain by Crop Year	
	Chicago Largest Total Grain Receipts for One Day	
	Weekly and Annual Chicago Exports of Grain	
	Grain Storage Capacities and Facilities Regular for Delivery	
	Published Carload Tariff Rates	Chicago Board of Trade Transportation Department 141 W. Jackson, Room 3100 Chicago, IL 60604 312-435-3477
Cash Prices—Monthly Average	Wheat, #2 SRW—Chicago, Toledo	United States Department of Agriculture 14th & Independence Ave., S.W. Washington, DC 20230 202-447-2791
	Corn, #2 Yellow—Chicago, Toledo, St. Louis	
	Soybeans, #1 Yellow—Chicago, Toledo	
	Oats, #2—Chicago, Minneapolis	
	Soybean Meal, 44%—Decatur	
	Soybean Oil, Crude—Decatur	
	Grain Sorghum, #2 Yellow—Kansas City	
	Barley, #2 or Better—Minneapolis	
	Cottonseed Meal, 41%—Memphis	

	Chart Title	Source
	Linseed Meal, 34%—Minneapolis	United States Department of Agriculture 14th & Independence Ave., S.W. Washington, DC 20230 202-447-2791
	Palm Oil, CIF Bulk—U.S. Ports	
	U.S. Average Prices Received by Farmers & Parity Prices— Wheat, Corn, Oats, Soybeans	
Exports	United States Exports by Country of Destination—Wheat, Barley, Oats, Corn, Grain Sorghum, Soybeans, Soybean Meal, Soybean Oil, Cottonseed Oil	
	United States Exports and Imports of Flour	
	Grains Inspected for Export by Region	
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	Quarterly U.S. Grain Stocks	
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	Feed Grains Quarterly Consumption	
	Soybean Volume Processed and Value Per Bushel	
	Carry-Over U.S. Grain	
	U.S. Livestock & Poultry Inventory	
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	United States Exports of Grain, Oilseeds, Oils, and Meals	Bureau of the Census United States Department of Commerce 14th St. between Constitution Ave. & E Street, N.W. Washington, DC 20233 301-763-4040
	Palm Oil Stocks, Domestic Disappearance	
	Cottonseed Stocks, Crush, Oil Production, Meal Production	
	Annual Precipitation by State	
	Mine Production of Recoverable Silver	United States Bureau of Mines Department of the Interior 2401 E Street, N.W. Washington, DC 20241 202-634-1004
	Silver Imports—Ore Base, Bullion, Scrap	
	Silver Exports—Ore Base, Bullion, Scrap	
	Silver Imports—Refined Bullion	
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	Chart Title	Source
	U.S. Silver Consumption by End Use Mine Production of Recoverable Gold Gold Imports—Ore Base, Bullion, Scrap Gold Exports—Ore Base, Bullion, Scrap Gold Imports—Refined Bullion Gold Exports—Refined Bullion	United States Bureau of Mines Department of the Interior 2401 E Street, N.W. Washington, DC 20241 202-634-1004
Daily Cash Prices	Coconut Oil—Pacific Coast Loose Lard—Chicago Corn Oil—Chicago	*The Wall Street Journal* 200 Burnett Road Chicopee, MA 01020 1-800-841-8000
	Government National Mortgage Association Activity Federal National Mortgage Association Activity	Mortgage Bankers Association of America 1125 Fifteenth St., N.W. Washington, DC 20005 202-861-6500
	Security Yields and Rates	Federal Reserve System 20th & Constitution Ave., N.W. Washington, DC 20551 202-452-3000
	United States Tariff Duties	United States Department of the Treasury Fifteenth St. & Pennsylvania Avenue, N.W. Washington, DC 20220 202-566-2000
	Canadian Tariff Duties	Department of National Revenue 875 Heron Road Ottawa, Ontario K1A0L8 Canada 613-995-2287
	Commercial Grain Storage Capacity at Principal Grain Centers in the United States and Canada	Canadian Grain Commission 303 Main St., Suite 600 Winnipeg, Manitoba R3C3G8 Canada 204-949-2770

Market Commentaries

This section contains market commentaries for both the financial and agricultural markets of 1986. The reports review market activity, trends, and government policies that influenced each market.

Introduction

In 1986, producers saw declining prices, a mixed export picture, and continued high production of feedgrains and soybeans. These factors contributed to the further decline in prices for most agricultural commodities traded at the Chicago Board of Trade. A controversial new Farm Bill that was introduced in 1985 was passed after eleven months. Various changes in the Farm Bill, from a marketing loan to mandatory acreage controls, received coverage from the press, but not enough legislative support to induce action. Prices traded in ranges near loan rates as the marketplace waited for possible changes in government farm policy.

Production

Production levels of corn, wheat, and soybeans were lower in 1986 than in 1985. Corn production declined 7 percent to 8.25 billion bushels from the record 8.9 billion bushels produced in 1985. Soybean production declined 4.4 percent to 2 billion bushels, less than the 2.1 billion bushels from the previous year. Production of all wheat decreased 14 percent to 2.1 billion bushels in 1986 from the 1985 level of 2.4 billion bushels. Soft Red Winter wheat production declined 21 percent in 1986 to 290 million bushels, from 1985 production of 368 million bushels.

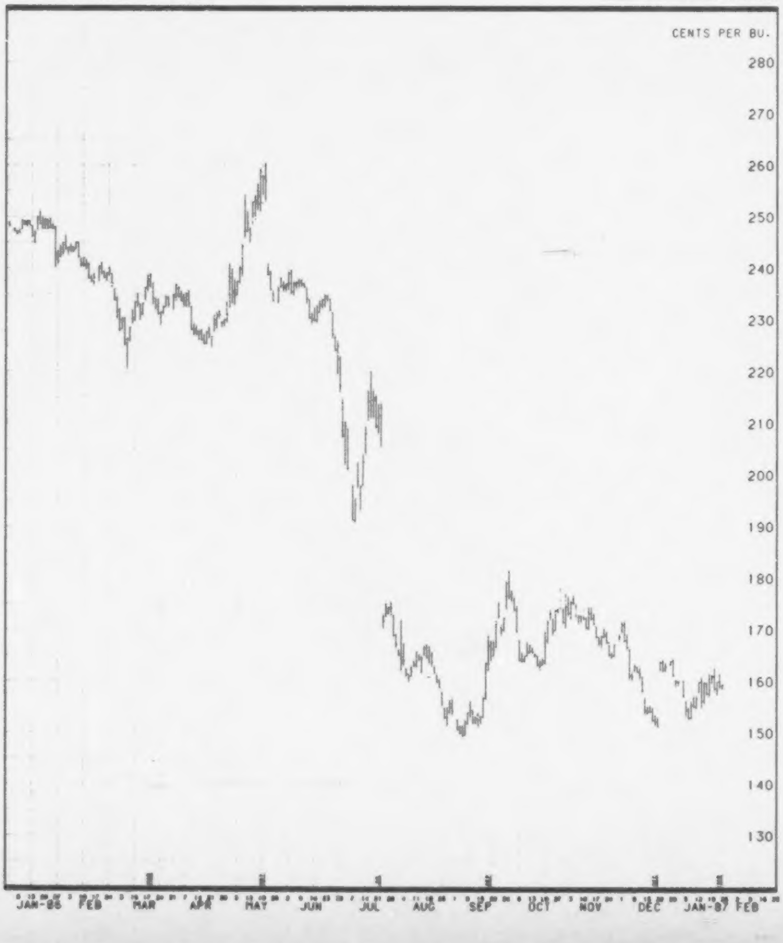
Projected 1986/1987 carry-over stocks of corn, soybeans, and wheat were also a factor weighing on the decline in prices. Corn carry-over stocks were an estimated 5.7 billion bushels, which analysts estimate to be an eleven-month supply. Soybean ending stocks were an estimated four-month supply at 1.98 billion bushels. the carry-over for all wheat was at 1.9 billion bushels, an eleven-month supply.

CORN

DAILY NEAREST FUTURES

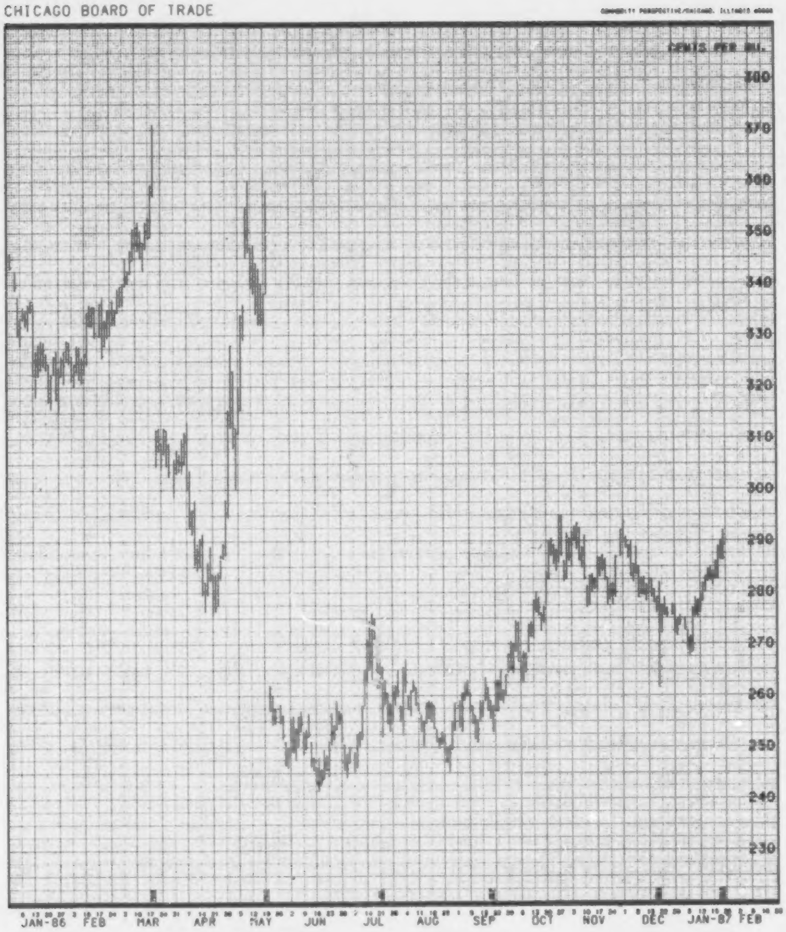
CHICAGO BOARD OF TRADE

COMMODITY PERSPECTIVE/CHICAGO, ILLINOIS 60606



WHEAT

DAILY NEAREST FUTURES



Volume

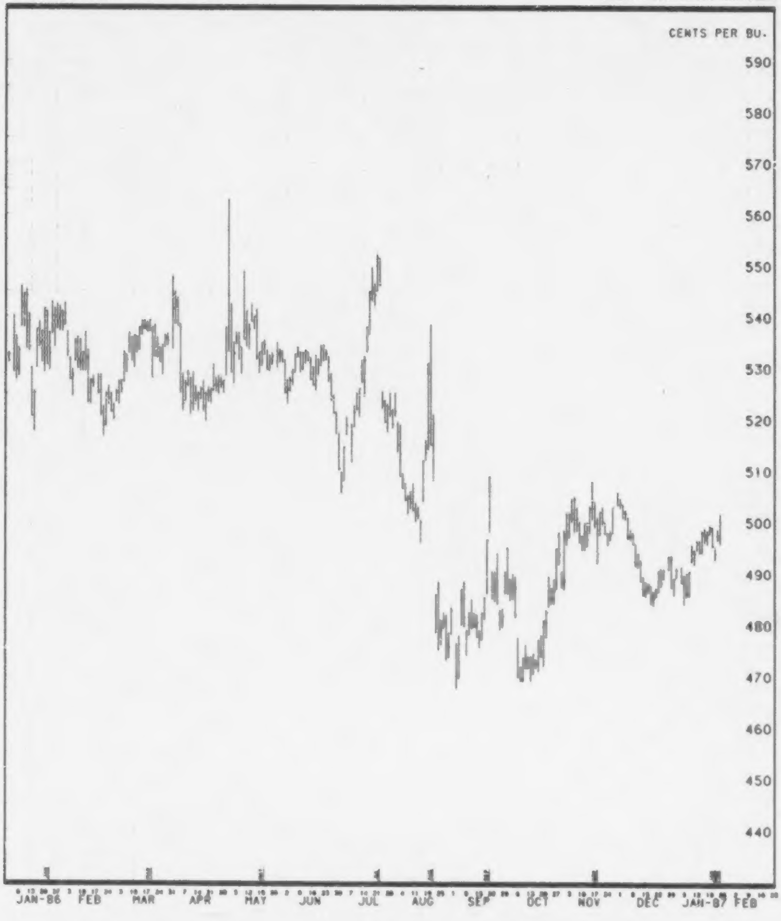
Declining exports and a global surplus of commodities contributed to a drop in trading volume of Chicago Board of Trade agricultural futures. Trading in corn futures declined 3.6 percent in 1986 to 6,160,298 contracts from 6,392,812 in 1985. Open interest declined 2.7 percent to 121,098 contracts at year end from 124,416 the previous year. Soybean futures volume declined 17.0 percent to 6,133,668 from 7,392,128 in 1985. Open interest increased 1.5 percent as of December 31, at 78,442, up from 77,274. Volume in wheat futures also declined slightly to 2,090,316 in 1986 contracts from 2,127,962 in 1985, a loss of 1.8 percent. Volume for the Chicago Board of Trade oats contract soared over 42 percent to 140,925 contracts from the 1985 figure of 99,024. Volume for soybean meal decreased 3.7 percent to 234,789 from 243,902. Open interest in that contract increased over 20 percent as of December 31 to 56,475 contracts from 46,875 in 1985. Soybean oil trading volume fell 6.7 percent to 259,600 from 278,352 in 1985. Open interest, however, increased almost 32 percent at year end to 63,797 contracts from the previous year's figure of 48,361.

Volume for the CBOT agricultural options contracts was mixed. Corn options volume rose 58.3 percent to 575,634 contracts from 363,549 contracts the previous year. The introduction of wheat options was successful since its inception in November. The options on soybean futures volume declined 7.8 percent to 775,139 contracts from

SOYBEANS

DAILY NEAREST FUTURES

CHICAGO BOARD OF TRADE



840,786 in 1985. In the first quarter of 1987, the CBOT planned to add soybean oil and soybean meal options contracts, increasing the number of agricultural options contracts to five.

Exports

During the late 1970s, exports of American agricultural products soared as new markets opened up, production declined in some parts of the world and the U.S. dollar was relatively weak. The 1980s have seen a decline in agricultural exports, in part due to record global production and a strong U.S. dollar. In 1986, exports continued to decline as surpluses, both domestic and foreign, grew. Traditional U.S. markets are experiencing fierce competition from foreign producers such as Australia, Argentina, and the Common Market. Traditional customers such as the U.S.S.R. and China either produced enough to meet their domestic demands or turned to other sources for their needs. Lower prices for U.S. commodities and the sharp decline in the U.S. dollar had little effect on increasing exports.

For the current marketing year, exports of wheat, corn, soybeans, soybean meal, and soybean oil were mixed. Exports of all wheat for the 1986/1987 marketing year through December 1986, showed a gain of 64 million bushels from the previous year. Exports of Soft Red Winter wheat increased 1.6 percent in the current marketing year from the previous year's depressed level.

Through December of the current marketing year, corn exports were off 25 percent from 1985. The absence of traditional corn buyers such as the U.S.S.R. has been a significant factor in 1986. Soybean exports showed a gain of 46 million bushels or 19 percent during the current marketing year through December. Soybean meal exports increased 16 percent in the current marketing year as increased demand for protein feeds from the EEC boosted exports. Soybean oil exports declined 16.2 percent from 63.6 million tons to 53.3 million tons.

Agricultural Policy

In 1986, the Farm Bill that took eleven months to pass (and was in place less than a year) came under heavy criticism. Expenditures for the first three years of the Bill were expected to run $52 billion. In 1986 alone, the amount was $25 billion. In an effort to reduce expenditures, the Administration has proposed reducing target prices by 10 percent in the years 1988 thru 1990. The idea of decoupling is also under consideration. This would allow the USDA to pay farmers income support payments based on a percentage of their historical yields and would give producers flexibility in planting decisions.

The government's plan to lower loan rates to world levels in the hope of increasing exports ran into stiff resistance from other countries, most notably, those of the EEC. The inability to formulate a cohesive agricultural policy continues to affect production, farm program expenditures, and government involvement.

The passage of the Gramm-Rudman Balanced Budget Bill has pressured the government to cut expenditures in all programs. Farm policy will continue to come under intense scrutiny. The government must cut costs to stay within Gramm-Rudman guidelines and allow the prices of U.S. agricultural commodities to fall near or below competitive levels in the global marketplace.

Introduction

The Chicago Board of Trade not only remained the leader of the futures industry in the United States but also reached the once impossible dream of trading 100 million contracts in one year. The 1986 CBOT total, 100,813,833 contracts, surpassed the 1986 volume totals of the next three futures exchanges combined.

Declining interest rates along with moderating inflation sparked the biggest bond rally since the inception of the CBOT U.S. Treasury Bond futures contract. Yields fell to their lowest levels in almost a decade. (An all-time high for any T-bond contract, 105 15/64, was reached at the start of the second quarter.) Volume activity was also brisk. However, as the year progressed, volume activity tapered and price activity moved in a sideways pattern. Nonetheless, as interest rate futures market volume expanded by 29.5 percent over 1985, the CBOT remained the industry leader.

Several interest rate futures contracts traded at the CBOT reached record volume levels; most notable were the U.S. T-bond and U.S. Treasury note futures contracts with record volume levels of 52,598,811 million and 4,426,476 million contracts, respectively. The T-bond futures contract represented 87.3 percent of the U.S. interest rate futures market.

T-bond futures traded a record 5,220,012 million contracts in February while T-note futures monthly record volume was set in June at 470,348 contracts. A daily volume record of 40,371 contracts was set in T-notes on September 12, 1986.

Furthermore, the CBOT remained the industry leader in the options on futures market with a 61.9 percent stake in the market. The CBOT volume leader was options on T-bond futures with a 54.7 percent share of the market. Daily, monthly, and annual volume records were set in 1986: 171,120 on January 9, 1,927,061 million in April, and 17,314,349 million for 1986. volume in options on T-note futures has also been increasing in 1986. Daily, monthly, and annual volume records included: 15,274 on August 12, 133,297 in August, and 1,000,682 million contracts for the year.

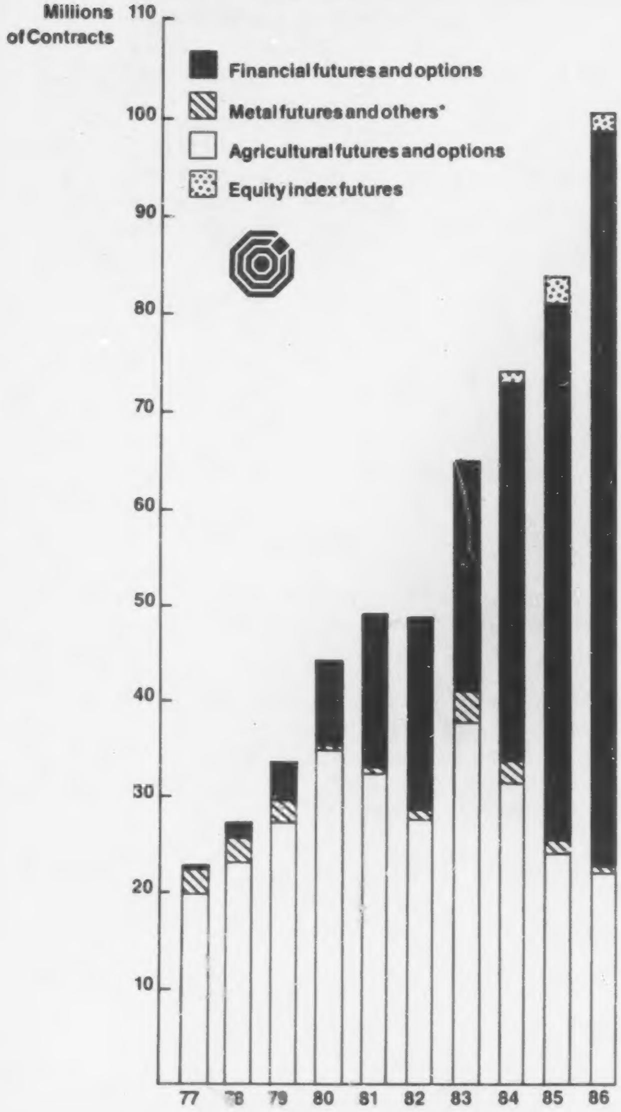
Fiscal Policy and the Reagan Administration

The financial markets dealt with another massive federal budget deficit during fiscal 1986. Although the Reagan Administration projected a $174.5 billion deficit, the actual figure amounted to $220.7 billion, a second consecutive record. The White House looked toward the Gramm-Rudman-Hollings Balanced Budget Amendment as a guide to reduce the federal budget deficit. However, a three-judge District Court unanimously ruled the new law unconstitutional. the Supreme Court concurred and ruled the automatic spending cut mechanism illegal since it violated the separation of power doctrine. That key component of the Gramm-Rudman-Hollings statute allowed the Comptroller General Office, removable by Congress, to make the necessary spending cuts should the President and Congress fail to do so. The Supreme Court cited that this new law improperly assigned executive powers of executing laws to a congressional body. In any case, the credit market remained confident that Congress and the President would work diligently to reduce the federal budget deficit.

The Reagan Administration also waged war against the cumbersome U.S. trade deficit. U.S. Treasury Secretary James Baker on several occasions "talked" down the U.S. dollar against major foreign currencies. Baker frequently spoke of the Administration's desire for an orderly dollar decline. As the dollar drifted lower, White House statements indicated satisfaction. A lower dollar would help boost the declining export component of the U.S. merchandise trade balance while avoiding mounting protectionist pressure from Congress. Despite continuous record-breaking postwar lows in the U.S. dollar against major foreign currencies, the trade deficit widened to record levels. Although the U.S. greenback declined 30 percent against major trading parameters such as West Germany and Japan, it only fell about 9 percent against other Asian and Latin American countries.

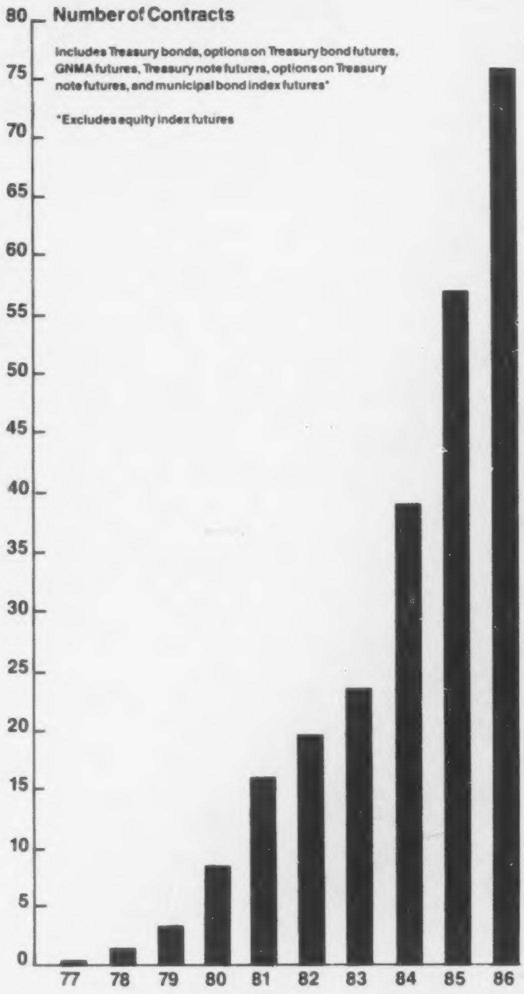
1986 was also the year that Congress passed tax reform legislation. The purpose was to shift the tax burden from individuals to businesses in a revenue neutral package. Throughout most of the year, both consumers and businesses adjusted their spending

**Chicago Board of Trade
Ten-Year Annual Volume Summary
1977—1986**



*Includes gold, silver and silver options

**Chicago Board of Trade
Financial Futures and Options
Volume in Millions of Contracts**



Number of Contracts

Includes Treasury bonds, options on Treasury bond futures, GNMA futures, Treasury note futures, options on Treasury note futures, and municipal bond index futures*

*Excludes equity index futures

habits ahead of the new tax changes. Expected shifts in consumer and business spending, however, were primarily factored into the credit market during 1986.

Monetary Policy and the Federal Reserve Board

Deflationary forces and the declining velocity of money allowed the Federal Reserve and its chariman, Paul Volcker, to maintain an accommodative monetary policy throughout 1986. This task was accomplished is spite of the four Reagan appointees (Manuel Johnson, Wayne Angell, Martha Seger, and H. Robert Heller) who opted for an easier monetary stance, which they hoped would spark economic growth. Volcker, often characterized as a tight-fisted anti-inflationist, along with two allied board governors, Emmett Rice and Henry Wallich, favored a more cautionary approach. Conflicts were evident following the February 24 Federal Open Market Committee meeting. It was revealed that the members voted 4 to 3 against Volcker in favor of an immediate discount rate reduction. Volcker considered it an inopportune time for such a move, fearing that a unilateral rate cut would result in a free-fall of the U.S. dollar. Ultimately, the U.S. discount rate was reduced ten days later, following a coordinated move by Volcker with West Germany and Japan. The West German Bundesbank lowered its official interest rates the Thursday prior to the Bank of Japan's reduction on that Friday. This initial U.S. discount rate cut was the first of four that finally reduced the rate from 7½ percent at the beginning of the year to 5½ percent by December.

Although the Federal Reserve was more inclined to ease than to tighten monetary policy during 1986, the escalating growth in the basic measure of money supply ignited concern. On several occasions, the Federal Open Market Committee opted to leave monetary policy unchanged. An unchanged policy was midway between an easier stance that encouraged economic growth and a tightened stance that slowed the excessive growth in the money supply.

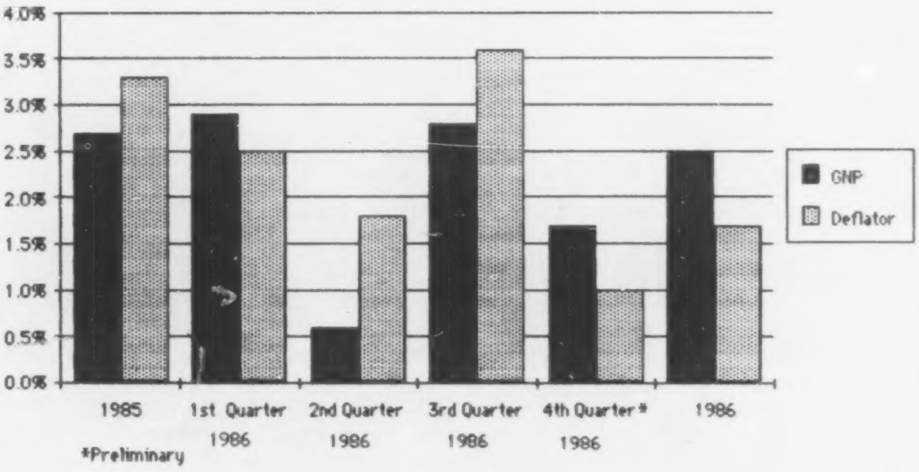
The basic measure of the money supply, M-1, was rebased in the second quarter from the 4 percent to 7 percent growth rate set in 1985. Following the July FOMC meeting, M-1 (which is currency in circulation and deposits in checking accounts) had begun to exceed its new base of 3 percent to 8 percent. The growth in M-1 was attributed to the sharp decline in interest rates which made bank rates on checking accounts a more attractive investment. The FOMC chose to concentrate on the broader money supply aggregates, M-2 and M-3, while tolerating an M-1 surge above the 8 percent upper base.

The Economy

Economic growth in 1986 was expected to expand at a faster pace than the preceding year. However, after first and second quarter GNP figures revealed lackluster performance, both the Reagan Administration and the Federal Reserve Board lowered their optimistic estimates. Inflation, on the other hand, progressed at a slow pace throughout the year.

The Gross National Product grew 2.5 percent compared to the 1985 2.7 percent advance. The Administration had originally estimated a 4 percent growth rate for 1986. The Implicit Price Deflator, a measure of inflation, rose 1.0 percent for 1986 after rising 3.3 percent in 1985. A better measure of inflation, the Fixed-Weight Price Index, rose 2.6 percent which was the lowest increase since 1967.

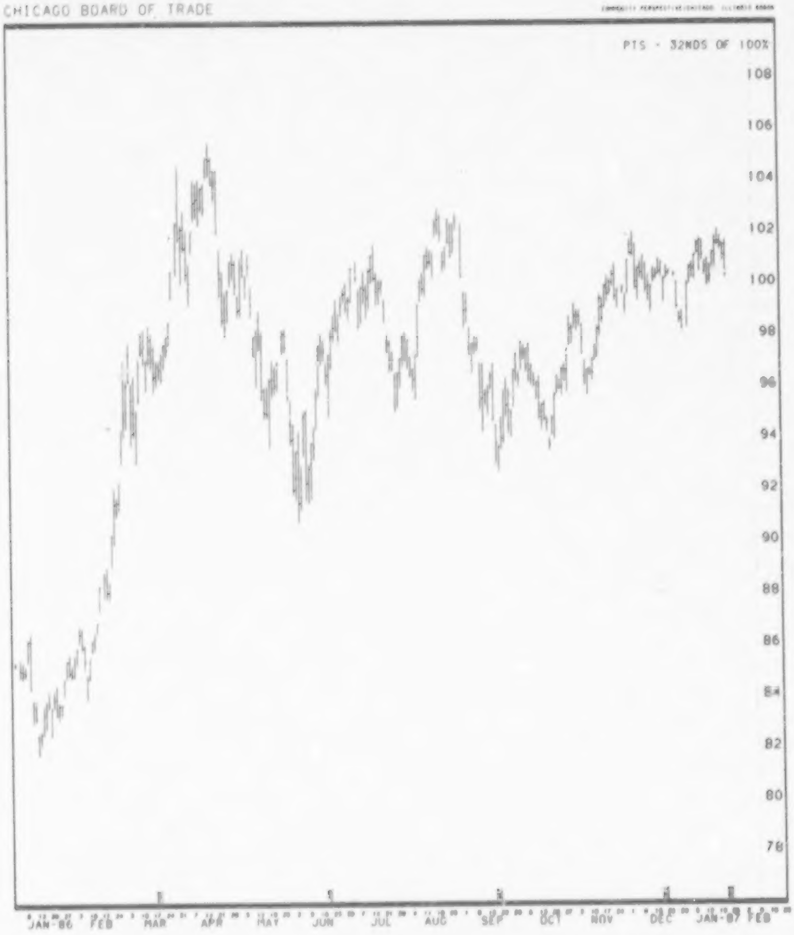
GROSS NATIONAL PRODUCT



Consumer prices rose 1.1 percent in 1986, which was the lowest increase in over 25 years. Producer prices, on the other hand, fell 2.5 percent. Both were primarily due to the plunge in energy prices.

TREASURY BONDS

DAILY NEAREST FUTURES



Energy prices began the year in a slump, declining below the "psychological" level of $15 per barrel. By the second quarter, oil prices dipped below $10 per barrel. Overproduction by the Organization of Petroleum Exporting Countries, which sought to regain eroding market shares by pushing non-OPEC nations out of the market, led to enormous stock and inventory buildup. By August, OPEC members agreed to temporarily limit production levels for a two-month trial period. This accord was extended in October since an alternative agreement could not be attained. The continuation of limited production was short-lived. A major OPEC member, Saudi Arabia, persuaded members to return to fixed prices. Following December's full member meeting, OPEC agreed to fix the price of crude oil at $18 per barrel. Inflationary fears mounted as oil prices recouped year-long losses. Interest rates rose while precious metal prices, an inflationary hedge, soared.

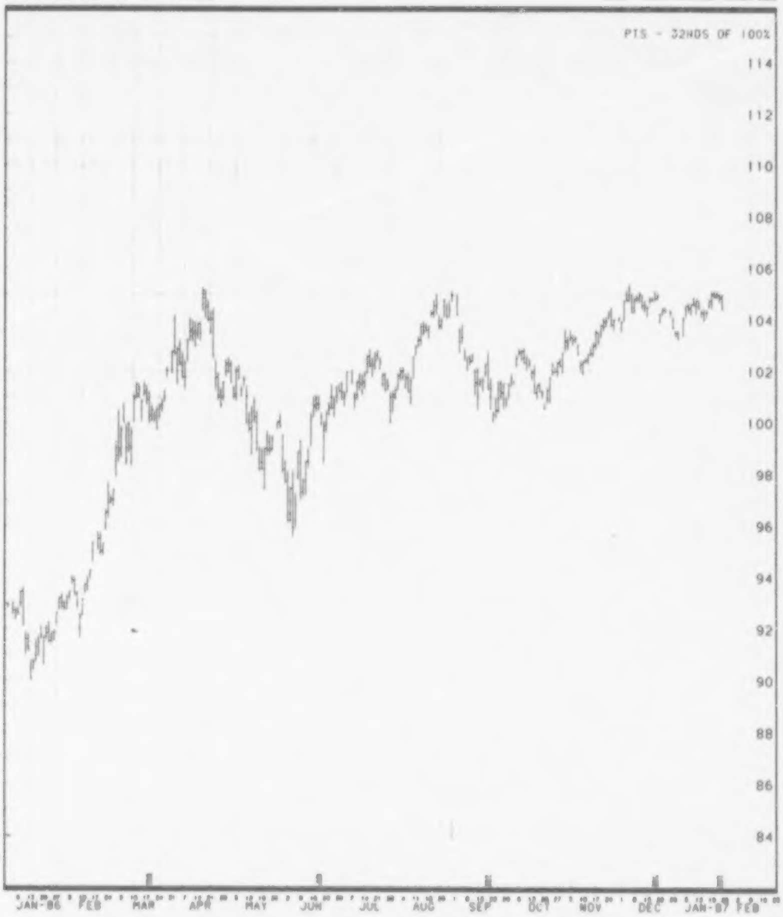
During this time, it remained evident that an economic upturn was not possible. the U.S. dollar's unyielding weakness against major foreign currencies also added to inflationary worries. A lower dollar creates higher-priced imported goods, thereby driving up inflation. Attempts by the Federal Reserve to boost the economy through its fourth and final one-half percentage point discount rate cut disappointed the credit market which had anticipated a reduction of one percentage point.

1

10 YEAR T-NOTES

DAILY NEAREST FUTURES

CHICAGO BOARD OF TRADE



Steady consumer spending was the primary factor in keeping the economy afloat. The flood of automobile financing incentives as well as the passage of tax-reform legislation fueled consumer expenditures. The elimination of sales tax and finance charges deductions convinced buyers to make purchases in 1986 instead of 1987. By year end, consumer installment credit swelled while retail sales rose moderately higher.

Total unemployment for 1986 averaged 7 percent versus a 6.9 percent average for 1985. Cost-reduction programs by several major manufacturers left many workers jobless. Furthermore, the plunge in energy prices shook many domestic oil producers out of the market. The job decline in the oil- and gas-extraction sector represented 25 percent of the industry's work force.

The 1987 economy is expected to continue at the same pace as 1986. Sustained economic expansion has been widely forecasted. Anticipation of lower interest rates, however, could be hampered by an increase in inflation. Also, a lower federal deficit along with a narrower U.S. merchandise trade balance will probably remain the focus of Congress, the President, and the Federal Reserve. However, these uncertainties will continue to cloud the direction of interest rates. Nonetheless, the highly liquid futures market as a hedging tool is expected to remain at the forefront in assisting banks and corporations to manage interest rate risks.

Futures Contracts Delivery Totals

This section lists daily and monthly delivery totals for each futures contract traded, except for cash-settled contracts. Also listed are the last date that deliveries were assigned.

CHICAGO BOARD OF TRADE
Wheat Deliveries Against Futures Commitments (000 Bushels)

1986	March		May		July		September		December	
1							Holiday			
2							155	05/16/86	100	05/08/86
3	20	11/08/85					140	05/28/86	150	08/14/86
4	10	11/08/85			Holiday		80	07/10/86	150	08/14/86
5							75	07/15/86	160	09/22/86
6									160	09/30/86
7										
8							80	07/21/86		
9							30	07/23/86	395	10/06/86
10	10	03/03/85					15	07/28/86	405	11/06/86
11	10	12/03/85					1,005	08/12/86	345	11/19/86
12							225	08/12/86	365	11/21/86
13	10	12/03/85							145	11/24/86
14	10	12/04/85								
15							30	08/12/86		
16									245	11/25/86
17	10	12/04/85							35	11/25/86
18	10	12/05/85					75	08/28/86	270	11/25/86
19	10	12/05/85					555	09/05/86	65	11/26/86
20	10	01/21/86							150	12/02/86
21	25	03/07/86								
22							145	09/05/86		
23							255	09/19/86	75	12/02/86
24									555	12/19/86
25	5	03/07/86			165	07/14/86			30	12/19/86
26	55	03/12/86	Holiday						Holiday	
27			10	04/14/86					450	12/19/86
28	Holiday		10	04/14/86						
29			10	05/15/86						
30									50	12/19/86
31	100	03/12/86			170	07/14/86			55	12/19/86
									125	12/19/86
Total	295		30		335		2,865		4,480	

CHICAGO BOARD OF TRADE

Corn Deliveries Against Futures Commitments (000 Bushels)

1986	March		May		July		September		December	
1							Holiday		12,175	07/07/86
2							935	06/17/86	4,850	07/09/86
3	2,900	10/04/85					795	07/02/86	585	07/10/86
4	1,215	12/03/85			Holiday		790	07/16/86	570	07/10/86
5	935	12/16/85					695	07/24/86	1,185	07/10/86
6	3,290	01/30/86								
7	2,775	02/26/86								
8							260	07/29/86	9,240	10/31/86
9							95	07/30/86	2,730	11/14/86
10	2,075	02/27/86					40	07/30/86	3,995	11/25/86
11	545	02/27/86					5	07/30/86	1,695	11/26/86
12	130	02/27/86							1,255	11/28/86
13	5	02/27/86								
14	155	02/27/86	5	11/04/85						
15			5	11/27/85					4,295	12/04/86
16			5	12/06/85			10	07/30/86	3,070	12/09/86
17	35	02/27/86							3,115	12/12/86
18	40	02/27/86			10	09/20/85	195	07/30/86	2,105	12/12/86
19	110	02/27/86	10	02/26/86			180	08/01/86	1,410	12/16/86
20	35	02/28/86								
21	90	02/28/86			10	11/11/85				
22			10	04/01/86			25	08/01/86	1,970	12/18/86
23			200	04/02/86			120	08/19/86	6,095	12/19/86
24							85	08/19/86	40	12/19/86
25					10	05/15/86	215	08/21/86	Holiday	
26			Holiday				365	08/26/86		
27			215	05/16/86						
28	Holiday		200	05/19/86						
29			245	05/20/86	30	06/12/86	1,010	09/17/86		
30			15	05/20/86	5	06/12/86	300	09/17/86		
31					845	07/11/86				
Total	14,335		910		910		6,120		60,340	

CHICAGO BOARD OF TRADE
Oats Deliveries Against Futures Commitments (000 Bushels)

1986	March		May		July		September		December	
1			690	03/06/86	580	05/12/86	Holiday			
2			425	03/20/86	345	06/10/86			50	08/01/86
3					170	06/30/86			40	06/10/86
4					Holiday				50	08/22/86
5			550	04/08/86					35	09/25/86
6			75	04/09/86					40	10/14/86
7	200	10/01/85	395	04/22/86	75	06/30/86				
8			195	04/29/86	345	07/02/86				
9			245	04/30/86	85	07/02/86			55	11/06/86
10	155	10/01/85			5	07/02/86			30	11/06/86
11					40	07/02/86				
12			210	04/30/86			320	08/12/86		
13			70	05/01/86						
14					10	07/02/86				
15					20	07/03/86	225	08/28/86		
16			35	05/07/86	15	07/03/86	65	08/28/86		
17							60	09/02/86		
18	25	01/09/86					10	09/02/86		
19	35	01/09/86					250	09/10/86		
20	85	01/14/86	5	05/07/86						
21	5	02/26/86			5	07/03/86				
22			85	05/09/86			30	09/11/86		
23							100	09/19/86		
24					55	07/14/86				
25									Holiday	
26			Holiday							
27	120	03/11/86	20	05/09/86						
28	Holiday									
29			15	05/12/86						
30			175	05/20/86						
31										
Total	625		3,190		1,750		1,060		300	

CHICAGO BOARD OF TRADE
Soybean Deliveries Against Futures Commitments (000 Bushels)

1986	January		March		May		July		August		September		November	
1	Holiday				4,125	02/27/86								
2	3,775	11/07/85			3,875	04/10/86			25	07/15/85	Holiday			
3	3,725	12/11/85	5,500	01/13/86			10	06/11/85						
4			3,730	02/12/86			Holiday						55	10/07/86
5			2,275	02/21/86	3,220	04/29/86			25	07/31/85				
6	2,445	12/20/85	2,815	02/27/86	1,835	04/30/86			25	01/10/86				
7	2,460	12/31/85	2,040	02/27/86	730	04/30/86	10	07/02/85	25	04/23/86				
8	2,000	01/03/86			590	05/01/86			25	05/12/86			1,100	08/04/86
9	2,215	01/06/86			305	05/02/86			10	05/30/86				
10	2,350	01/08/86	180	02/27/86			30	11/25/85						
11			425	02/27/86			30	11/29/85					1,535	10/09/86
12			75	02/27/86	50	05/02/86			15	06/06/86			2,015	10/27/86
13	2,430	01/09/86			5	05/02/86			15	06/17/86			1,575	10/30/86
14	2,920	01/10/86	210	02/28/86	325	05/02/86	30	01/14/86	15	06/23/86			725	11/03/86
15	2,995	01/13/86			255	05/02/86	30	02/04/86	10	06/23/86			820	11/04/86
16	3,045	01/14/86			175	05/02/86	10	02/04/86	55	06/23/86				
17	1,790	01/15/86												
18			35	03/04/86									1,725	11/07/86
19			20	03/04/86	410	05/02/86							580	11/11/86
20	1,715	01/16/86	45	03/05/86	5	05/02/86					35	06/20/86	725	11/13/86
21	635	01/16/86	2,325	03/19/86	595	05/06/86	70	05/01/86	5	06/23/86			1,165	11/18/86
22	5	01/16/86			335	05/20/86	5	05/01/86					30	11/18/86
23	100	01/16/86									35	07/07/86		
24	695	01/22/86	20	03/19/86			70	05/29/86			125	09/17/86		
25													350	11/18/86
26					Holiday								60	11/18/86
27					30	05/20/86			125	06/23/86	210	09/18/86	560	11/18/86
28			Holiday				40	06/13/86	65	06/23/86			Holiday	
29					5	05/20/86	95	07/16/86					115	11/18/86
30							5	07/16/86						
31							60	07/17/86			40	09/18/86		
Total	35,300		19,695		16,870		495		440		445		13,135	

CHICAGO BOARD OF TRADE

Soybean Oil Deliveries Against Futures Commitments (Contracts)

1986	January	March	May	July	August	September	October	December
1	Holiday		1,430 04/22/86	2,115 06/17/86	2,401 07/22/86	Holiday	791 08/29/86	3,502 11/25/86
2	701 12/12/85		1,377 04/29/86	1,394 06/27/86		1,576 08/22/85	1,331 09/18/86	1,131 11/26/86
3	520 12/17/85	823 02/10/86		1,568 06/30/86		1,483 08/29/86	1,296 09/29/86	560 11/26/86
4		525 02/14/96		Holiday	1,416 07/30/86	462 08/29/86		620 11/26/86
5		594 02/21/86	320 04/30/86		521 07/31/86	312 08/29/86		437 11/28/86
6	510 12/24/85	616 02/26/86	687 05/01/86		808 08/01/85		228 09/29/86	
7	176 12/30/85	626 03/03/86	1,091 05/05/86	1,158 07/01/86	817 08/04/86		59 09/29/86	
8	149 12/31/85		981 05/06/86	102 07/01/86	752 08/05/86	94 09/02/86	75 09/29/86	458 11/28/86
9	141 01/02/86		530 05/06/86	309 07/02/86		59 09/02/86	557 10/01/86	570 12/02/86
10	78 01/02/86	1,032 03/06/86		39 07/02/86		61 09/02/86	80 10/02/86	495 12/03/86
11		698 03/07/86		2 07/02/86	764 08/07/86	118 09/03/86		385 12/05/86
12		416 03/07/86	287 05/06/86		879 08/08/86	207 09/04/86		522 12/09/86
13	217 01/06/86	338 03/10/86	191 05/07/86		272 08/08/86		3 10/02/86	
14	210 01/08/86	381 03/12/86	378 05/08/86	14 07/02/86	414 08/08/86		36 10/02/86	
15	70 01/08/86		110 05/09/86		515 08/12/86	16 09/04/86	14 10/02/86	207 12/09/86
16	2 01/08/86		63 05/09/86	11 07/02/86		76 09/08/86	4 10/02/86	250 12/10/86
17		171 03/12/86		209 07/02/86		83 09/09/86	1 10/02/86	341 12/11/86
18		104 03/12/86			104 08/13/86	24 09/09/86		243 12/11/86
19		38 03/12/86	145 05/12/86		192 08/13/86	71 09/12/86		737 12/17/86
20	105 01/13/86	174 03/12/86	373 05/16/86		152 08/18/86		39 10/06/86	
21	57 01/13/86	188 03/18/86	221 05/16/86	30 07/02/86	140 08/19/86			
22	252 01/16/86		56 05/19/86	106 07/03/86	110 08/20/86	91 09/16/86		945 12/18/86
23	230 01/17/86			50 07/10/86		43 09/19/86	1 10/06/86	185 12/18/86
24	203 01/20/86	9 03/18/86		136 07/16/86			302 10/17/86	125 12/19/86
25		39 03/19/86						Holiday
26		27 03/19/86	Holiday					11 12/19/86
27		14 03/19/86						
28		Holiday						
29	79 01/21/86			20 07/16/86				16 12/19/86
30	26 01/22/86							
31	125 01/22/86	42 03/19/86		30 07/16/86				51 12/19/86
Total	3,851	6,855	8,240	7,297	10,257	4,776	4,817	8,746

CHICAGO BOARD OF TRADE

Soybean Meal Deliveries Against Futures Commitments (Contracts)

1986	January	March	May	July	August	September	October	December
1	Holiday					Holiday		
2	4 03/05/85		422 03/05/86					
3								
4		294 01/07/86		Holiday				150 10/01/86
5		280 01/16/86	194 03/05/86					317 10/31/86
6	5 10/17/85	2 01/16/86	5 03/05/86					
7	2 11/08/85	203 01/27/86	2 03/06/86					
8	15 11/15/85		305 04/18/86		120 06/11/86			310 11/21/86
9	37 11/25/85		347 04/28/86					91 11/25/86
10	27 12/04/85	13 02/05/86						36 11/26/86
11		13 02/05/86			108 07/11/86			4 11/26/86
12		22 02/21/85	14 04/29/86		74 07/11/86			
13	107 12/17/85	16 02/21/86	26 04/29/86		2 07/14/86			
14	79 12/17/85	5 02/24/86	4 04/30/86					
15	16 12/17/85		63 05/07/86		2 07/15/86			
16	17 12/17/85		111 05/08/86					2 11/26/86
17	2 12/17/85	5 02/27/86						2 11/26/86
18		2 02/27/86						
19			119 05/09/86					
20	104 12/19/85	4 02/28/86	763 05/16/86					
21	8 12/19/85	9 03/18/86	227 05/19/86					
22			42 05/20/86		294 07/20/86			
23	10 12/30/85					462 09/19/86		61 12/17/86
24	39 01/21/86						257 10/14/86	
25								Holiday
26							1 10/22/86	
27							1 10/24/86	
28		Holiday						
29								
30								
31								
Total	472	868	2,644	0	600	462	259	973

CHICAGO BOARD OF TRADE
GNMA-CDR Deliveries Against Futures Commitments (Contracts)

1986	March		June		September		December	
1						Holiday	4	07/31/86
2							7	07/31/86
3								
4	1	05/09/85						
5								
6								
7								
8								
9								
10								
11							2	09/18/86
12								
13								
14								
15								
16								
17								
18								
19								
20								
21								
22								
23								
24			138	02/21/86				
25								Holiday
26								
27	2	05/17/85						
28		Holiday						
29								
30			203	04/30/86	198	06/23/86		
31	1,334	03/19/86					9	11/18/86
Total	1,337		341		198		22	

CHICAGO BOARD OF TRADE

Treasury Bond Deliveries Against Futures Commitments (Contracts)

1986	March		June		September		December	
1					Holiday			
2			2,392	10/03/85				
3			92	10/03/85				
4	31	02/24/85	203	10/03/85				
5	1	02/28/85						
6			1	10/03/85				
7								
8					7	01/18/85		
9								
10			33	10/03/85				
11					2	07/30/85		
12	72	07/26/85						
13								
14	182	07/26/85						
15								
16					4	07/30/85		
17			25	10/03/85				
18	31	07/26/85	52	10/03/85				
19	5,600	01/10/86			2	07/30/85		
20	124	01/10/86						
21	6	01/10/86						
22								
23			2	01/16/86			30	08/19/86
24	4	01/10/86	1	01/16/86				
25					2	07/30/85	Holiday	
26			1	01/16/86	1	07/30/85		
27								
28	Holiday							
29								
30			6,044	06/19/86	4,568	09/19/86	502	08/19/86
31	7,831	03/19/86					6,350	12/19/86
Total	13,882		8,846		4,586		6,882	

CHICAGO BOARD OF TRADE

Ten-Year Treasury Note Deliveries Against Futures Commitments (Contracts)

	March		June		September		December	
1								
2					Holiday			
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								
21								
22								
23								
24	25	10/29/85						
25							Holiday	
26								
27								
28								
29								
30			2,492	06/18/86	9,234	09/18/86		
31	10,741	03/19/86					3,935	12/19/86
Total	10,766		2,492		9,234		3,935	

CHICAGO BOARD OF TRADE

1000 oz. Silver Deliveries Against Futures Commitments (Contracts)

1986	January	February	March	April	May	June	July	August	September	October	November	December
1	Holiday			1,534 02/21/86	57 04/29/86		12 06/27/86	889 07/02/86	Holiday	156 09/29/86		1,730 11/26/86
2	16 12/30/85			662 02/21/86	10 04/30/86	3,041 05/14/86	23 06/27/86		14 08/28/86	62 09/29/86		1,081 11/28/86
3	5 12/31/85	1,030 01/23/86	49 02/27/86	25 02/26/86		468 05/16/86			2 08/28/86	9 09/30/86	2 10/09/86	350 11/28/86
4		267 01/28/86	25 02/28/86	676 04/01/86		306 05/19/86	Holiday	166 07/31/86	9 08/29/86		2 10/31/86	52 11/28/86
5		34 01/28/86	8 03/03/86		4 05/01/86	440 05/27/86		60 07/31/86	7 09/02/86		2 10/31/86	24 11/28/86
6	9 01/02/86	19 01/28/86	13 03/03/86			30 05/27/86		44 08/01/86		19 09/30/86		
7		302 01/30/86	1 03/03/86	134 04/02/86			7 07/02/86	21 08/01/86		4 09/30/86		
8	7 01/06/86			27 04/02/86	1 05/01/86		14 07/02/86	10 08/01/86	8 09/02/86	14 10/01/86		13 11/28/86
9	3 01/06/86			44 04/03/86	9 05/07/86	2 05/27/86			2 09/04/86	3 10/01/86		19 12/01/86
10	6 01/07/86	468 02/04/86	16 03/06/86	34 04/03/86		6 05/27/86	3 07/02/86		9 09/04/86		3 10/31/86	11 12/02/86
11		3 02/04/86	3 03/06/86	61 04/03/86		20 05/27/86	11 07/09/86	6 08/04/86	12 09/09/86		4 11/07/86	6 12/02/86
12		1 02/04/86	1 03/06/86		5 05/08/86	232 05/30/86		4 08/04/86	6 09/10/86		6 11/10/86	22 12/02/86
13	1 01/08/86	26 02/07/86	5 03/06/86		2 05/08/86	78 06/05/86		5 08/04/86		3 10/01/86	2 11/10/86	
14	2 01/08/86	8 02/10/86	15 03/12/86	15 04/07/86	3 05/08/86		30 07/10/86	3 08/04/86		3 10/01/86		
15	4 01/13/86			14 04/08/86	2 05/13/86		7 07/11/86	12 08/04/86		10 10/03/86		17 12/05/86
16	4 01/13/86			8 04/10/86	3 05/13/86	3 06/05/86	1 07/14/86		10 09/12/86	5 10/06/86		8 12/08/86
17	55 01/15/86	Holiday	12 03/13/86	28 04/10/86		2 06/05/86				4 10/06/86	3 11/12/86	12 12/11/86
18		7 02/10/86	2 03/13/86	42 04/15/86		5 06/10/86		5 08/06/86	2 09/16/86		1 11/12/86	150 12/15/86
19		1 02/10/86	3 03/13/86					18 08/08/86	4 09/17/86		18 11/17/86	156 12/17/86
20	9 01/15/86	8 02/11/86			1 05/13/86	17 06/17/86		3 08/11/86		4 10/08/86	3 11/17/86	
21	10 01/16/86	8 02/12/86	10 03/17/86	23 04/17/86	1 05/13/86		12 07/17/86	5 08/13/86		12 10/14/86	1 11/19/86	
22	2 01/17/86			11 04/17/86	7 05/19/86			4 08/20/86	4 09/18/86	3 10/15/86		10 12/17/86
23	1 01/17/86			3 04/17/86					10 09/19/86	2 10/16/86		8 12/17/86
24	11 01/21/86	7 02/19/86	2 03/19/86	7 04/17/86		5 06/11/86	15 07/22/86		7 09/22/86	2 10/16/86	1 11/19/86	22 12/22/86
25		1 02/19/86	15 03/21/86	36 04/17/86		12 06/11/86	3 07/23/86	19 08/15/86			5 11/21/86	Holiday
26		4 02/21/86	5 03/24/86		Holiday	26 06/23/86		13 08/19/86	7 09/23/86		1 11/24/86	19 12/24/86
27	51 01/23/86	6 02/25/86	3 03/25/86	1 04/17/86	5 05/20/86	13 06/25/86		12 08/22/86			Holiday	
28	5 01/24/86	1 02/25/86	Holiday	13 04/17/86			1 07/23/86	3 08/22/86		11 10/17/86		
29	6 01/27/86			26 04/25/86	9 05/27/86		1 07/24/86	11 08/26/86	8 09/25/86	1 10/20/86		25 12/22/86
30	6 01/28/86						1 07/24/86			4 10/28/86		17 12/26/86
31			2 03/25/86									
Total	213	2,201	190	3,424	119	4,706	141	1,313	121	333	54	3,752

CHICAGO BOARD OF TRADE
Kilo Gold Deliveries Against Futures Commitments (Contracts)

1986	January	February	March	April	May	June	July	August	September	October	November	December
1	Holiday			207 03/25/86			9 06/26/86	55 07/16/86	Holiday	22 09/15/86		88 10/29/86
2	1 12/30/85			60 03/27/86	1 04/23/86	94 05/05/86				33 09/22/86		51 11/10/86
3		189 01/30/86		4 03/27/86		9 05/05/86				13 09/22/86		39 11/20/86
4		54 01/31/86		9 03/27/86		6 05/05/86	Holiday	3 07/16/86				2 11/20/86
5		54 02/03/86						1 07/16/86	7 09/03/86			
6		12 02/03/86				3 05/05/86		1 07/16/86		2 09/22/86		
7				9 03/27/86				31 07/16/86				
8	1 01/06/86			32 03/27/86				18 07/23/86		6 09/29/86		1 11/20/86
9	3 01/07/86			4 03/31/86		29 05/14/86				2 09/29/86		5 11/20/86
10		30 02/06/86	1 03/04/86	24 03/31/86		5 05/14/86						1 11/20/86
11		1 02/06/86	5 03/07/86	1 03/31/86		33 05/14/86		2 07/23/86				4 11/20/86
12			1 03/10/86			8 05/14/86						4 11/20/86
13		6 02/06/86			3 05/09/86	11 05/28/86		16 07/23/86		3 10/07/86		
14							1 07/10/86	3 07/23/86		1 10/07/86		
15				2 03/31/86								24 11/26/86
16						33 05/30/86			1 09/08/86			11 11/26/86
17	1 01/07/86	Holiday	1 03/10/86	11 03/31/86		1 05/30/86	6 07/15/86				1 11/12/86	37 12/03/86
18				2 03/31/86		6 06/12/86						
19								5 07/23/86			3 11/17/86	
20						1 06/12/86		11 07/30/86				
21				15 03/31/86				10 07/30/86				
22							4 07/18/86					2 12/05/86
23						1 06/12/86						1 12/05/86
24						5 06/12/86						5 12/10/86
25		4 02/11/86						10 06/30/86	1 09/22/86			Holiday
26					Holiday	5 06/12/86		1 06/30/86				1 12/10/86
27		2 02/25/86				2 06/25/86					Holiday	
28		1 02/25/86	Holiday	3 04/02/86				8 07/05/86				
29				2 04/03/86				20 07/18/86				1 12/10/86
30	3 01/15/86			5 04/22/86						2 10/07/86		4 12/26/86
31												
Total	9	353	8	390	4	252	20	195	9	74	4	281

This section lists the daily and monthly totals of exercised and assigned futures options.

Futures Options Exercises and Assignments

CHICAGO BOARD OF TRADE
Wheat Call Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday																Holiday							
2																								
3																								
4													Holiday											
5																								
6																								
7																								
8																								
9																								
10																								
11																								
12																								
13																								
14																								
15																								
16																								
17			Holiday																					
18																								
19																								
20																								
21																								
22																								
23																								
24																								
25																							Holiday	
26									Holiday															
27																					Holiday			
28					Holiday																			
29																								
30																								
31																								
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Wheat Put Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1		Holiday																Holiday						
2																								
3																								
4														Holiday										
5																								
6																								
7																								
8																								
9																								
10																								
11																								
12																								
13																								
14																								
15																								
16																								
17				Holiday																				
18																								
19																								
20																								
21																								
22																								
23																								
24																								
25																								Holiday
26										Holiday														
27																						Holiday		
28						Holiday																		
29																								
30																								
31																								
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Exercised = Ex
Assigned = As

CHICAGO BOARD OF TRADE
Corn Call Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday																Holiday							
2	1	1																						
3	2	2	3	3			5	5			1	1												
4			558	558			56	56					Holiday								12	12		
5			90	90							7	7									98	98		
6	4	4	278	278																	456	456		
7	6	6																						
8	3	3	2,651	2,651					2	2														
9	10	10					21	21			22	22	3	3										
10	40	40									14	14												
11											17	17												
12							72	72	2	2	84	84												
13	6	6																						
14	46	46									2,335	2,335												
15	1	1							2	2														
16	6	6																						
17	13	13	Holiday																					
18																								
19																								
20	60	60																						
21	3	3																						
22	16	16																						
23																								
24																								
25																							Holiday	
26					39	39			Holiday														79	79
27	1	1			1	1													15	15	Holiday			
28	1	1			Holiday																			
29	6	6																	1	1				
30	114	114							2	2														
31	1	1			100	100											370	370						
Total	340	340	3,580	3,580	140	140	154	154	8	8	2,575	2,575	3	3	0	0	370	370	16	16	566	566	79	79

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Corn Put Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday						2	2					44	44	13	13	Holiday							
2							33	33			18	18	15	15			14	14	40	40				
3					44	44	111	111			2	2	33	33			60	60	186	186	80	89		
4			5	5	10	10	95	95			5	5	Holiday		40	40	10	10			144	144	3	3
5			39	39	5	5					31	31			209	209	5	5			451	451	3	3
6			216	216							6	6			291	291			292	292	414	414		
7	9	9	4	4	72	72	1	1					69	69	43	43			31	31				
8			1,612	1,612			17	17					33	33	72	72			50	50				
9							123	123	20	20	4	4	5	5			24	24	4	4			66	66
10	1	1			1	1	592	592			2	2	46	46			40	40	37	37			15	15
11					76	76	53	53			18	18	40	40	7	7	36	36			25	25	11	11
12							1,633	1,633			208	208			103	103	65	65						
13					8	8									58	59			1	1	90	90		
14			5	5			1	1			4,760	4,760	1	1	179	179			11	11				
15							3	3					1	1	6	6	100	100	128	128				
16							2	2					2	2			165	165	15	15			36	36
17			Holiday		12	12							23	23			328	328	20	20	1	1		
18					41	41	1	1					75	75	2	2	15	15					1	1
19					4	4									3	3	23	23			3	3		
20			15	15	30	30									5	5			29	29	61	61		
21	2	2			50	50							56	56	41	41			53	53				
22									12	12			212	212	1	1	6	6	7	7			3	3
23	7	7					5	5					99	99			17	17	1	1				
24							5	5			1	1	3	3			26	26	2	2				
25							28	28			1	1	53	53	12	12	4	4			75	75	Holiday	
26									Holiday		10	10			27	27	33	33			46	46		
27	2	2	1	1	10	10															Holiday			
28	2	2	5	5	Holiday		71	71					27	27					11	11				
29	1	1					4	4	2	2			52	52	1	1	5	5	5	5			33	33
30											52	52	14	14			600	600	7	7				
31	13	13											7	7					11	11			7	7
Total	37	37	1,902	1,902	363	363	2,780	2,780	34	34	5,118	5,118	910	910	1,114	1,114	1,576	1,576	-1	941	1,399	1,399	148	148

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Soybean Call Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday						70	70	2	2			30	30			Holiday						51	51
2							3	3																
3	3	3											2	2									8	8
4			1	1			7	7					Holiday											
5			24	24																			2	2
6	1	1	128	128															20	20				
7	9	9																						
8	6	6	3,044	3,044																			12	12
9	1	1					179	179															1	1
10	2	2					10	10																
11											3	3											42	42
12							149	149			347	347												
13																							681	681
14	1	1									1,399	1,399							1	1				
15																								
16	1	1																	114	114				
17			Holiday		1	1	68	68																
18																								
19					6	6																		
20									1	1														
21									2	2														
22	10	10																						
23																								
24																	5	5						
25																							Holiday	
26									Holiday															
27					1	1															Holiday			
28					Holiday				5	5														
29	3	3																						
30	1	1							3	3													30	30
31	2	2																						
Total	41	41	3,197	3,197	8	8	486	486	13	13	1,749	1,749	32	32	0	0	5	5	135	135	0	0	827	827

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Soybean Put Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday						5	5									Holiday		1	1				
2							7	7					260	260			70	70	2	2			90	90
3							5	5			15	15	14	14			465	465	7	7				
4			21	21			108	108					Holiday		1	1	2	2						
5			8	8							6	6			7	7					50	50	14	14
6			32	32	1	1									15	15			37	37				
7							66	66					103	103	2	2			134	134				
8			1,153	1,153			1	1					5	5	1	1			10	10			10	10
9							15	15					10	10					2	2			2	2
10							254	254			8	8	10	10					63	63			5	5
11											4	4											254	254
12							1,667	1,667			9	9			16	16	26	26						
13															58	58			127	127				
14	1	1									1,006	1,006			56	56			22	22	20	20	1,974	1,974
15									2	2									172	172				
16							16	16											162	162				
17			Holiday																		17	17		
18																								
19																								
20																								
21																								
22	2	2															201	201						
23																								
24																	36	36						
25																	1	1			13	13	Holiday	
26					1	1			Holiday															
27																					Holiday			
28					Holiday										1	1								
29													3	3										
30									4	4	1	1												
31													2	2										
Total	3	3	1,214	1,214	2	2	2,144	2,144	6	6	1,049	1,049	·407	407	157	157	801	801	739	739	100	100	2,349	2,349

Exercised = Ex
Assigned = As

CHICAGO BOARD OF TRADE
Treasury Bond Call Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1		Holiday					4,736	4,736	1,374	1,374	1,365	1,365	1	1	1	1		Holiday						
2	493	493					5,519	5,519	1,070	1,070			1,577	1,577										
3	30	30	25	25	5,936	5,936	1,028	1,028					425	425			5	5			100	100		
4			3,238	3,238	1,825	1,825	2,133	2,133						Holiday	25	25								
5			96	96	41	41			2,002	2,002														
6	613	613	2,383	2,383	108	108			1,112	1,112														
7	2,117	2,117	158	158	233	233	68	68	2,003	2,003			4	4	121	121								
8	164	164					1,473	1,473	231	231			45	45	2.180	2,180								
9	4	4					2,127	2,127	2,264	2,264			9	9										
10	4	4	110	110	2,854	2,854	6,997	6,997					9	9					10	10	1	1		
11			1,028	1,028	2,306	2,306	1,601	1,601							1,435	1,435					1	1		
12			3,866	3,866	1,139	1,139			1	1					2,054	2,054					183	183		
13	2	2	4,087	4,087	251	251			4	4					949	949					4,203	4,203		
14			6,767	6,767	61	61	4,218	4,218	172	172			16	16	3,306	3,306								
15							2,212	2,212	1,656	1,656			469	469	3,296	3,296								
16							3,488	8,488			8	8	332	332					3	3				
17				Holiday	127	127	2,802	2,802	8,867	8,867													10	10
18			7,620	7,620	203	203	4,870	4,870			23	23			1,424	1,424								
19			6,573	6,573	329	329									3,140	3,140								
20	60	60	10,179	10,179	2,781	2,781					600	600			4,554	4,554								
21			264	264	1,294	1,294	1,690	1,690					367	367	5,828	5,828								
22			51,636	51,636			664	664																
23	21	21					1,100	1,100							25,810	25,810			1	1				
24	270	270	3,952	3,952	1,665	1,665	3,367	3,367			150	150												
25			424	424	316	316	914	914			150	150												Holiday
26			4,347	4,347	6,041	6,041				Holiday													8	8
27	715	715	4,689	4,689	17,708	17,708					1,210	1,210										Holiday		
28	3,283	3,283	5,427	5,427		Holiday	31	31							4	4								
29	70	70					451	351	5	5	1,128	1,128							20	20			1	1
30	7	7					584	584											5	5			1	1
31	181	181			4,193	4,193													138	138			1	1
Total	8,034	8,034	116,869	116,869	49,411	49,411	57,073	57,073	20,761	20,761	3,269	3,269	3,254	3,254	28,317	28,317	5	5	177	177	4,488	4,488	21	21

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Treasury Bond Put Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1		Holiday																Holiday						
2																								
3																								
4														Holiday										
5																								
6																								
7															396	396					905	905		
8																								
9									1,172	1,172														
10																					5	5		
11																					215	215		
12									1,803	1,803											300	300		
13	456	456							1,271	1,271											313	313		
14									2,626	2,626														
15									9,486	9,486														
16																								
17				Holiday					34,767	34,767									299	299				
18																								
19			2	2																				
20																			3	3				
21															6	6			1	1				
22			5	5																				
23															12,921	12,921								
24																								
25																								Holiday
26										Holiday														
27																						Holiday		
28						Holiday	1	1																
29																								
30																								
31																								
Total	456	456	7	7	0	0	1	1	51,125	51,125	0	0	0	0	13,323	13,323	0	0	303	303	1,738	1,738	0	0

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Treasury Note Call Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday						1,606	1,606	5	5							Holiday							
2	40	40							5	5														
3					9	9																		
4			122	122	300	300	1	1					Holiday		1,142	1,142								
5					2	2									48	48					10	10		
6			300	300																				
7	700	700			1,522	1,522																		
8							1,475	1,475							10	10								
9							10	10																
10					546	546	2	2													84	84		
11			1,784	1,784	373	373									461	461					380	380		
12									1	1														
13															675	675					608	608		
14			921	921			275	275	16	16					1,710	1,710								
15							200	200							1,070	1,070								
16							268	268					9	9										
17			Holiday						1,115	1,115														
18			3	3											100	100								
19			300	300							1	1			1,011	1,011								
20			4,308	4,308	5	5									88	88								
21					962	962	26	26					2,700	2,700	1,631	1,631								
22			5,048	5,048																				
23																								
24					83	83																		
25					221	221																	Holiday	
26			146	146	722	722			Holiday															
27			14	14	937	937					150	150									Holiday			
28			15	15	Holiday																			
29																			228	228				
30											100	100												
31					1,251	1,251													105	105				
Total	740	740	12,961	12,961	6,933	6,933	3,863	3,863	1,142	1,142	251	251	2,709	2,709	7,946	7,946	0	0	333	333	1,082	1,082	0	0

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Treasury Note Put Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday																Holiday							
2																								
3																								
4													Holiday											
5																					1	1		
6																								
7																								
8																								
9																								
10																					10	10		
11																								
12																								
13									275	275														
14									710	710														
15									96	96														
16																								
17			Holiday						4,925	4,925														
18																								
19																								
20																								
21																								
22																								
23																								
24																								
25																							Holiday	
26									Holiday															
27																					Holiday			
28					Holiday																			
29																								
30																								
31																								
Total	0	0	0	0	0	0	0	0	6,006	6,006	0	0	0	0	0	0	0	0	0	0	11	11	0	0

Exercised = Ex

Assigned = As

CHICAGO BOARD OF TRADE
Silver Call Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday																Holiday							
2																								
3																								
4													Holiday											
5																								
6																								
7																								
8																								
9																	2	2						
10																								
11																								
12																								
13																					1	1		
14																								
15																								
16	1	1																						
17			Holiday																					
18									3	3														
19																								
20																								
21																								
22					8	8																		
23	3	3																						
24																								
25	61	61																						
26									Holiday														Holiday	
27																								
28					Holiday																Holiday			
29																								
30																								
31									2	2														
Total	65	65	0	0	8	8	0	0	5	5	0	0	0	0	0	0	2	2	0	0	1	1	0	0

Exercised = Ex
Assigned = As

CHICAGO BOARD OF TRADE
Silver Put Options Exercised and Assigned

1986	January		February		March		April		May		June		July		August		September		October		November		December	
	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As	Ex	As
1	Holiday																Holiday							
2	1	1																						
3																								
4													Holiday											
5																								
6																								
7																								
8																								
9																								
10																								
11																								
12																					1	1		
13									1	1											1	1		
14																								
15																								
16																								
17			Holiday						28	28														
18																								
19																								
20																								
21							1	1																
22					28	28																		
23																								
24																								
25	3	3																					Holiday	
26									Holiday															
27																					Holiday			
28					Holiday																			
29																								
30																								
31																								
Total	4	4	0	0	28	28	1	1	29	29	0	0	0	0	0	0	0	0	0	0	2	2	0	0

Exercised = Ex

Assigned = As

Cash Prices

This section lists daily cash prices for CBOT agricultural futures contracts at deliverable locations, 2:00 p.m. Treasury bond and note prices and the Bond Buyer Index.

CHICAGO NO. 2 SOFT RED WHEAT

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jan.					
1	Holiday				
2	3.44-1/2-3.46-1/2	.05	+ Mar	.07	+ Mar
3	3.35-1/4-3.37-1/4	.05	+ Mar	.07	+ Mar
6	3.36-1/4-3.37-1/4	.05	+ Mar	.06	+ Mar
7	3.39-1/4-3.41-1/4	.05	+ Mar	.07	+ Mar
8	3.50	.07	+ Mar		
9	3.42-1/4	.07	+ Mar		
10	3.43-3/4	.07	+ Mar		
13	3.32	.07	+ Mar		
14	3.29-1/2-3.31-1/2	.05	+ Mar	.07	+ Mar
15	3.30-1/2	.07	+ Mar		
16	3.29-1/4-3.34-1/4	.02	+ Mar	.07	+ Mar
17	3.34-1/4	.07	+ Mar		
20	3.32	.07	+ Mar		
21	3.24-3/4	.07	+ Mar		
22	3.29	.07	+ Mar		
23	3.32-3/4	.07	+ Mar		
27	3.29	.07	+ Mar		
28	3.32-1/4	.07	+ Mar		
29	3.31-1/4	.07	+ Mar		
30	3.35-3/4	.07	+ Mar		
31	3.34-1/4	.07	+ Mar		

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Feb.			
3	3.29-1/4	.07	+ Mar
4	3.31-1/4	.07	+ Mar
5	3.33-1/2	.07	+ Mar
6	3.29-3/4	.07	+ Mar
7	3.31-3/4	.07	+ Mar
10	3.33-1/4	.07	+ Mar
11	3.40-3/4	.07	+ Mar
12	3.39	.07	+ Mar
13	3.42-1/2	.07	+ Mar
14	3.37-1/2	.07	+ Mar
18	3.43	.07	+ Mar
19	3.33	.07	+ Mar
20	3.37-3/4	.06	+ Mar
21	3.39-3/4	.06	+ Mar
24	3.40-3/4	.06	+ Mar
25	3.39-1/4	.06	+ Mar
26	3.40-3/4	.06	+ Mar
27	3.43-1/2	.06	+ Mar
28	3.43	.06	+ Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Mar.			
3	3.45-3/4	.06	+ Mar
4	3.47-1/4	.06	+ Mar
5	3.47	.06	+ Mar
6	3.50-1/2	.06	+ Mar
7	3.53-3/4	.06	+ Mar
10	3.57	.06	+ Mar
11	3.53	.06	+ Mar
12	3.54	.06	+ Mar
13	3.53-3/4	.06	+ Mar
14	3.56-1/4	.06	+ Mar
17	3.49	.00	+ Mar
18	3.58	.00	+ Mar
19	N/A		
20	3.10-1/4	.00	+ May
21	3.09-1/4	.00	+ May
24	3.06	.00	+ May
25	3.11-3/4	.00	+ May
26	3.38-1/2	.30	+ May
27	3.33-1/2	.30	+ May
28	Holiday		
31	3.34-1/4	.30	+ May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Apr.					
1	3.35-3/4-3.45-3/4	.30	+ May	.40	+ May
2	3.35-1/4-3.4-1/4	.30	+ May	.40	+ May
3	3.35-1/4-3.45-1/4	.30	+ May	.40	+ May
4	3.40-1/2-3.50-1/2	.30	+ May	.40	+ May
7	3.30-1/2-3.40-1/2	.30	+ May	.40	+ May
8	3.23-1/2-3.33-1/2	.30	+ May	.40	+ May
9	3.46	.50	+ May		
10	3.36-3/4	.50	+ May		
11	3.36-1/4	.50	+ May		
14	3.39-3/4	.50	+ May		
15	3.30-1/4	.50	+ May		
16	3.30-1/2	.50	+ May		
17	3.34-3/4	.50	+ May		
18	3.33-1/2	.50	+ May		
21	3.29-1/4	.50	+ May		
22	3.27-1/4	.50	+ May		
23	3.33-1/4	.50	+ May		
24	3.37	.50	+ May		
25	3.39	.50	+ May		
28	3.45-1/2	.50	+ May		
29	3.58	.50	+ May		
30	3.78	.50	+ May		

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
May					
1	3.57-3.62	.45	+ May	.50	+ May
2	3.61	.50	+ May		
5	3.40-1/2-3.50-1/2	.25	+ May	.35	+ May
6	3.43-1/2	.10	+ May		
7	3.53-3/4	.80-1/2	+ Jul		
8	3.50-1/2-3.60-1/2	.59-1/2	+ Jul	.69-1/2	+ Jul
9	3.50-1/2-3.60-1/2	.61-3/4	+ Jul	.71-3/4	+ Jul
12	3.42-1/2-3.52-1/2	.64	+ Jul	.74	+ Jul
13	3.45-3.55	.57-1/4	+ Jul	.67-1/4	+ Jul
14	3.36-3.46	.52-3/4	+ Jul	.62-3/4	+ Jul
15	3.33-3/4-3.43-3/4	.63-3/4	+ Jul	.73-3/4	+ Jul
16	3.33-3.43	.68-3/4	+ Jul	.78-3/4	+ Jul
19	3.38-3.48	.75-3/4	+ Jul	.85-3/4	+ Jul
20	3.08-1/2-3.18-1/2	.50	+ Jul	.60	+ Jul
21	3.11-1/2-3.21-1/2	.50	+ Jul	.60	+ Jul
22	3.04-1/4-3.17-1/4	.47	+ Jul	.60	+ Jul
23	3.05-3/4-3.15-3/4	.50	+ Jul		
26	Holiday				
27	3.05-1/2-3.15-1/2	.50	+ Jul	.60	+ Jul
28	2.52-1/4	.00	+ Jul		
29	2.47	.00	+ Jul		
30	2.48-1/2	.00	+ Jul		

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jun.					
2	2.53-3/4	.00	+ Jul		
3	2.49-1/4	.00	+ Jul		
4	2.52-3/4	.00	+ Jul		
5	2.55-3/4	.00	+ Jul		
6	2.45-3/4	.08-3/4	– Jul		
9	2.46-1/4-2.55-1/4	.04	– Jul	.05	+ Jul
10	2.48-2.57	.04	– Jul	.05	+ Jul
11	2.48-1/2-2.57-1/2	.04	– Jul	.05	+ Jul
12	2.43-3/4-2.52-3/4	.04	– Jul	.05	+ Jul
13	2.41-3/4-2.51	.04	– Jul	.05-1/4	+ Jul
16	2.39-1/4-2.48-1/4	.04	– Jul	.05	+ Jul
17	2.42-3/4-2.47-3/4	.00	+ Jul	.05	+ Jul
18	2.43-3/4-2.48-3/4	.00	+ Jul	.05	+ Jul
19	2.46-3/4	.00	+ Jul		
20	2.45-3/4-2.50-3/4	.00	+ Jul	.05	+ Jul
23	2.49-1/2-2.54-1/2	.00	+ Jul	.05	+ Jul
24	2.52-3/4-2.57-3/4	.00	+ Jul	.05	+ Jul
25	2.58-1/2	.05	+ Jul		
26	2.61-1/2	.05	+ Jul		
27	2.56-1/4-2.61-1/4	.00	+ Jul	.05	+ Jul
30	2.51-3/4-2.56-3/4	.00	+ Jul	.05	+ Jul

CHICAGO NO. 2 SOFT RED WHEAT

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jul.					
1	2.46-1/2-2.51-1/2	.00	+ Jul	.05	+ Jul
2	2.45-3/4-2.50-3/4	.00	+ Jul	.05	+ Jul
3	2.50-2.55	.00	+ Jul	.05	+ Jul
4	Holiday				
7	2.45-1/2-2.50-1/2	.00	+ Jul	.05	+ Jul
8	2.49-1/2-2.53-1/2	.01	+ Jul	.05	+ Jul
9	2.53-3/4-2.57-3/4	.01	+ Jul	.05	+ Jul
10	2.62-3/4	.05	+ Jul		
11	2.68-1/2	.05	+ Jul		
14	2.70-3/4-2.74-3/4	.01	+ Jul	.05	+ Jul
15	2.67-1/2-2.71-1/2	.01	+ Jul	.05	+ Jul
16	2.58-3/4-2.76-3/4	.15-1/4	– Jul	.02-3/4	+ Jul
17	2.64-3/4-2.71-3/4	.06-3/4	– Jul	.00-1/4	+ Jul
18	2.54-3/4-2.66-3/4	.06-3/4	– Jul	.05-1/4	+ Jul
21	2.43-1/4-2.67-1/4	.21-3/4	– Jul	.02-1/4	+ Jul
22	2.52-3/4-2.67-3/4	.05-1/4	– Jul	.09-3/4	+ Jul
23	2.48-1/4-2.68-1/4	.12	– Sep	.08	+ Sep
24	2.41-1/4-2.60-1/4	.15	– Sep	.04	+ Sep
25	2.41-1/2-2.60-1/2	.15	– Sep	.04	+ Sep
28	2.45-1/4-2.63-1/4	.15	– Sep	.03	+ Sep
29	2.46-1/2-2.65	.15	– Sep	.03-1/2	+ Sep
30	2.45-3/4-2.64-1/4	.15	– Sep	.03-1/2	+ Sep
31	2.42-1/2-2.60	.15	– Sep	.02-1/2	+ Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Aug.					
1	2.48-2.66	.15	– Sep	.03	+ Sep
4	2.47-3/4-2.65-3/4	.15	– Sep	.03	+ Sep
5	2.42-1/2-2.60-1/2	.15	– Sep	.03	+ Sep
6	2.45-3/4-2.63-3/4	.15	– Sep	.03	+ Sep
7	2.46-3/4-2.69-3/4	.15	– Sep	.08	+ Sep
8	2.53-1/2-2.64-1/2	.05	– Sep	.06	+ Sep
11	2.51-1/2-2.62-1/2	.05	– Sep	.06	+ Sep
12	2.38-1/4-2.48-1/4	.15	– Sep	.05	– Sep
13	2.39-1/4-2.49-1/4	.15	– Sep	.05	– Sep
14	2.43-1/2-2.53-1/2	.15	– Sep	.05	– Sep
15	2.42-3/4-2.52-3/4	.15	– Sep	.05	– Sep
18	2.43-1/4-2.53-1/4	.15	– Sep	.05	– Sep
19	2.38-3/4-2.48-3/4	.15	– Sep	.05	– Sep
20	2.31-1/4-2.36-1/4	.20	– Sep	.15	– Sep
21	2.31-1/2-2.36-1/2	.20	– Sep	.15	– Sep
22	2.26-1/2-2.31-1/2	.25	– Sep	.20	– Sep
25	2.25-3/4-2.30-3/4	.25	– Sep	.20	– Sep
26	2.22-1/4-2.27-1/4	.25	– Sep	.20	– Sep
27	2.23-3/4-2.28-3/4	.25	– Sep	.20	– Sep
28	2.29-2.34	.25	– Sep	.20	– Sep
29	2.33-1/2-2.38-1/2	.25	– Sep	.20	– Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Sep.					
1	Holiday				
2	2.29-1/2-2.34-1/2	.25	– Sep	.20	– Sep
3	2.34-3/4-2.39-3/4	.25	– Sep	.20	– Sep
4	2.35-1/2-2.40-1/2	.25	– Sep	.20	– Sep
5	2.35-1/2-2.40-1/2	.25	– Sep	.20	– Sep
8	2.33-2.38	.25	– Sep	.20	– Sep
9	2.31-1/4-2.36-1/4	.25	– Sep	.20	– Sep
10	2.26-3/4-2.31-3/4	.25	– Sep	.20	– Sep
11	2.22-1/4-2.27-1/4	.31-1/4	– Sep	.26-1/4	– Sep
12	2.30-3/4-2.35-3/4	.27	– Sep	.22	– Sep
15	2.29-1/4-2.34-3/4	.29-1/4	– Sep	.24-1/4	– Sep
16	2.24-3/4-2.34-3/4	.37-1/4	– Sep	.27-1/4	– Sep
17	2.25-2.35	.34-1/2	– Sep	.24-1/2	– Sep
18	2.23-1/2-2.33-1/2	.32-3/4	– Sep	.22-3/4	– Sep
19	2.27-2.37	.26	– Sep	.16	– Sep
22	2.32-1/4-2.52-1/4	.25	– Dec	.05	– Dec
23	2.27-1/4-2.52-1/4	.35	– Dec	.10	– Dec
24	2.26-2.51	.35	– Dec	.10	– Dec
25	2.25-3/4-2.50-3/4	.35	– Dec	.10	– Dec
26	2.29-2.54	.35	– Dec	.10	– Dec
29	2.32-3/4-2.57-3/4	.35	– Dec	.10	– Dec
30	2.30-1/4-2.55-1/4	.35	– Dec	.10	– Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Oct.					
1	2.34-1/2-2.59-1/2	.35	– Dec	.10	– Dec
2	2.38-3/4-2.63-3/4	.35	– Dec	.10	– Dec
3	2.33-1/4-2.58-1/4	.35	– Dec	.10	– Dec
6	2.29-2.54	.35	– Dec	.10	– Dec
7	2.30-3/4-2.55-3/4	.35	– Dec	.10	– Dec
8	2.32-1/4-2.57-1/4	.35	– Dec	.10	– Dec
9	2.38-1/2-2.68-1/2	.35	– Dec	.05	– Dec
10	2.38-2.68	.35	– Dec	.05	– Dec
13	2.43-2.73	.35	– Dec	.05	– Dec
14	2.45-2.75	.35	– Dec	.05	– Dec
15	2.42-2.72	.35	– Dec	.05	– Dec
16	2.40-270	.35	– Dec	.05	– Dec
17	2.41-3/4-2.71-3/4	.35	– Dec	.05	– Dec
20	2.48-1/4-2.78-1/4	.35	– Dec	.05	– Dec
21	2.54-3/4-2.84-3/4	.35	– Dec	.05	– Dec
22	2.55-2.85	.35	– Dec	.05	– Dec
23	2.51-3/4-2.81-3/4	.35	– Dec	.05	– Dec
24	2.53	.35	– Dec		
27	2.59-1/4-2.84-1/4	.35	– Dec	.10	– Dec
28	2.52-1/2-2.77-1/2	.35	– Dec	.10	– Dec
29	2.48-2.73	.35	– Dec	.10	– Dec
30	2.55-3/4-2.80-3/4	.35	– Dec	.10	– Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Nov.					
3	2.54-1/4-2.79-1/4	.35	– Dec	.10	– Dec
4	2.55-3/4-2.80-3/4	.35	– Dec	.10	– Dec
5	2.58-1/2-2.81-1/4	.34-3/4	– Dec	.12	– Dec
6	2.74-1/2	.12	– Dec		
7	2.76-1/2	.12	– Dec		
10	2.70-3/4	.12	– Dec		
11	2.67-1/2	.10	– Dec		
12	2.73	.10	– Dec		
13	2.72-1/4	.10	– Dec		
14	2.72	.10	– Dec		
17	2.76-1/2	.10	– Dec		
18	2.76-1/2	.10	– Dec		
19	2.75-3/4	.10	– Dec		
20	2.72-3/4-2.77-3/4	.10	– Dec	.05	– Dec
21	2.68-3/4-2.73-3/4	.10	– Dec	.05	– Dec
24	2.70-2.75	.10	– Dec	.05	– Dec
25	2.70-1/4-2.75-1/4	.10	– Dec	.05	– Dec
26	2.76-3/4-2.81-3/4	.10	– Dec	.05	– Dec
27	Holiday				
28	2.82-2.87	.10	– Dec	.05	– Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Dec.					
1	2.88-1/2-2.94	.05	– Dec	.00-1/2	+ Dec
2	2.79-3/4-2.84-3/4	.10	– Dec	.05	– Dec
3	2.78-3/4-2.83-3/4	.10	– Dec	.05	– Dec
4	2.73-1/2-2.78-1/2	.10	– Dec	.05	– Dec
5	2.75-2.80	.10	– Dec	.05	– Dec
8	2.74-3/4-2.79-3/4	.10	– Dec	.05	– Dec
9	2.70-3/4	.08-1/4	– Dec		
10	2.72-3/4	.07	– Dec		
11	2.69-1/4	.10-1/4	– Dec		
12	2.68-3/4	.11	– Dec		
15	2.70-1/4	.12-1/4	– Dec		
16	2.68-3/4	.11	– Dec		
17	2.65-1/4	.12-3/4	– Dec		
18	2.65	.14	– Dec		
19	2.65-3/4	.04	+ Dec		
22	2.82-1/4	.05	+ Mar		
23	2.80-3/4	.05	+ Mar		
24	2.80-3/4	.05	+ Mar		
25	Holiday				
26	2.80-3/4	.05	+ Mar		
29	2.78-1/4	.05	+ Mar		
30	2.79-1/4	.05	+ Mar		
31	2.79-1/2	.05	+ Mar		

CHICAGO NO. 2 YELLOW CORN

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jan.					
1	Holiday				
2	2.49-1/2-2.51-1/2	.02	+ Mar	.04	+ Mar
3	2.49-1/2-2.51-1/2	.03	+ Mar	.05	+ Mar
6	2.49-3/4-2.51-3/4	.00-3/4	– Mar	.01-1/4	+ Mar
7	2.52-2.54	.03	+ Mar	.05	+ Mar
8	2.51-1/2-2.54	.03	+ Mar	.05-1/2	+ Mar
9	2.51-2.54	.02	+ Mar	.05	+ Mar
10	2.50-1/4-2.54-1/4	.02	+ Mar	.06	+ Mar
13	2.49-1/4-2.52-1/4	.03	+ Mar	.06	+ Mar
14	2.49-3/4-2.52-3/4	.03	+ Mar	.06	+ Mar
15	2.52-1/4-2.54-1/2	.03	+ Mar	.05-1/4	+ Mar
16	2.51-1/2-2.53	.03	+ Mar	.04-1/2	+ Mar
17	2.49-1/2-2.52	.01	+ Mar	.03-1/2	+ Mar
20	2.51-1/4-2.52-3/4	.02	+ Mar	.03-1/2	+ Mar
21	2.49-3/4-2.51-1/4	.02	+ Mar	.03-1/2	+ Mar
22	2.49-3/4-2.52-1/4	.02	+ Mar	.04-1/2	+ Mar
23	2.49-3/4-2.53-1/4	.02	+ Mar	.05-1/2	+ Mar
24	2.44-2.47-1/2	.02	+ Mar	.05-1/2	+ Mar
27	2.46-1/4-2.47-3/4	.05	+ Mar	.06-1/2	+ Mar
28	2.51-3/4-2.52-1/4	.08	+ Mar	.08-1/2	+ Mar
29	2.48-1/4-2.51-3/4	.05	+ Mar	.08-1/2	+ Mar
30	2.49-2.52-1/2	.05	+ Mar	.08-1/2	+ Mar
31	2.49-2.52-1/2	.05	+ Mar	.08-1/2	+ Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Feb.					
3	2.49-2.52-1/2	.05	+ Mar	.08-1/2	+ Mar
4	2.48-1/2-2.52	.05	+ Mar	.08-1/2	+ Mar
5	2.51-2.53-1/2	.06	+ Mar	.08-1/2	+ Mar
6	2.47-1/4-2.51-3/4	.05	+ Mar	.09-1/2	+ Mar
7	2.45-3/4-2.52	.05	+ Mar	.11-1/4	+ Mar
10	2.48-2.53-1/2	.06	+ Mar	.11-1/2	+ Mar
11	2.48-1/2-2.52	.08	+ Mar	.11-1/2	+ Mar
12	2.46-1/4-2.50-3/4	.08	+ Mar	.12-1/2	+ Mar
13	2.46-3/4-2.52-3/4	.09	+ Mar	.15	+ Mar
14	2.47-1/4-2.53-1/4	.09	+ Mar	.15	+ Mar
17	Holiday				
18	2.48-1/4-2.52-3/4	.08	+ Mar	.12-1/2	+ Mar
19	2.44-1/4-2.49-1/4	.05	+ Mar	.10	+ Mar
20	2.46-1/4-2.49-3/4	.08	+ Mar	.11-1/2	+ Mar
21	2.47-2.50-1/2	.08	+ Mar	.11-1/2	+ Mar
24	2.48-1/2-2.51-1/2	.09	+ Mar	.12	+ Mar
25	2.46-2.48	.09	+ Mar	.11	+ Mar
26	2.43-2.45	.09	+ Mar	.11	+ Mar
27	2.39-3/4-2.41-3/4	.08	+ Mar	.10	+ Mar
28	2.35-2.37	.07	+ Mar	.09	+ Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Mar.					
3	2.36-1/2-2.38-1/2	.08	+ May	.10	+ May
4	2.34-1/4-2.36-1/4	.09	+ May	.11	+ May
5	2.36-2.37-1/2	.09	+ May	.10-1/2	+ May
6	2.38-1/2-2.41	.09	+ May	.11-1/2	+ May
7	2.38-1/2-2.40-1/2	.09	+ May	.11	+ May
10	2.42-2.43	.10	+ May	.11	+ May
11	2.42-1/2-2.44	.12	+ May	.13-1/2	+ May
12	2.41-1/2-2.42-1/2	.12	+ May	.13	+ May
13	2.43-1/2-2.44-1/2	.12	+ May	.13	+ May
14	2.46-2.49	.12	+ May	.15	+ May
17	2.46-1/4-2.48-1/4	.12	+ May	.14	+ May
18	2.47-2.49	.12	+ May	.14	+ May
19	2.45-1/2-2.48-1/2	.12	+ May	.15	+ May
20	2.43-3/4-2.47-3/4	.11	+ May	.15	+ May
21	2.45-1/4-2.47-1/4	.14	+ May	.16	+ May
24	2.46-1/2-2.48-1/2	.15	+ May	.17	+ May
25	2.47-1/2-2.49-1/2	.15	+ May	.17	+ May
26	2.49-1/4-2.51-1/4	.15	+ May	.17	+ May
27	2.47-2.52	.14	+ May	.19	+ May
28	Holiday				
31	2.48-3/4-2.51-3/4	.14	+ May	.17	+ May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Apr.					
1	2.50-3/4-2.52-3/4	.14	+ May	.16	+ May
2	2.49-1/4-2.52-1/4	.13	+ May	.16	+ May
3	2.47-2.50	.13	+ May	.16	+ May
4	2.46-1/2-2.49-1/2	.13	+ May	.16	+ May
7	2.48-2.61	.13	+ May	.26	+ May
8	2.46-1/4-2.49-3/4	.13	+ May	.16-1/2	+ May
9	2.42-1/4-2.46-1/4	.14	+ May	.18	+ May
10	2.42-2.46	.14	+ May	.18	+ May
11	2.42-3/4-2.47-1/4	.15	+ May	.19-1/2	+ May
14	2.45-1/4-2.46-3/4	.17-3/4	+ May	.19-1/4	+ May
15	2.45-1/4-2.46-3/4	.19	+ May	.20-1/2	+ May
16	2.43-1/2-2.45-1/2	.18	+ May	.20	+ May
17	2.42-3/4-2.45-3/4	.15	+ May	.18	+ May
18	2.42-1/4-2.45-3/4	.15	+ May	.18-1/2	+ May
21	2.41-3/4-2.45-1/4	.15	+ May	.18-1/2	+ May
22	2.44-2.47	.15	+ May	.18	+ May
23	2.43-2.49	.12	+ May	.18	+ May
24	2.42-2.47	.11	+ May	.16	+ May
25	2.40-3/4-2.45-1/2	.11-1/4	+ May	.16	+ May
28	2.44-2.46	.14	+ May	.16	+ May
29	2.45-3/4-2.47	.14-3/4	+ May	.16	+ May
30	2.48-3/4-2.51-3/4	.10-1/2	+ May	.13-1/2	+ May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
May					
1	2.43-3/4-2.45-3/4	.08-1/4	+ May	.10-1/4	+ May
2	2.42-3/4-2.45-3/4	.08	+ May	.11	+ May
5	2.45-1/2-2.48-1/2	.08	+ May	.11	+ May
6	2.48-1/2-2.55-1/2	.08-3/4	+ May	.15-3/4	+ May
7	2.50-1/4-2.57-3/4	.06	+ May	.13-1/2	+ May
8	2.54-3/4-2.58-1/4	.17	+ Jul	.20-1/2	+ Jul
9	2.56-3/4-2.59-3/4	.17	+ Jul	.20	+ Jul
12	2.53-1/2-2.57-1/2	.18	+ Jul	.22	+ Jul
13	2.58-1/2-2.61-1/2	.19	+ Jul	.22	+ Jul
14	2.59-2.62	.19	+ Jul	.22	+ Jul
15	2.57-3/4-2.60-3/4	.20	+ Jul	.23	+ Jul
16	2.56-1/4-2.59-1/4	.20	+ Jul	.23	+ Jul
19	2.57-1/2-2.60-1/2	.20	+ Jul	.23	+ Jul
20	2.59-1/2-2.62	.21	+ Jul	.23-1/2	+ Jul
21	2.60-2.62-1/2	.21	+ Jul	.23-1/2	+ Jul
22	2.57-2.59-1/2	.21	+ Jul	.23-1/2	+ Jul
23	2.54-3/4-2.57-3/4	.21	+ Jul	.24	+ Jul
26	Holiday				
27	2.58-3/4-2.61-1/4	.23	+ Jul	.25-1/2	+ Jul
28	2.61-1/4-2.64-1/4	.23	+ Jul	.26	+ Jul
29	2.59-1/2-2.62-1/2	.23	+ Jul	.26	+ Jul
30	2.60-2.63-1/2	.23	+ Jul	.26-1/2	+ Jul

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jun.					
2	2.62-2.65	.23	+ Jul	.26	+ Jul
3	2.58-1/2-2.62	.23	+ Jul	.26-1/2	+ Jul
4	2.60-2.64	.23	+ Jul	.27	+ Jul
5	2.60-1/4-2.64-3/4	.23	+ Jul	.27-1/2	+ Jul
6	2.60-1/2-2.65	.23	+ Jul	.27-1/2	+ Jul
9	2.60-2.64-1/2	.23	+ Jul	.27-1/2	+ Jul
10	2.57-1/2-2.63	.21	+ Jul	.26-1/2	+ Jul
11	2.55-1/4-2.60-3/4	.21	+ Jul	.26-1/2	+ Jul
12	2.52-1/2-2.57	.22	+ Jul	.26-1/2	+ Jul
13	2.52-1/4-2.56-3/4	.22	+ Jul	.26-1/2	+ Jul
16	2.54-2.56-1/2	.24	+ Jul	.26-1/2	+ Jul
17	2.52-1/2-2.58	.21	+ Jul	.26-1/2	+ Jul
18	2.55-2.59	.22	+ Jul	.26	+ Jul
19	2.56-2.57	.22	+ Jul	.23	+ Jul
20	2.56-3/4-2.57-3/4	.22	+ Jul	.23	+ Jul
23	2.52-3/4-2.57-3/4	.18	+ Jul	.23	+ Jul
24	2.48-2.52	.18	+ Jul	.20	+ Jul
25	2.43-1/2-2.47-1/4	.18	+ Jul	.20	+ Jul
26	2.40-1/4-2.43-3/4	.16	+ Jul	.19-1/2	+ Jul
27	2.41	.16	+ Jul		
30	2.31-1/4-2.33-1/4	.14	+ Jul	.16	+ Jul

CHICAGO NO. 2 YELLOW CORN

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jul.					
1	2.17-3/4-2.19-3/4	.10	+ Jul	.12	+ Jul
2	2.19-1/2-2.22	.10	+ Jul	.12-1/2	+ Jul
3	2.08-1/4-2.09-1/4	.07	+ Jul	.08	+ Jul
4	Holiday				
7	1.98-1/4-1.99-1/4	.07	+ Jul	.08	+ Jul
8	2.00-1/4-2.04-1/4	.06	+ Jul	.10	+ Jul
9	2.04-3/4-2.07-1/4	.06	+ Jul	.08-1/2	+ Jul
10	2.01-3/4-2.04-1/4	.04	+ Jul	.06-1/2	+ Jul
11	2.04-1/2-2.08-1/2	.02	+ Jul	.06	+ Jul
14	2.07-1/2-2.09-1/2	.00-1/2	− Jul	.01-1/2	+ Jul
15	2.08-2.14-1/2	.06-1/4	− Jul	.00-1/4	+ Jul
16	2.09-3/4-2.14-3/4	.03-3/4	− Jul	.01-1/4	+ Jul
17	2.05-3/4-2.10-3/4	.08-3/4	− Jul	.03-3/4	− Jul
18	2.02-3/4-2.07-3/4	.06-3/4	− Jul	.01-3/4	− Jul
21	2.00-1/2-2.05-1/2	.11	− Jul	.06	− Jul
22	2.04-1/2-2.06-1/2	.08-1/2	− Jul	.06-1/2	− Jul
23	2.07-3/4-2.11-3/4	.36	+ Sep	.40	+ Sep
24	1.96-1/2-2.13-1/2	.23	+ Sep	.40	+ Sep
25	1.97-1/4-2.12-1/4	.23	+ Sep	.38	+ Sep
28	1.97-1/4-2.10-1/4	.23	+ Sep	.36	+ Sep
29	1.91-2.09	.22	+ Sep	.40	+ Sep
30	1.89-1/4-1.98-1/4	.22	+ Sep	.31	+ Sep
31	1.88-1/4-1.95-1/4	.23	+ Sep	.30	+ Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Aug.					
1	1.88-1/2-1.92-1/2	.20	+ Sep	.24	+ Sep
4	1.85-1.88-1/2	.21	+ Sep	.24-1/2	+ Sep
5	1.77-1/2-1.82-1/2	.16	+ Sep	.21	+ Sep
6	1.76-1.80	.15	+ Sep	.19	+ Sep
7	1.77-1.81	.15	+ Sep	.19	+ Sep
8	1.76-1/4-1.79-1/4	.13	+ Sep	.16	+ Sep
11	1.77-3/4-1.80-3/4	.12	+ Sep	.15	+ Sep
12	1.72-1/2-1.76-1/2	.08	+ Sep	.12	+ Sep
13	1.72-1/2-1.76-1/2	.08	+ Sep	.12	+ Sep
14	1.74-1/2-1.78-1/2	.08	+ Sep	.12	+ Sep
15	1.72-3/4-1.75-3/4	.08	+ Sep	.11	+ Sep
18	1.74-1.77	.08	+ Sep	.11	+ Sep
19	1.71-3/4-1.74-3/4	.08	+ Sep	.11	+ Sep
20	1.66-3/4-1.72-3/4	.05	+ Sep	.11	+ Sep
21	1.63-1/4-1.69-1/4	.03	+ Sep	.09	+ Sep
22	1.61-3/4-1.67-3/4	.03	+ Sep	.09	+ Sep
25	1.56-3/4-1.61-3/4	.01	+ Sep	.06	+ Sep
26	1.54-1.59	.01	+ Sep	.06	+ Sep
27	1.53-1/4-1.59-1/4	.01	− Sep	.05	+ Sep
28	1.54-1/4-1.57-1/4	.00-3/4	− Sep	.02-1/4	+ Sep
29	1.54-1/4-1.55-1/4	.00	+ Sep	.01	+ Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Sep.					
1	Holiday				
2	1.52-1.53	.01	+ Sep	.02	+ Sep
3	1.51-3/4-1.52-3/4	.01-1/2	+ Sep	.02-1/2	+ Sep
4	1.51-1/2-1.52-1/2	.02	+ Sep	.03	+ Sep
5	1.51-1.53	.01	− Sep	.01	+ Sep
8	1.51-1/2-1.54-1/2	.02-1/2	− Sep	.00-1/2	+ Sep
9	1.50-1/4-1.54-1/4	.04-1/4	− Sep	.00-1/4	− Sep
10	1.46-3/4-1.50-3/4	.05-3/4	− Sep	.01-3/4	− Sep
11	1.44-1/2-1.47-1/2	.08-1/4	− Sep	.05-1/4	− Sep
12	1.44-1/4-1.47-1/4	.08-3/4	− Sep	.05-3/4	− Sep
15	1.43-1/2-1.46-1/2	.09-3/4	− Sep	.06-3/4	− Sep
16	1.42-3/4-1.43-3/4	.14	− Sep	.13	− Sep
17	1.44-3/4-1.45-3/4	.18-3/4	− Sep	.17-3/4	− Sep
18	1.45-1.46	.18-1/2	− Sep	.17-1/2	− Sep
19	1.44-3/4-1.45-3/4	.21-1/2	− Sep	.20-1/2	− Sep
22	1.46-1/4-1.48-1/4	.20	− Dec	.18	− Dec
23	1.51-1/4-1.56-1/4	.20	− Dec	.15	− Dec
24	1.53-3/4-1.56-3/4	.19	− Dec	.16	− Dec
25	1.51-1.54	.19	− Dec	.16	− Dec
26	1.53-1/4-1.56-1/4	.19	− Dec	.16	− Dec
29	1.60-1.63	.19	− Dec	.16	− Dec
30	1.57-3/4-1.60-3/4	.19	− Dec	.16	− Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Oct.					
1	1.58-1.61	.19	− Dec	.16	− Dec
2	1.55-1.57	.19	− Dec	.17	− Dec
3	1.50-3/4-1.52-3/4	.19	− Dec	.17	− Dec
6	1.45-1/4-1.47-1/4	.19	− Dec	.17	− Dec
7	1.45-1/4-1.47-1/4	.19	− Dec	.17	− Dec
8	1.44-1.45	.21	− Dec	.20	− Dec
9	1.44-3/4-1.45-3/4	.21	− Dec	.20	− Dec
10	1.46-1.47	.21	− Dec	.20	− Dec
13	1.44-3/4-1.45-3/4	.21	− Dec	.20	− Dec
14	1.44-1/4-1.45-1/4	.21	− Dec	.20	− Dec
15	1.42-1/4-1.43-1/4	.21	− Dec	.20	− Dec
16	1.41-1/4-1.44-1/4	.22	− Dec	.19	− Dec
17	1.42-1.43	.22	− Dec	.21	− Dec
20	1.41-1.45	.27	− Dec	.23	− Dec
21	1.44-1/2-1.48-1/2	.27	− Dec	.23	− Dec
22	1.46-1/4-1.50-1/4	.27	− Dec	.23	− Dec
23	1.45-3/4-1.47-3/4	.24	− Dec	.22	− Dec
24	1.51-3/4-1.56-3/4	.22	− Dec	.17	− Dec
27	1.53-3/4-1.57-3/4	.22	− Dec	.18	− Dec
28	1.57-1/2-1.58-1/2	.18	− Dec	.17	− Dec
29	1.53-1/2-1.55-1/2	.18	− Dec	.16	− Dec
30	1.58-1/2-1.62-1/2	.16	− Dec	.12	− Dec
31	1.59-1/4-1.61-1/4	.14	− Dec	.12	− Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Nov.					
3	1.61-1/4-1.63-1/4	.14	− Dec	.12	− Dec
4	1.63-1/4-1.65-1/4	.12	− Dec	.10	− Dec
5	1.63-1/2-1.64-1/2	.10	− Dec	.09	− Dec
6	1.62-3/4-1.64	.10	− Dec	.08-3/4	− Dec
7	1.63-1/4-1.65-1/4	.10	− Dec	.08	− Dec
10	1.62-1/4-1.64-1/4	.10	− Dec	.08	− Dec
11	1.61-1/2-1.64-1/2	.09	− Dec	.06	− Dec
12	1.66-1/4-1.70-1/4	.07	− Dec	.03	− Dec
13	1.66-1/4-1.68-1/4	.06	− Dec	.04	− Dec
14	1.65-1/4-1.68-1/4	.06	− Dec	.03	− Dec
17	1.64-3/4-1.65-3/4	.04	− Dec	.03	− Dec
18	1.63-3/4-1.68-1/4	.04	− Dec	.00-1/2	+ Dec
19	1.64-3/4-1.68-3/4	.04	− Dec	.00	+ Dec
20	1.67-1.71	.02	− Dec	.02	+ Dec
21	1.65-3/4-1.69-3/4	.02	− Dec	.02	+ Dec
24	1.69-1/4-1.70-1/4	.04	+ Dec	.05	+ Dec
25	1.70-1.72-1/4	.05	+ Dec	.07-1/4	+ Dec
26	1.66-1/4-1.74-3/4	.01	− Dec	.07-1/2	+ Dec
27	Holiday				
28	1.67-3/4-1.74-3/4	.01	− Dec	.03	+ Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Dec.					
1	1.75-1/4-1.78-1/4	.04-1/4	+ Dec	.07-1/4	+ Dec
2	1.75-3/4-1.76-3/4	.07-3/4	+ Dec	.08-3/4	+ Dec
3	1.72-3/4-1.73-3/4	.06	+ Dec	.07	+ Dec
4	1.70-3/4-1.71-3/4	.09-1/2	+ Dec	.10-1/2	+ Dec
5	1.70-3/4-1.71-3/4	.09-3/4	+ Dec	.10-3/4	+ Dec
8	1.72-1.74-1/2	.09	+ Dec	.11-1/2	+ Dec
9	1.72-1/4-1.72-3/4	.10-1/4	+ Dec	.10-3/4	+ Dec
10	1.72-1/2-1.74	.11	+ Dec	.12-1/2	+ Dec
11	1.69-1/2-1.70	.11-1/4	+ Dec	.11-3/4	+ Dec
12	1.65-1/4-1.67-1/4	.10-3/4	+ Dec	.12-3/4	+ Dec
15	1.65-3/4-1.68-1/4	.11-1/2	+ Dec	.14	+ Dec
16	1.66-1.68	.11-3/4	+ Dec	.13-3/4	+ Dec
17	1.63-1/2-1.66-1/2	.11	+ Dec	.14	+ Dec
18	1.62-3/4-1.64-3/4	.10-1/2	+ Dec	.12-1/2	+ Dec
19	1.59-1/4-1.62-3/4	.08	+ Dec	.11-1/2	+ Dec
22	1.60-3/4-1.64-1/4	.03	− Mar	.00-1/2	+ Mar
23	1.58-1/4-1.62-1/4	.04	− Mar	.00	+ Mar
24	1.59-1.63	.04	− Mar	.00	+ Mar
25	Holiday				
26	1.60-1.64	.04	− Mar	.00	+ Mar
29	1.58-1/4-1.61-1/4	.03	− Mar	.00	+ Mar
30	1.56-1.60	.04	− Mar	.00	+ Mar
31	1.56-1.60	.04	− Mar	.00	+ Mar

CHICAGO NO. 1 YELLOW SOYBEANS

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jan.					
1	Holiday				
2	5.37-3/4-5.38-3/4	.01	+ Jan	.02	+ Jan
3	5.23-3/4-5.34-3/4	.06	– Jan	.05	+ Jan
6	5.38-1/4	.05	+ Jan		
7	5.46-1/2-5.47-1/2	.04	+ Jan	.05	+ Jan
8	5.45-1/4-5.49-1/4	.01	+ Jan	.05	+ Jan
9	5.44-5.46-3/4	.00	+ Jan	.02-3/4	+ Jan
10	5.34-5.39	.00	+ Jan	.05	+ Jan
13	5.21-1/2-5.25-1/2	.01	+ Jan	.05	+ Jan
14	5.26-5.30	.01	+ Jan	.05	+ Jan
15	5.39-3/4-5.42-1/2	.02-1/4	+ Jan	.05	+ Jan
16	5.35-1/2-5.39-3/4	.00-3/4	+ Jan	.05	+ Jan
17	5.32-1/2-5.38	.00-1/2	– Jan	.05	+ Jan
20	5.40-5.46-1/2	.01-1/2	– Jan	.05	+ Jan
21	5.29-5.35-3/4	.01-1/4	– Jan	.05	+ Jan
22	5.33-1/2-5.38-1/2	.07	– Mar	.02	– Mar
23	5.30-1/4-5.35-1/4	.07	– Mar	.02	– Mar
24	5.32-3/4-5.37-3/4	.07	– Mar	.02	– Mar
27	5.32-5.37	.07	– Mar	.02	– Mar
28	5.33-1/2-5.38-1/2	.07	– Mar	.02	– Mar
29	5.31-3/4-5.36-3/4	.07	– Mar	.02	– Mar
30	5.33-1/2-5.38-1/2	.07	– Mar	.02	– Mar
31	5.26-5.31	.07	– Mar	.02	– Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Feb.					
3	5.20-3/4-5.25-3/4	.07	– Mar	.02	– Mar
4	5.22-1/4-5.26-1/4	.06	– Mar	.02	– Mar
5	5.29-1/4-5.33-1/4	.06	– Mar	.02	– Mar
6	5.25-1/2-5.29-1/2	.06	– Mar	.02	– Mar
7	5.33-3/4-5.36-3/4	.03	+ Mar	.06	+ Mar
10	5.35-3/4-5.38-3/4	.03	+ Mar	.06	+ Mar
11	5.35-5.38	.03	+ Mar	.06	+ Mar
12	5.26-1/2-5.29-1/2	.03	+ Mar	.06	+ Mar
13	5.30-1/2-5.33-1/2	.03	+ Mar	.06	+ Mar
14	5.30-5.33	.03	+ Mar	.06	+ Mar
17	Holiday				
18	5.28-1/4-5.31-1/2	.03	+ Mar	.06-1/4	+ Mar
19	5.18-1/4-5.27-1/4	.03	– Mar	.06	+ Mar
20	5.15-3/4-5.24-3/4	.03	– Mar	.06	+ Mar
21	5.27-3/4-5.30-3/4	.03	+ Mar	.06	+ Mar
24	5.27-5.30	.03	+ Mar	.06	+ Mar
25	5.26-1/2-5.29-1/2	.05	+ Mar	.08	+ Mar
26	5.20-1/4-5.28-1/4	.00	+ Mar	.08	+ Mar
27	5.25-1/4-5.33-1/4	.00	+ Mar	.08	+ Mar
28	5.33-5.35	.06	+ Mar	.08	+ Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Mar.					
3	5.25-3/4-5.33-3/4	.00	+ Mar	.08	+ Mar
4	5.32-1/2-5.40-1/2	.00	+ Mar	.08	+ Mar
5	5.31-1/2-5.39-1/2	.00	+ Mar	.08	+ Mar
6	5.36-1/2-5.44-1/2	.00	+ Mar	.08	+ Mar
7	5.35-3/4-5.38-1/2	.03-1/4	+ Mar	.06	+ Mar
10	5.38-3/4-5.42-1/4	.02-1/2	+ Mar	.06	+ Mar
11	5.36-3/4-5.40	.02-3/4	+ Mar	.06	+ Mar
12	5.41-1/2	.04	+ Mar		
13	5.39-1/4-5.41-3/4	.01-1/2	+ Mar	.04	+ Mar
14	5.39-1/2-5.41-1/2	.02	+ Mar	.04	+ Mar
17	5.40-1/4-5.41	.03-1/4	+ Mar	.04	+ Mar
18	5.42-1/2-5.43-1/4	.03-1/4	+ Mar	.04	+ Mar
19	5.37-1/4-5.39-1/4	.00	+ May	.02	+ May
20	5.33-1/4-5.35-1/4	.00	+ May	.02	+ May
21	5.34-1/2-5.36-1/2	.00	+ May	.02	+ May
24	5.32-1/4-5.34-1/4	.00	+ May	.02	+ May
25	5.34-1/4-5.36-1/4	.00	+ May	.02	+ May
26	5.36-5.38	.00	+ May	.02	+ May
27	5.35-1/4-5.37-1/4	.00	+ May	.02	+ May
28	Holiday				
31	5.41-1/2-5.43-1/2	.00	+ May	.02	+ May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Apr.					
1	5.43-5.44	.00	+ May	.01	+ May
2	5.38-1/2-5.39-1/2	.00	+ May	.01	+ May
3	5.26-5.27	.00	+ May	.01	+ May
4	5.23-5.24	.00	+ May	.01	+ May
7	5.26-3/4-5.27-3/4	.00	+ May	.01	+ May
8	5.28-3/4-5.29-3/4	.00	+ May	.01	+ May
9	5.23-5.24	.00	+ May	.01	+ May
10	5.24-3/4-5.25-3/4	.00	+ May	.01	+ May
11	5.24-1/2-5.25-1/2	.00	+ May	.01	+ May
14	5.24-3/4-5.25-3/4	.00	+ May	.01	+ May
15	5.25-3/4-5.26-3/4	.00	+ May	.01	+ May
16	5.23-1/2	.01	+ May		
17	5.25-3/4	.01	+ May		
18	5.26-1/4	.01	+ May		
21	5.25-3/4-5.28-3/4	.00	+ May	.03	+ May
22	5.26-1/2-5.29-1/2	.00	+ May	.03	+ May
23	5.26-1/2-5.29-1/2	.00	+ May	.03	+ May
24	5.27-1/4-5.30-1/4	.00	+ May	.03	+ May
25	5.26-3/4-5.30-3/4	.00	+ May	.04	+ May
28	5.27-1/2-5.31-1/2	.00	+ May	.04	+ May
29	5.36-1/2	.03	+ May		
30	5.44	.00	+ May		

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
May					
1	5.26-1/4-5.29-1/4	.03	– May	.00	+ May
2	5.29-3/4-5.32-3/4	.02	– May	.00	+ May
5	5.32-3/4-5.35-3/4	.05	– Jul	.02	– Jul
6	5.34-1/4	.02	– Jul		
7	5.30-1/2	.02-1/2	– Jul		
8	5.39-5.44	.00	+ Jul	.05	+ Jul
9	5.42-1/4-5.47-1/4	.00	+ Jul	.05	+ Jul
12	5.36-1/2-5.44-1/2	.00	+ Jul	.08	+ Jul
13	5.40-5.48	.00	+ Jul	.08	+ Jul
14	5.39-1/4-5.49-1/4	.00	+ Jul	.10	+ Jul
15	5.30-1/2-5.40-1/2	.00	+ Jul	.10	+ Jul
16	5.30-1/2-5.36-1/2	.00	+ Jul	.06	+ Jul
19	5.31-1/4-5.37-1/4	.00	+ Jul	.06	+ Jul
20	5.31-1/2-5.37-1/2	.00	+ Jul	.06	+ Jul
21	5.29-3/4-5.35-3/4	.00	+ Jul	.06	+ Jul
22	5.31-3/4-5.37-3/4	.00	+ Jul	.06	+ Jul
23	5.32-1/4-5.38-1/4	.00	+ Jul	.06	+ Jul
26	Holiday				
27	5.32-1/2-5.38-1/2	.00	+ Jul	.06	+ Jul
28	5.42-3/4	.10	+ Jul		
29	5.41-1/4	.10	+ Jul		
30	5.34-1/4	.09	+ Jul		

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.			
Jun.					
2	5.35-3/4	.10	+ Jul		
3	5.37-1/2	.10	+ Jul		
4	5.39	.10	+ Jul		
5	5.42-1/4	.10	+ Jul		
6	5.43-3/4	.10	+ Jul		
9	5.30-5.41	.00	+ Jul	.11	+ Jul
10	5.32-3/4-5.33-3/4	.00	+ Jul	.01	+ Jul
11	5.33-1/4-5.44-1/4	.00	+ Jul	.11	+ Jul
12	5.32-5.43	.00	+ Jul	.11	+ Jul
13	5.27-3/4-5.38-3/4	.00	+ Jul	.11	+ Jul
16	5.26-3/4-5.37-3/4	.00	+ Jul	.11	+ Jul
17	5.27-1/2-5.40-1/2	.00	+ Jul	.13	+ Jul
18	5.31-5.44	.00	+ Jul	.13	+ Jul
19	5.38-1/2-5.47-1/2	.05	+ Jul	.14	+ Jul
20	5.39-1/4-5.46-1/4	.05	+ Jul	.12	+ Jul
23	5.37-3/4-5.39	.05	+ Jul	.06-1/4	+ Jul
24	5.28-5.34-1/4	.00	+ Jul	.06-1/4	+ Jul
25	5.24-5.30-1/2	.00	+ Jul	.06-1/2	+ Jul
26	5.21-1/4-5.29-1/4	.00	+ Jul	.08	+ Jul
27	5.24-1/4-5.28-3/4	.06	+ Jul	.10-1/2	+ Jul
30	5.16-1/4	.06	+ Jul		

CHICAGO NO. 1 YELLOW SOYBEANS

Daily Cash Prices and Basis by Contract Grade —
Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jul.			
1	5.13-1/4	.06-1/2 + Jul	
2	5.20-3/4	.06-1/4 + Jul	
3	5.22-3/4	.04 + Jul	
4	Holiday		
7	5.18-1/2	.01-1/2 + Jul	
8	5.15-1/2-5.21-1/2	.05-3/4 – Jul	.00-1/4 + Jul
9	5.16-3/4-5.22-3/4	.05-3/4 – Jul	.00-3/4 + Jul
10	5.17-1/4-5.25-1/4	.08-3/4 – Jul	.00-3/4 – Jul
11	5.18-3/4-5.26-3/4	.08-3/4 – Jul	.00-3/4 – Jul
14	5.20-5.28	.11-1/2 – Jul	.03-1/2 – Jul
15	5.26-1/4-5.34-1/4	.07-3/4 – Jul	.00-1/4 + Jul
16	5.37-1/2-5.45-1/2	.07-1/4 – Jul	.00-3/4 + Jul
17	5.31-1/4-5.39-1/4	.14-1/4 – Jul	.06-1/4 – Jul
18	5.30-1/2-5.38-1/2	.13-3/4 – Jul	.05-3/4 – Jul
21	5.37-1/4-5.46-1/4	.14-1/4 – Jul	.05-1/4 – Jul
22	5.31-1/4-5.41-1/4	.15 – Jul	.05 – Jul
23	5.32-3/4-5.41-3/4	.10 + Aug	.19 + Aug
24	5.24-1/2	.05 + Aug	
25	5.28-1/4	.06 + Aug	
28	5.24-1/4-5.27-1/4	.03 + Aug	.06 + Aug
29	5.22-5.25	.03 + Aug	.06 + Aug
30	5.24-1/2	.03 + Aug	
31	5.18-1/2	.03-1/2 + Aug	

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Aug.			
1	5.17-1/2	.04-1/4 + Aug	
4	5.07-1/2	.00-3/4 – Aug	
5	5.07-1/2	.03 + Aug	
6	5.07-3/4-5.09-3/4	.03 + Aug	.05 + Aug
7	5.19-3/4	.16 + Aug	
8	5.15-3/4	.13-1/4 + Aug	
11	5.18	.16-1/4 + Aug	
12	5.10-3/4	.09-1/2 + Aug	
13	5.00-1/4	.00-1/4 + Aug	
14	5.06-1/4	.05-1/2 – Aug	
15	5.09-1/2	.04 – Aug	
18	5.27-3/4	.01-1/4 – Aug	
19	5.11-1/4	.03-3/4 – Aug	
20	5.13-1/2	.05-3/4 – Aug	
21	5.16-1/4	.33-3/4 + Sep	
22	5.23-1/2	.45-1/2 + Sep	
25	5.18-1/4	.39-1/4 + Sep	
26	5.23-3/4	.43 + Sep	
27	5.30-3/4	.55-1/4 + Sep	
28	5.29-3/4	.54 + Sep	
29	5.25-1/2	.42-3/4 + Sep	

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Sep.			
1	Holiday		
2	5.20	.49-1/4 + Sep	
3	4.73	.03-1/4 – Sep	
4	4.82-1/4-5.02-1/4	.03-1/4 – Sep	.16-3/4 + Sep
5	4.83-1/4	.01-3/4 + Sep	
8	4.82	.03-3/4 + Sep	
9	4.83-1/2	.03-1/2 + Sep	
10	4.88-1/4	.08-3/4 + Sep	
11	4.94-1/4	.14 + Sep	
12	4.96-1/2	.16 + Sep	
15	4.93-1/4	.16 + Sep	
16	4.85-1/4	.03-1/2 + Sep	
17	4.87-1/4	.02 + Sep	
18	4.91-3/4	.04-3/4 – Sep	
19	4.96-1/2	.10-1/2 – Sep	
22	4.91-1/2	.05 + Nov	
23	4.93-1/2	.05 + Nov	
24	4.89-1/4	.05 + Nov	
25	4.85-1/2	.05 + Nov	
26	4.88-3/4	.07 + Nov	
29	5.01	.11 + Nov	
30	5.01-1/2	.15 + Nov	

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Oct.			
1	4.88-1/4-4.93-1/4	.00 + Nov	.05 + Nov
2	4.87-1/4-4.92-1/4	.00 + Nov	.05 + Nov
3	4.76-4.82	.06 – Nov	.00 + Nov
6	4.64-4.73	.06 – Nov	.03 + Nov
7	4.63-1/2-4.74-1/2	.06 – Nov	.05 + Nov
8	4.66-3/4-4.77-3/4	.06 – Nov	.05 + Nov
9	4.65-3/4-4.76-3/4	.06 – Nov	.05 + Nov
10	4.66-1/4-4.70-1/4	.06 – Nov	.02 – Nov
13	4.66-1/4-4.68-1/4	.06 – Nov	.04 – Nov
14	4.64-1/4-4.69-1/4	.10 – Nov	.05 – Nov
15	4.64-3/4-4.67-3/4	.08 – Nov	.05 – Nov
16	4.68-3/4-4.70-3/4	.08 – Nov	.06 – Nov
17	4.66-4.68	.08 – Nov	.06 – Nov
20	4.72-1/2-4.75-1/2	.08 – Nov	.05 – Nov
21	4.72-1/2-4.77-1/2	.10 – Nov	.05 – Nov
22	4.77-3/4-4.82-3/4	.10 – Nov	.05 – Nov
23	4.75-1/4-4.80-1/4	.10 – Nov	.05 – Nov
24	4.74-3/4-4.81-3/4	.12 – Nov	.05 – Nov
27	4.82-3/4-4.90-3/4	.12 – Nov	.04 – Nov
28	4.81-3/4-4.89-3/4	.12 – Nov	.04 – Nov
29	4.76-1/4-4.84-1/4	.12 – Nov	.04 – Nov
30	4.85-1/4-4.93-1/4	.12 – Nov	.04 – Nov
31	4.86-1/4-4.94-1/4	.12 – Nov	.04 – Nov

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Nov.			
3	4.89-4.97	.12 – Nov	.04 – Nov
4	4.88-1/2-4.95-1/2	.12-1/4 – Nov	.05-1/4 – Nov
5	4.93-3/4-4.98-3/4	.10-3/4 – Nov	.05-3/4 – Nov
6	4.93-1/2-4.98-3/4	.07-1/4 – Nov	.04 – Nov
7	4.91-1/4-4.95-1/4	.06 – Nov	.02 – Nov
10	4.90-1/4-4.93-1/4	.05-1/2 – Nov	.02-1/2 – Nov
11	4.90-4.95	.08-1/4 – Nov	.03-1/4 – Nov
12	4.88-1/4-4.94-1/4	.08-1/2 – Nov	.02-1/2 – Nov
13	4.92-1/4-4.98-1/4	.10-1/2 – Nov	.04-1/2 – Nov
14	4.91-1/4-5.00-1/4	.13 – Nov	.04 – Nov
17	4.85-3/4-4.94-3/4	.14-1/4 – Nov	.05-1/4 – Nov
18	4.87-1/2-4.97-1/2	.06-1/2 – Nov	.03-1/2 + Nov
19	4.92-5.02	.10 – Jan	.00 + Jan
20	4.90-1/4-5.00-1/4	.10 – Jan	.00 + Jan
21	4.93-4.98	.05 – Jan	.00 + Jan
24	4.94-4.96	.02 – Jan	.00 + Jan
25	4.97-3/4	.00 + Jan	
26	4.93-5.03	.10 – Jan	.00 + Jan
27	Holiday		
28	4.93-1/2-5.03-1/2	.10 – Jan	.00 + Jan

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Dec.			
1	4.93-3/4-5.04	.10 – Jan	.00-1/4 + Jan
2	4.79-5.02	.23 – Jan	.00 + Jan
3	4.96-3/4-5.01-3/4	.05 – Jan	.00 + Jan
4	4.92-3/4-4.97-3/4	.04-1/2 – Jan	.00-1/2 + Jan
5	4.92-1/2-4.97-1/2	.05 – Jan	.00 + Jan
8	4.91-4.94	.05 – Jan	.02 – Jan
9	4.89-3/4	.02 – Jan	
10	4.91-3/4	.02 – Jan	
11	4.86-3/4	.02 – Jan	
12	4.81-1/4	.05 – Jan	
15	4.82-1/4	.05 – Jan	
16	4.83	.05 – Jan	
17	4.80-1/2	.05 – Jan	
18	4.80-1/4	.05 – Jan	
19	4.81-3/4	.05 – Jan	
22	4.85-1/4	.05 – Jan	
23	4.83-1/4	.05 – Jan	
25	4.85-3/4	.06 – Jan	
25	Holiday		
26	4.88	.05 – Jan	
29	4.82-1/2	.05 – Jan	
30	4.84-1/2	.04-1/2 – Jan	
31	4.86-3/4	.04 – Jan	

TOLEDO NO. 2 SOFT RED WHEAT

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jan.			
1	Holiday		
2	3.39-3/4-3.44-1/2	.00-1/4 + Mar	.05 + Mar
3	3.30-1/4-3.35-1/4	.00 + Mar	.05 + Mar
6	3.31-3/4-3.37	.00 + Mar	.05-1/4 + Mar
7	3.35-3.40	.00-3/4 + Mar	.05-3/4 + Mar
8	3.33-3.38	.00 + Mar	.05 + Mar
9	3.35-3.40-1/2	.00-1/4 – Mar	.05-1/4 + Mar
10	3.36-3/4-3.41	.00 + Mar	.34-1/4 + Mar
13	3.25-3.30	.00 + Mar	.05 + Mar
14	3.24-3/4-3.30	.00-1/4 + Mar	.05-1/2 + Mar
15	3.23-3.28	.00-1/2 – Mar	.04-1/2 + Mar
16	3.27-1/4-3.32-1/2	.00 + Mar	.05-1/4 + Mar
17	3.27-1/2-3.32-1/2	.00-1/4 + Mar	.05-1/4 + Mar
20	3.25-1/2-3.30	.00-1/2 + Mar	.05 + Mar
21	3.20-3/4-3.23	.03 + Mar	.05-1/4 + Mar
22	3.24-1/4-3.27-1/2	.02-1/4 + Mar	.05-1/2 + Mar
23	3.28-3.34	.02-1/4 + Mar	.08-1/4 + Mar
24	3.23-3.33	.05-1/4 + Mar	.15-1/4 + Mar
27	3.27-3.37	.05 + Mar	.15 + Mar
28	3.31-3.40-1/2	.05-3/4 + Mar	.15-1/4 + Mar
29	3.29-1/2-3.39-1/2	.05-1/4 + Mar	.15-1/4 + Mar
30	3.34-3.44	.05-1/4 + Mar	.15-1/4 + Mar
31	3.27-1/2-3.38	.00-1/4 + Mar	.10-3/4 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Feb.			
3	3.21-3.24	.01-1/4 – Mar	.01-3/4 + Mar
4	3.24-1/2-3.26-1/4	.00-1/4 + Mar	.02 + Mar
5	3.21-1/2-3.28-1/2	.05 – Mar	.02 + Mar
6	3.14-3.21-1/2	.08-3/4 – Mar	.01-1/4 – Mar
7	3.20-3.27	.04-3/4 – Mar	.02-1/4 + Mar
10	3.21-1/2-3.28-1/2	.04-3/4 – Mar	.02-1/4 + Mar
11	3.36-3.39	.02-1/4 + Mar	.05-1/4 + Mar
12	3.35-3.37	.03 + Mar	.05 + Mar
13	3.38-1/2-3.50-1/2	.03 + Mar	.15 + Mar
14	3.35-3.45-1/2	.04-1/2 + Mar	.15 + Mar
17	Holiday		
18	3.39-3.51	.03 + Mar	.15 + Mar
19	3.31-3.40	.05 + Mar	.14 + Mar
20	3.40-3.47	.08-1/4 + Mar	.15-1/4 + Mar
21	3.36-1/2-3.46	.02-3/4 + Mar	.12-1/4 + Mar
24	3.35-3.40	.00-1/4 + Mar	.05-1/4 + Mar
25	3.36-1/2-3.41-1/2	.03-1/4 + Mar	.08-1/4 + Mar
26	3.35-3.40	.00-1/4 + Mar	.05-1/4 + Mar
27	3.33-3.42-1/2	.04-1/2 – Mar	.05 + Mar
28	3.33-3.41-1/2	.04 – Mar	.04-1/2 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Mar.			
3	3.37-3.51	.02-3/4 – Mar	.11-1/4 + Mar
4	3.37-1/2-3.46-1/2	.03-3/4 – Mar	.05-1/4 + Mar
5	3.37-3.43	.04 – Mar	.02 + Mar
6	3.39-3.48-1/2	.05-1/2 – Mar	.04 + Mar
7	3.42-3.51-1/2	.05-3/4 – Mar	.03-3/4 + Mar
10	3.42-1/2-3.47-1/2	.08-1/2 – Mar	.03-1/2 – Mar
11	3.36-1/2-3.45	.10-1/2 – Mar	.02 – Mar
12	3.37-3.45	.11 – Mar	.03 – Mar
13	3.36-1/2-3.51-1/2	.11-1/4 – Mar	.03-3/4 + Mar
14	3.41-3.61	.09-1/4 – Mar	.10-3/4 + Mar
17	3.38-3.58	.11 – Mar	.09 + Mar
18	3.40-1/2-3.60-1/2	.17-1/2 – Mar	.02-1/2 + Mar
19	3.43-1/2-3.63-1/2	.26-1/2 – Mar	.06-1/2 – Mar
20	3.49-1/2-3.65-1/2	.39-1/4 + May	.55-1/4 + May
21	3.42-3.60	.32-1/4 + May	.50-1/4 + May
24	3.39-3.56	.33 + May	.50 + May
25	3.44-3.62	.32-1/4 + May	.50-1/4 + May
26	3.41-3.58-1/2	.32-1/2 + May	.50 + May
27	3.36-3.54-1/2	.32-1/2 + May	.51 + May
28	Holiday		
31	3.40-3.55-1/2	.35-3/4 + May	.51-1/4 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Apr.			
1	3.41-3.57	.35-1/4 + May	.51-1/4 + May
2	3.37-3.55-1/2	.31-3/4 + May	.50-1/4 + May
3	3.37-3.55-1/2	.31-3/4 + May	.50-1/4 + May
4	3.37-3.55-1/2	.26-1/2 + May	.45 + May
7	3.30-1/2-3.45-1/2	.30 + May	.45 + May
8	3.18-1/2-3.38-1/2	.25 + May	.45 + May
9	3.21-3.41	.25 + May	.45 + May
10	3.09-3.41	.12-1/4 + May	.44-1/4 + May
11	3.11-1/2-3.33-1/2	.25-1/4 + May	.47-1/4 + May
14	3.15-3.35	.25-1/4 + May	.45-1/4 + May
15	3.12-3.32-1/2	.31-3/4 + May	.52-1/4 + May
16	3.05-1/2-3.27-1/2	.25 + May	.47 + May
17	3.07-3.30	.22-1/4 + May	.45-1/4 + May
18	3.05-1/2-3.30	.22 + May	.46-1/2 + May
21	3.01-1/2-3.30-1/2	.22-1/4 + May	.51-1/4 + May
22	2.99-1/2-3.28-1/2	.22-1/4 + May	.51-1/4 + May
23	3.05-3.34-1/2	.21-3/4 + May	.51-1/4 + May
24	3.09-3.38	.22 + May	.51 + May
25	3.14-3.40	.25 + May	.51 + May
28	3.20-1/2-3.53-1/2	.25 + May	.58 + May
29	3.33-3.66	.25 + May	.58 + May
30	3.28-3.38	.00 + May	.10 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
May			
1	3.12-3.21-1/2	.00 + May	.09-1/2 + May
2	3.11-3.28	.00 + May	.17 + May
5	3.16-3.35-1/2	.00-1/2 + May	.20 + May
6	3.33-3.73-1/2	.00-1/2 – May	.40 + May
7	3.35-3.75	.00-1/4 + May	.40-1/4 + May
8	3.49-3.89	.00 + May	.40 + May
9	3.49-3.85-1/2	.01-1/2 – May	.35 + May
12	3.38-1/2-3.77-1/2	.04 – May	.35 + May
13	3.45-3.80	.00 + May	.35 + May
14	3.36-3.71	.00 + May	.35 + May
15	3.28-3.72	.05-3/4 – May	.38-1/4 + May
16	3.25-3.68	.08 – May	.35 + May
19	3.27-3.76	.11 – May	.38 + May
20	2.59-2.83-1/2	.99 – May	.74-1/2 – May
21	2.62-2.86-1/2	.00-1/2 + Jul	.25 + Jul
22	2.76-3.04-1/2	.18-3/4 + Jul	.47-1/4 + Jul
23	2.76-3.06	.20-1/4 + Jul	.50-1/4 + Jul
26	Holiday		
27	2.75-3.02-1/2	.19-1/2 + Jul	.47 + Jul
28	2.72-1/2-2.77-1/2	.20-1/4 + Jul	.25-1/4 + Jul
29	2.67-2.72	.20 + Jul	.25 + Jul
30	2.64-2.75-1/2	.15-1/2 + Jul	.27 + Jul

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jun.			
2	2.64-2.79	.10-1/4 + Jul	.25-1/4 + Jul
3	2.60-2.74-1/2	.10-3/4 + Jul	.25-1/4 + Jul
4	2.63-2.78	.10-1/4 + Jul	.25-1/4 + Jul
5	2.66-2.81	.10-1/4 + Jul	.25-1/4 + Jul
6	2.65-2.79-1/2	.10-1/2 + Jul	.25 + Jul
9	2.50-1/2-2.75-1/2	.00-1/4 + Jul	.25-1/4 + Jul
10	2.49-2.77	.03 – Jul	.25 + Jul
11	2.49-2.77-1/2	.03-1/2 – Jul	.25 + Jul
12	2.44-2.73	.03-3/4 – Jul	.25-1/4 + Jul
13	2.36-2.71	.09-3/4 – Jul	.25-1/4 + Jul
16	2.40-2.68-1/2	.03-1/4 – Jul	.25-1/4 + Jul
17	2.39-2.68	.03-3/4 – Jul	.25-1/4 + Jul
18	2.37-2.66	.06-3/4 – Jul	.22-1/4 + Jul
19	2.43-2.57	.03-3/4 – Jul	.10-1/4 + Jul
20	2.41-2.71	.04-3/4 – Jul	.25-1/4 + Jul
23	2.44-1/2-2.74-1/2	.05 – Jul	.25 + Jul
24	2.41-2.55	.11-3/4 – Jul	.02-1/4 + Jul
25	2.42-2.58-1/2	.11-1/2 – Jul	.05 + Jul
26	2.47-2.54-1/2	.09-1/2 – Jul	.02 – Jul
27	2.48-2.54-1/2	.08-1/4 – Jul	.01-3/4 – Jul
30	2.39-2.50	.12-3/4 – Jul	.01-3/4 – Jul

TOLEDO NO. 2 SOFT RED WHEAT
Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Far Bu.	
Jul.			
1	2.34-2.43-1/2	.12-1/2 – Jul	.03 – Jul
2	2.41-2.45-1/2	.04-3/4 – Jul	.00-1/4 – Jul
3	2.39-2.49-1/2	.11 – Jul	.00-1/2 – Jul
4	Holiday		
7	2.34-2.46-1/2	.11-1/2 – Jul	.01 + Jul
8	2.36-2.48-1/2	.12-1/2 – Jul	.00 + Jul
9	2.42-2.53	.10-3/4 – Jul	.00-1/4 + Jul
10	2.48-2.58	.09-3/4 – Jul	.00-1/4 + Jul
11	2.55-2.64	.08-1/2 – Jul	.00-1/2 + Jul
14	2.57-2.66-1/2	.12-3/4 – Jul	.03-1/4 – Jul
15	2.51-2.63	.15-1/2 – Jul	.03-1/2 – Jul
16	2.57-2.74	.17 – Jul	.00 + Jul
17	2.53-2.69	.18-1/2 – Jul	.02-1/2 – Jul
18	2.49-2.63	.12-1/2 – Jul	.01-1/2 + Jul
21	2.49-2.64-1/2	.16 – Jul	.00-1/2 – Jul
22	2.51-2.66	.07 – Jul	.08 + Jul
23	2.53-2.68-1/2	.07-1/4 – Sep	.08-1/4 + Sep
24	2.50-2.66-1/2	.06-1/4 – Sep	.10-1/4 + Sep
25	2.50-2.68-1/2	.06-1/2 – Sep	.12 + Sep
28	2.54-2.74-1/2	.06-1/4 – Sep	.14-1/4 + Sep
29	2.55-2.75-1/2	.06-1/2 – Sep	.14 + Sep
30	2.54-2.73	.06-3/4 – Sep	.12-1/4 + Sep
31	2.50-2.67-1/2	.07-1/2 – Sep	.10 + Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Aug.			
1	2.54-2.70	.09 – Sep	.07 + Sep
4	2.48-2.65	.14-3/4 – Sep	.02-1/4 + Sep
5	2.42-2.59-1/2	.15-1/2 – Sep	.02 + Sep
6	2.46-2.63	.14-3/4 – Sep	.02-1/4 + Sep
7	2.47-2.65	.14-3/4 – Sep	.03-1/4 + Sep
8	2.44-2.61-1/2	.14-1/2 – Sep	.03 + Sep
11	2.42-2.59-1/2	.14-1/2 – Sep	.03 + Sep
12	2.38-2.56-1/2	.15-1/4 – Sep	.03-1/4 + Sep
13	2.39-2.57-1/2	.15-1/4 – Sep	.03-1/4 + Sep
14	2.43-2.61-1/2	.15-1/2 – Sep	.03 + Sep
15	2.42-2.61	.15-3/4 – Sep	.03-1/4 + Sep
18	2.43-2.61-1/2	.15-1/4 – Sep	.03-1/4 + Sep
19	2.38-2.57	.15-3/4 – Sep	.03-1/4 + Sep
20	2.34-2.54-1/2	.17-1/4 – Sep	.03-1/4 + Sep
21	2.18-2.46-1/2	.33-1/2 – Sep	.05 – Sep
22	2.19-2.43-1/2	.32-1/2 – Sep	.08 – Sep
25	2.21-2.46	.29-3/4 – Sep	.04-3/4 – Sep
26	2.17-1/2-2.42-1/2	.29-3/4 – Sep	.04-3/4 – Sep
27	2.19-2.43	.29-3/4 – Sep	.05-3/4 – Sep
28	2.19-2.49	.35 – Sep	.05 – Sep
29	2.19-2.52-1/2	.39-1/2 – Sep	.06 – Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Sep.			
1	Holiday		
2	2.16-2.50	.38-1/2 – Sep	.04-1/2 – Sep
3	2.22-1/2-2.54	.37-1/4 – Sep	.05-3/4 – Sep
4	2.20-2.49	.40-1/2 – Sep	.11-1/2 – Sep
5	2.19-2.48	.41-1/2 – Sep	.12-1/2 – Sep
8	2.17-2.44	.41 – Sep	.14 – Sep
9	2.16-2.41-1/2	.40-1/4 – Sep	.14-3/4 – Sep
10	2.11-1/2-2.35	.40-1/4 – Sep	.16-3/4 – Sep
11	2.11-2.47-1/2	.42-1/2 – Sep	.06 – Sep
12	2.14-2.52	.43-3/4 – Sep	.05-3/4 – Sep
15	2.16-1/2-2.52-1/2	.42 – Sep	.06 – Sep
16	2.14-2.56	.48 – Sep	.06 – Sep
17	2.14-2.53-1/2	.45-1/2 – Sep	.06 – Sep
18	2.13-1/2-2.50-1/2	.42-3/4 – Sep	.05-3/4 – Sep
19	2.17-2.47	.36 – Sep	.06 – Sep
22	2.12-2.47-1/2	.45-1/4 – Dec	.09-3/4 – Dec
23	2.09-1/2-2.47	.52-3/4 – Dec	.15-1/4 – Dec
24	2.16-2.51	.45 – Dec	.10 – Dec
25	2.15-2.51	.45-3/4 – Dec	.09-3/4 – Dec
26	2.19-2.54	.45 – Dec	.10 – Dec
29	2.23-2.57	.44-3/4 – Dec	.10-3/4 – Dec
30	2.23-1/2-2.60	.41-3/4 – Dec	.05-1/4 – Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Oct.			
1	2.24-1/2-2.59-1/2	.45 – Dec	.10 – Dec
2	2.32-2.64-1/2	.41-3/4 – Dec	.09-1/4 – Dec
3	2.23-1/2-2.58-1/2	.44-3/4 – Dec	.09-3/4 – Dec
6	2.19-2.54-1/2	.45 – Dec	.09-1/2 – Dec
7	2.24-2.52-1/2	.41-3/4 – Dec	.13-1/4 – Dec
8	2.25-1/2-2.59-1/2	.41-3/4 – Dec	.07-3/4 – Dec
9	2.29-2.68-1/2	.44-1/2 – Dec	.05 – Dec
10	2.29-2.61	.44 – Dec	.12 – Dec
14	2.59-2.70	.21 – Dec	.10 – Dec
15	2.59-2.64	.18 – Dec	.13 – Dec
16	2.60-2.65	.15 – Dec	.10 – Dec
17	2.58-2.67	.18-3/4 – Dec	.09-3/4 – Dec
20	2.65-2.73-1/2	.18-1/4 – Dec	.09-3/4 – Dec
21	2.71-2.80	.18-3/4 – Dec	.09-3/4 – Dec
22	2.75-2.80	.15 – Dec	.10 – Dec
23	2.69-2.77	.17-3/4 – Dec	.09-3/4 – Dec
24	2.70-2.78	.18 – Dec	.10 – Dec
27	2.76-2.85	.18-1/4 – Dec	.09-1/4 – Dec
28	2.69-2.74-1/2	.18-1/2 – Dec	.13 – Dec
29	2.68-2.73	.15 – Dec	.10 – Dec
30	2.79-2.81	.11-3/4 – Dec	.09-3/4 – Dec
31	2.70-2.77	.17 – Dec	.10 – Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Nov.			
3	2.72-2.79-1/2	.17-1/4 – Dec	.09-3/4 – Dec
4	2.71-2.82	.19-3/4 – Dec	.08-3/4 – Dec
5	2.73-2.84-1/2	.20-1/4 – Dec	.08-3/4 – Dec
6	2.66-2.81-1/2	.20-1/2 – Dec	.05 – Dec
7	2.73-2.83-1/4	.15-1/2 – Dec	.05-1/4 – Dec
10	2.63-2.78	.19-3/4 – Dec	.04-3/4 – Dec
11	2.54-1/2-2.72-1/2	.23 – Dec	.05 – Dec
12	2.70-2.78	.13 – Dec	.05 – Dec
13	2.62-2.77-1/2	.20-1/4 – Dec	.04-3/4 – Dec
14	2.62-2.77	.20 – Dec	.05 – Dec
17	2.66-2.81-1/2	.20-1/2 – Dec	.05 – Dec
18	2.60-2.81-1/2	.26-1/2 – Dec	.05 – Dec
19	2.65-2.81	.20-3/4 – Dec	.04-3/4 – Dec
20	2.63-2.83	.19-3/4 – Dec	.00-1/4 + Dec
21	2.74-2.79	.04-3/4 – Dec	.00-1/4 + Dec
24	2.75-2.80	.05 – Dec	.00 + Dec
25	2.75-2.80-1/2	.05-1/4 – Dec	.00-1/4 + Dec
26	2.82-2.87	.04-3/4 – Dec	.00-1/4 + Dec
27	Holiday		
28	2.81-2.99	.11 – Dec	.07 + Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Dec.			
1	2.85-2.95-1/2	.08-1/2 – Dec	.02 + Dec
2	2.85-2.90	.04-3/4 – Dec	.00-1/4 + Dec
3	2.78-2.89	.10-3/4 – Dec	.00-1/4 + Dec
4	2.78-1/2-2.83-1/2	.05 – Dec	.00 + Dec
5	2.76-2.87	.09 – Dec	.02 + Dec
8	2.80-2.88	.04-3/4 – Dec	.03-1/4 + Dec
9	2.73-2.84	.06 – Dec	.05 + Dec
10	2.75-2.85	.04-3/4 – Dec	.05-1/4 + Dec
11	2.73-2.84-1/2	.06-1/2 – Dec	.05 + Dec
12	2.73-2.85	.06-3/4 – Dec	.05-1/4 + Dec
15	2.74-2.90	.08-1/2 – Dec	.07-1/2 + Dec
16	2.64-2.92	.15-3/4 – Dec	.12-1/4 + Dec
17	2.60-2.85	.18 – Dec	.07 + Dec
18	2.60-2.88	.19 – Dec	.09 + Dec
19	2.73-2.89	.11-1/4 + Dec	.27-1/4 + Dec
22	2.77-1/2-2.93-1/2	.00-1/4 + Mar	.16-1/4 + Mar
23	2.65-2.89	.10-3/4 – Mar	.13-1/4 + Mar
24	N/A		
25	Holiday		
26	2.73-2.89	.02-3/4 – Mar	.13-1/4 + Mar
29	2.70-2.89-1/2	.03-1/4 – Mar	.16-1/4 + Mar
30	2.71-2.90-1/2	.03-1/4 – Mar	.16-1/4 + Mar
31	2.71-2.81-1/2	.03-1/2 – Mar	.07 + Mar

TOLEDO NO. 2 YELLOW CORN

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jan.			
1	Holiday		
2	2.35-1/2-2.46-1/2	.12 – Mar	.01 – Mar
3	2.33-3/4-2.43-3/4	.12-3/4 – Mar	.02-3/4 – Mar
6	2.34-2.44	.12-3/4 – Mar	.02-3/4 – Mar
7	2.41-2.46	.08 – Mar	.03 – Mar
8	2.35-1/2-2.45-1/2	.33 – Mar	.23 – Mar
9	2.36-2.46	.13 – Mar	.03 – Mar
10	2.41-2.45-1/2	.07-1/4 – Mar	.02-3/4 – Mar
13	2.36-1/4-2.43-1/4	.10 – Mar	.03 – Mar
14	2.34-2.44	.12-3/4 – Mar	.02-3/4 – Mar
15	2.39-1/2-2.46	.09-3/4 – Mar	.03-1/4 – Mar
16	2.36-3/4-2.44-3/4	.09-3/4 – Mar	.03-3/4 – Mar
17	2.36-3/4-2.44-3/4	.11-3/4 – Mar	.03-3/4 – Mar
20	2.42-1/2-2.45-1/2	.06-3/4 – Mar	.03-3/4 – Mar
21	2.41-2.44	.06-3/4 – Mar	.03-3/4 – Mar
22	2.38-2.44	.09-3/4 – Mar	.03-3/4 – Mar
23	2.38-2.44	.09-3/4 – Mar	.03-3/4 – Mar
24	2.35-2.38	.07 – Mar	.04 – Mar
27	2.34-2.37-1/2	.07-1/4 – Mar	.03-3/4 – Mar
28	2.37-2.41	.06-3/4 – Mar	.02-3/4 – Mar
29	2.36-1/2-2.40-1/2	.06-3/4 – Mar	.02-3/4 – Mar
30	2.33-2.42	.11 – Mar	.02 – Mar
31	2.33-2.42	.11 – Mar	.02 – Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Feb.			
3	2.38-2.41	.06 – Mar	.03 – Mar
4	2.37-1/2-2.41-1/2	.06 – Mar	.02 – Mar
5	2.38-2.43	.07 – Mar	.02 – Mar
6	2.30-1/2-2.37	.11-3/4 – Mar	.05-1/4 – Mar
7	2.32-2.37	.08-3/4 – Mar	.03-3/4 – Mar
10	2.34-2.40	.08 – Mar	.02 – Mar
11	2.31-2.35-1/2	.09-1/2 – Mar	.05 – Mar
12	2.33-2.36-1/2	.05-1/4 – Mar	.01-3/4 – Mar
13	2.30-2.36	.07-3/4 – Mar	.01-3/4 – Mar
14	2.30-2.36-1/2	.08-1/4 – Mar	.01-3/4 – Mar
17	Holiday		
18	2.34-1/2-2.38-1/2	.05-3/4 – Mar	.01-3/4 – Mar
19	2.31-1/2-2.37-1/2	.07-3/4 – Mar	.01-3/4 – Mar
20	2.33-1/2-2.36-1/2	.04-3/4 – Mar	.01-3/4 – Mar
21	2.33-2.37	.06 – Mar	.02 – Mar
24	2.31-1/2-2.37-1/2	.08 – Mar	.02 – Mar
25	2.33-2.37	.04 – Mar	.00 + Mar
26	2.30-2.34	.04 – Mar	.00 + Mar
27	2.25-2.32	.06-3/4 – Mar	.00-1/4 + Mar
28	2.21-2.28	.07 – Mar	.00 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Mar.			
3	2.22-2.30	.07-3/4 – Mar	.00-1/4 + Mar
4	2.22-1/2-2.26	.03 – Mar	.00-1/2 + Mar
5	2.22-1/2-2.27	.03-3/4 – Mar	.00-3/4 + Mar
6	2.23-2.30	.05-1/2 – Mar	.01-1/2 + Mar
7	2.23-2.30	.07-1/4 – Mar	.00-1/4 – Mar
10	2.29-2.32	.04-1/2 – Mar	.01-1/2 – Mar
11	2.27-1/2-2.33	.05-3/4 – Mar	.00-1/4 – Mar
12	2.27-2.30-1/2	.04-1/4 – Mar	.00-3/4 – Mar
13	2.28-1/2-2.32-1/2	.04-3/4 – Mar	.00-3/4 – Mar
14	2.31-2.35	.05-1/4 – Mar	.01-1/4 – Mar
17	2.31-2.37-1/2	.06-1/2 – Mar	.00 + Mar
18	2.33-2.38	.05-3/4 – Mar	.00-3/4 – Mar
19	2.31-1/2-2.35-1/2	.02-3/4 – Mar	.01-1/4 + Mar
20	2.29-2.35	.03-3/4 – May	.02-1/4 + May
21	2.29-1/2-2.33-1/2	.01-3/4 – May	.02-1/4 + May
24	2.29-1/2-2.33-1/2	.02 – May	.02 + May
25	2.30-1/2-2.34-1/2	.02 – May	.02 + May
26	2.34-1/2-2.36-1/2	.00-1/4 + May	.02-1/4 + May
27	2.32-2.36	.01 – May	.03 + May
28	Holiday		
31	2.32-2.38	.02-3/4 – May	.03-1/4 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Apr.			
1	2.36-2.40	.00-3/4 – May	.03-1/4 + May
2	2.37-1/2-2.39-1/2	.01-1/4 + May	.03-1/4 + May
3	2.32-2.37	.02 – May	.03 + May
4	2.31-2.36-1/2	.02-1/2 – May	.03-1/4 + May
7	2.34-2.38	.01 – May	.03 + May
8	2.32-1/2-2.36-1/2	.00-3/4 – May	.03-1/4 + May
9	2.29-1/2-2.31-1/2	.01-1/4 + May	.03-1/4 + May
10	2.26-2.31	.02 – May	.03 + May
11	2.27-2.31	.00-3/4 – May	.03-1/4 + May
14	2.26-1/2-2.30-1/2	.01 – May	.03 + May
15	2.24-1/2-2.29-1/2	.01-3/4 – May	.03-1/4 + May
16	2.23-1/2-2.29-1/2	.02 – May	.04 + May
17	2.26-2.31	.01-3/4 – May	.03-1/4 + May
18	2.25-1/2-2.31	.01-3/4 – May	.03-3/4 + May
21	2.25-2.31	.01-3/4 – May	.04-1/4 + May
22	2.27-2.33	.02 – May	.04 + May
23	2.29-2.35	.02 – May	.04 + May
24	2.29-2.35	.02 – May	.04 + May
25	2.28-1/2-2.33-1/2	.01 – May	.04 + May
28	2.31-2.35	.01 + May	.05 + May
29	2.29-2.36	.02 – May	.05 + May
30	2.35-1/2-2.42-1/2	.02-3/4 – May	.04-1/4 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
May			
1	2.32-1/2-2.40	.03 – May	.04-1/2 + May
2	2.30-2.37	.04-3/4 – May	.02-1/4 + May
5	2.36-2.40-1/2	.01-1/2 – May	.03 + May
6	2.37-1/2-2.44-1/2	.02-1/4 – May	.04-3/4 + May
7	2.39-1/2-2.46-1/2	.04-3/4 – May	.02-1/4 + May
8	2.43-2.52	.04-1/4 – May	.04-3/4 + May
9	2.44-2.54	.04-3/4 – May	.05-1/4 + May
12	2.42-1/2-2.49-1/2	.04 – May	.03 + May
13	2.47-1/2-2.55-1/2	.03-1/4 – May	.04-3/4 + May
14	2.50-2.56	.03 – May	.03 + May
15	2.48-2.54-1/2	.06 – May	.00-1/2 + May
16	2.46-2.54-1/2	.12-3/4 – May	.04-1/4 – May
19	2.48-2.56-1/2	.09-3/4 – May	.01-1/4 – May
20	2.48-1/2-2.55-1/2	.08-1/2 – May	.01-1/2 – May
21	2.49-2.54	.10 + Jul	.15 + Jul
22	2.45-2.51	.09 + Jul	.15 + Jul
23	2.45-2.49	.11-1/4 + Jul	.15-1/4 + Jul
26	Holiday		
27	2.46-2.51	.10-1/4 + Jul	.15-1/4 + Jul
28	2.48-1/2-2.53-1/2	.10-1/4 + Jul	.15-1/4 + Jul
29	2.48-2.51-1/2	.11-1/2 + Jul	.15 + Jul
30	2.48-2.52	.11 + Jul	.15 + Jul

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jun.			
2	2.48-2.54	.09 + Jul	.15 + Jul
3	2.44-1/2-2.50-1/2	.09 + Jul	.15 + Jul
4	2.47-2.53	.10 + Jul	.16 + Jul
5	2.46-1/2-2.50	.09-1/4 + Jul	.12-3/4 + Jul
6	2.43-2.50	.05-1/2 + Jul	.12-1/2 + Jul
9	2.45-2.50	.08 + Jul	.13 + Jul
10	2.43-1/2-2.50-1/2	.07 + Jul	.14 + Jul
11	2.41-1/2-2.48-1/2	.07-1/4 + Jul	.14-1/4 + Jul
12	2.37-1/2-2.44	.07 + Jul	.13-1/2 + Jul
13	2.40-1/2-2.44-1/2	.10-1/4 + Jul	.14-1/4 + Jul
16	2.36-2.44	.06 + Jul	.14 + Jul
17	2.37-2.45-1/2	.05-1/2 + Jul	.14 + Jul
18	2.37-2.47	.04 + Jul	.14 + Jul
19	2.39-2.46	.05 + Jul	.12 + Jul
20	2.42-2.48	.07-1/4 + Jul	.13-1/4 + Jul
23	2.42-2.47-1/2	.07-1/4 + Jul	.12-3/4 + Jul
24	2.38-2.45	.06 + Jul	.13 + Jul
25	2.35-2.40-1/2	.07-3/4 + Jul	.13-1/4 + Jul
26	2.32-2.37-1/2	.07-3/4 + Jul	.13-1/4 + Jul
27	2.31-2.37	.06 + Jul	.12 + Jul
30	2.23-2.29-1/2	.05-3/4 + Jul	.12-1/4 + Jul

TOLEDO NO. 2 YELLOW CORN

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jul.			
1	2.12-2.20	.04-1/4 + Jul	.12-1/4 + Jul
2	2.13-2.21	.03-1/2 + Jul	.11-1/2 + Jul
3	2.02-2.19	.00-3/4 + Jul	.17-3/4 + Jul
4	Holiday		
7	1.89-2.01	.02-1/4 – Jul	.09-3/4 + Jul
8	1.96-2.01	.01-3/4 + Jul	.06-3/4 + Jul
9	1.97-2.03	.01-3/4 – Jul	.04-1/4 + Jul
10	1.96-2.01	.01-3/4 – Jul	.03-1/4 + Jul
11	2.02-1/2-2.08-1/2	.00 + Jul	.06 + Jul
14	2.03-2.06-1/2	.05 – Jul	.00-1/2 + Jul
15	2.03-2.08	.11-1/4 – Jul	.06-1/4 – Jul
16	2.10-2.15	.03-1/2 – Jul	.01-1/2 + Jul
17	2.06-2.11	.06-1/2 – Jul	.03-1/2 – Jul
18	2.02-208	.07-1/2 – Jul	.01-1/2 – Jul
21	1.99-1/2-2.05-1/2	.12 – Jul	.06 – Jul
22	1.97-2.06-1/2	.16 – Jul	.06-1/2 – Jul
23	2.02-2.12	.30-1/4 + Sep	.40-1/4 + Sep
24	2.05-1/2-2.13-1/2	.32 + Sep	.40 + Sep
25	2.07-2.14-1/2	.32-3/4 + Sep	.40-1/4 + Sep
28	2.07-1/2-2.14-1/2	.33-1/4 + Sep	.40-1/4 + Sep
29	2.02-2.09	.33 + Sep	.40 + Sep
30	1.93-1/2-2.07-1/2	.26-1/4 + Sep	.40-1/4 + Sep
31	1.93-2.03-1/2	.27-3/4 + Sep	.38-1/4 + Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Aug.			
1	1.88-1/2-1.98-1/2	.20 + Sep	.30 + Sep
4	1.78-1.89	.14 + Sep	.25 + Sep
5	1.69-1/2-1.86-1/2	.08 + Sep	.25 + Sep
6	1.69-1.76	.08 + Sep	.15 + Sep
7	1.67-1.76-1/2	.05 + Sep	.14-1/2 + Sep
8	1.68-1.78-1/2	.04-3/4 + Sep	.15-1/4 + Sep
11	1.72-1.81	.06-1/4 + Sep	.15-1/4 + Sep
12	1.63-1/2-1.74-1/2	.01 – Sep	.10 + Sep
13	1.68-1/2-1.78-1/2	.04 + Sep	.14 + Sep
14	1.70-1/2-1.80-1/2	.04 + Sep	.14 + Sep
15	1.65-1.79	.00-1/4 + Sep	.14-1/4 + Sep
18	1.65-1.76	.01 – Sep	.12 + Sep
19	1.64-1.76	.00-1/4 + Sep	.12-1/4 + Sep
20	1.64-1.74	.02-1/4 + Sep	.12-1/4 + Sep
21	1.59-1.72-1/2	.01-1/4 – Sep	.12-1/4 + Sep
22	1.58-1.66	.00-3/4 – Sep	.07-1/4 + Sep
25	1.55-1.61	.00-3/4 – Sep	.05-1/4 + Sep
26	1.49-1.61	.04 – Sep	.08 + Sep
27	1.51-1.59-1/2	.03-1/4 – Sep	.05-1/4 + Sep
28	1.48-1.63	.07 – Sep	.08 + Sep
29	1.48-1.63	.06-1/4 – Sep	.08-3/4 + Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Sep.			
1	Holiday		
2	1.45-1.55	.06 – Sep	.04 + Sep
3	1.45-1.53	.05-1/4 – Sep	.02-3/4 + Sep
4	1.40-1.49-1/2	.09-1/2 – Sep	.00 + Sep
5	1.42-1.54	.10 – Sep	.02 + Sep
8	1.43-1.55-1/2	.11 – Sep	.01-1/2 + Sep
9	1.43-1/2-1.55-1/2	.11 – Sep	.01 + Sep
10	1.38-1.52-1/2	.14-1/2 – Sep	.00 + Sep
11	1.37-1.52-1/2	.15-3/4 – Sep	.00-1/4 – Sep
12	1.37-1.52-1/2	.16 – Sep	.00-1/2 – Sep
15	1.39-1.51-1/2	.14-1/4 – Sep	.01-3/4 – Sep
16	1.37-1.50	.19-3/4 – Sep	.06-3/4 – Sep
17	1.40-1.55	.23-1/2 – Sep	.08-1/2 – Sep
18	1.38-1.52	.25-1/2 – Sep	.11-1/2 – Sep
19	1.38-1.55	.28-1/4 – Sep	.11-1/4 – Sep
22	1.39-1.56-1/2	.27-1/4 – Dec	.09-3/4 – Dec
23	1.39-1/2-1.61-1/2	.31-3/4 – Dec	.09-3/4 – Dec
24	1.45-1.63	.27-3/4 – Dec	.09-3/4 – Dec
25	1.43-1.60	.27 – Dec	.10 – Dec
26	1.45-1.59-1/2	.27-1/4 – Dec	.12-3/4 – Dec
29	1.52-1.66	.27 – Dec	.13 – Dec
30	1.53-1.67	.23-3/4 – Dec	.09-3/4 – Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Oct.			
1	1.50-1.67-1/2	.27 – Dec	.09-1/2 – Dec
2	1.50-1.64	.24 – Dec	.10 – Dec
3	1.43-1.60	.26-3/4 – Dec	.09-3/4 – Dec
6	1.37-1/2-1.53	.25-3/4 – Dec	.11-1/4 – Dec
7	1.40-1/2-1.52	.23-3/4 – Dec	.12-1/4 – Dec
8	1.38-1.47	.27 – Dec	.18 – Dec
9	1.36-1.47	.29-3/4 – Dec	.18-3/4 – Dec
10	1.36-1.47	.31 – Dec	.20 – Dec
14	1.39-1.48	.25-1/4 – Dec	.17-1/4 – Dec
15	1.37-1.46-1/2	.26-1/4 – Dec	.16-3/4 – Dec
16	1.36-1/2-1.43-1/2	.26-3/4 – Dec	.19-3/4 – Dec
17	1.32-1/2-1.43	.31-1/2 – Dec	.21 – Dec
20	1.35-1.44	.33 – Dec	.24 – Dec
21	1.38-1.48	.33-1/2 – Dec	.23-1/2 – Dec
22	1.43-1/2-1.51-1/2	.29-3/4 – Dec	.21-3/4 – Dec
23	1.37-1.46	.32-3/4 – Dec	.23-3/4 – Dec
24	1.45-1.49	.28-3/4 – Dec	.24-3/4 – Dec
27	1.46-1.54	.29-3/4 – Dec	.21-3/4 – Dec
28	1.46-1.52	.29-1/2 – Dec	.23-1/2 – Dec
29	1.42-1/2-1.52-1/2	.29 – Dec	.19 – Dec
30	1.50-1/2-1.54-1/2	.24 – Dec	.20 – Dec
31	146-1/2-1.54-1/2	.26-3/4 – Dec	.18-3/4 – Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Nov.			
3	1.45-1.55	.30-1/4 – Dec	.20-1/4 – Dec
4	1.49-1.56	.26-1/4 – Dec	.19-1/4 – Dec
5	1.47-1/2-1.54-1/2	.26 – Dec	.19 – Dec
6	1.47-1.54	.25-3/4 – Dec	.18-3/4 – Dec
7	1.47-1/2-1.55	.25-3/4 – Dec	.18-1/4 – Dec
10	1.48-1.55	.24-1/4 – Dec	.17-1/4 – Dec
11	1.46-1/2-1.53-1/2	.24 – Dec	.17 – Dec
12	1.49-1/2-1.57-1/2	.23-3/4 – Dec	.15-3/4 – Dec
13	1.52-1.56	.20-1/4 – Dec	.16-1/4 – Dec
14	1.51-1.58	.20-1/4 – Dec	.13-1/4 – Dec
17	1.49-1.57	.19-3/4 – Dec	.11-3/4 – Dec
18	1.50-1.56	.17-3/4 – Dec	.11-3/4 – Dec
19	1.52-1.58	.16-3/4 – Dec	.10-3/4 – Dec
20	1.53-1.62	.16 – Dec	.07 – Dec
21	1.54-1.61	.13-3/4 – Dec	.06-3/4 – Dec
24	1.54-1/2-1.58-1/2	.10-3/4 – Dec	.06-3/4 – Dec
25	1.55-1.60	.10 – Dec	.05 – Dec
26	1.58-1/2-1.62-1/2	.08-3/4 – Dec	.04-3/4 – Dec
27	Holiday		
28	1.60-1.63	.08-3/4 – Dec	.05-3/4 – Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Dec.			
1	1.61-1/2-1.64	.09-1/2 – Dec	.07 – Dec
2	1.59-1.65	.09 – Dec	.03 – Dec
3	1.56-1.62	.10-3/4 – Dec	.04-3/4 – Dec
4	1.55-1/2-1.60	.05-3/4 – Dec	.01-1/4 – Dec
5	1.54-1.60	.07 – Dec	.01 – Dec
8	1.57-1.62	.06 – Dec	.01 – Dec
9	1.56-1/2-1.60	.05-1/2 – Dec	.02 – Dec
10	1.55-1/2-1.61	.06 – Dec	.00-1/2 – Dec
11	1.52-1.59	.06-1/4 – Dec	.00-3/4 + Dec
12	1.50-1.56	.04-1/2 – Dec	.01-1/2 + Dec
15	1.51-1.55	.03-1/4 – Dec	.00-3/4 + Dec
16	1.50-1.57	.04-1/4 – Dec	.02-3/4 + Dec
17	1.49-1.54	.03-1/2 – Dec	.01-1/2 + Dec
18	1.48-1.55	.04-1/4 – Dec	.02-3/4 + Dec
19	1.49-1/2-1.53-1/2	.01-3/4 – Dec	.02-1/4 + Dec
22	1.51-1.55	.12-3/4 – Mar	.08-3/4 – Mar
23	1.47-1/2-1.50-1/2	.14-3/4 – Mar	.11-3/4 – Mar
24	N/A		
25	Holiday		
26	1.49-1.52	.15 – Mar	.12 – Mar
29	1.46-1.52-1/2	.15-1/4 – Mar	.08-3/4 – Mar
30	1.45-1.51	.15 – Mar	.09 – Mar
31	1.45-1.48	.15 – Mar	.12 – Mar

TOLEDO NO. 1 YELLOW SOYBEANS

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jan.			
1	Holiday		
2	5.30-1/2-5.40-1/2	.18 – Mar	.08 – Mar
3	5.21-5.33	.20 – Mar	.08 – Mar
6	5.25-1/4-5.36-1/2	.19 – Mar	.07-3/4 – Mar
7	5.33-5.44	.19-3/4 – Mar	.08-3/4 – Mar
8	5.36-1/2-5.45-1/2	.18 – Mar	.09 – Mar
9	5.35-3/4-5.45	.18 – Mar	.08-3/4 – Mar
10	5.31-3/4-5.35-1/2	.12-3/4 – Mar	.09 – Mar
13	5.15-1/4-5.21-1/2	.15 – Mar	.08-3/4 – Mar
14	5.17-1/2-5.26-1/2	.18 – Mar	.09 – Mar
15	5.31-3/4-5.39-3/4	.15 – Mar	.07 – Mar
16	5.28-1/2-5.35-1/2	.14 – Mar	.07 – Mar
17	5.26-1/2-5.37-1/2	.13 – Mar	.02 – Mar
20	5.40-5.45	.07 – Mar	.02 – Mar
21	5.29-5.34	.07 – Mar	.02 – Mar
22	5.30-1/2-5.38-1/2	.10 – Mar	.02 – Mar
23	5.27-1/2-5.36	.09-3/4 – Mar	.01-1/4 – Mar
24	5.33-5.39	.06-3/4 – Mar	.00-3/4 – Mar
27	5.36-5.40	.03 – Mar	.01 + Mar
28	5.35-1/2-5.44	.05 – Mar	.03-1/2 + Mar
29	5.33-1/2-5.43	.05-1/4 – Mar	.04-1/4 + Mar
30	5.35-1/2-5.44	.06-1/4 – Mar	.03-1/4 + Mar
31	5.32-5.37	.01 – Mar	.04 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Feb.			
3	5.27-5.31	.00-3/4 – Mar	.03-1/4 + Mar
4	5.28-5.31-1/4	.00-1/4 – Mar	.03 + Mar
5	5.35-1/2-5.39	.00-1/4 + Mar	.03-3/4 + Mar
6	5.28-5.35	.03-1/2 – Mar	.03-1/2 + Mar
7	5.29-5.35	.01-3/4 – Mar	.04-1/4 + Mar
10	5.32-5.33	.00-3/4 – Mar	.05-1/4 + Mar
11	5.33-5.37	.01 + Mar	.05 + Mar
12	5.27-1/2-5.31-1/2	.04 + Mar	.08 + Mar
13	5.32-5.36-1/2	.04-1/2 + Mar	.09 + Mar
14	5.30-5.34-1/2	.03 + Mar	.07-1/2 + Mar
17	Holiday		
18	5.30-1/2-5.37-1/2	.05-1/4 + Mar	.12-1/4 + Mar
19	5.27-1/2-5.33-1/2	.06-1/4 + Mar	.12-1/4 + Mar
20	5.28-5.31	.09-1/4 + Mar	.12-1/4 + Mar
21	5.32-5.37	.07-1/4 + Mar	.12-1/4 + Mar
24	5.30-5.36	.06 + Mar	.12 + Mar
25	5.28-1/2-5.33-1/2	.07 + Mar	.12 + Mar
26	5.27-1/2-5.32-1/2	.07-1/4 + Mar	.12-1/4 + Mar
27	5.31-5.37-1/2	.05-3/4 + Mar	.12-1/4 + Mar
28	5.31-5.38	.04 + Mar	.11 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Mar.			
3	5.29-5.36	.03-1/4 + Mar	.10-1/4 + Mar
4	5.37-1/2-5.42-1/2	.05 + Mar	.10 + Mar
5	5.36-5.41	.04-1/2 + Mar	.09-1/2 + Mar
6	5.40-5.45-1/2	.03-1/2 + Mar	.09 + Mar
7	5.34-5.38-1/2	.01-1/2 + Mar	.06 + Mar
10	5.38-5.43	.01-3/4 + Mar	.06-3/4 + Mar
11	5.37-5.41	.03 + Mar	.07 + Mar
12	5.42-5.45-1/2	.04-1/2 + Mar	.08 + Mar
13	5.38-1/2-5.43-1/2	.00-3/4 + Mar	.05-3/4 + Mar
14	5.38-1/2-5.43-1/2	.01 + Mar	.06 + Mar
17	5.38-5.44-1/2	.01 + Mar	.07-1/2 + Mar
18	5.41-1/2-5.46-1/2	.02-1/4 + Mar	.07-1/4 + Mar
19	5.38-1/2-5.43-1/2	.10-1/2 + Mar	.15-1/2 + Mar
20	5.33-5.39-1/2	.00-1/4 – May	.06-1/4 + May
21	5.35-1/2-5.40-1/2	.01 + May	.06 + May
24	5.33-1/2-5.38-1/2	.01-1/4 + May	.06-1/4 + May
25	5.35-1/2-5.40-1/2	.01-1/4 + May	.06-1/4 + May
26	5.39-5.42	.03 + May	.06 + May
27	5.36-1/2-5.41-1/2	.01-1/4 + May	.06-1/4 + May
28	Holiday		
31	5.41-5.47-1/2	.00-1/2 – May	.06 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Apr.			
1	5.42-5.47	.01 – May	.04 + May
2	5.39-1/2-5.42-1/2	.01 + May	.04 + May
3	5.24-5.30	.02 – May	.04 + May
4	5.21-5.28	.02 – May	.05 + May
7	5.27-5.31	.00-1/4 + May	.04-1/4 + May
8	5.29-5.34	.00-1/4 + May	.05-1/4 + May
9	5.24-5.28	.01 + May	.05 + May
10	5.23-5.29	.01-3/4 – May	.04-1/4 + May
11	5.24-1/2-5.29	.00 + May	.04-1/2 + May
14	5.25-5.29	.00-1/4 + May	.04-1/4 + May
15	5.24-5.30	.01-3/4 – May	.04-1/4 + May
16	5.22-1/2-5.28	.00 + May	.05-1/2 + May
17	5.23-5.30	.01-3/4 – May	.05-1/4 + May
18	5.22-1/2-5.30	.02-3/4 – May	.04-3/4 + May
21	5.22-1/2-5.32	.03-1/4 – May	.06-1/4 + May
22	5.25-1/2-5.32-1/2	.01 – May	.06 + May
23	5.26-5.33-1/2	.00-1/2 – May	.07 + May
24	5.25-5.34-1/2	.02-1/4 – May	.07-1/4 + May
25	5.28-5.34	.01-1/4 + May	.07-1/4 + May
28	5.31-5.36-1/2	.03-1/2 + May	.09 + May
29	5.33-1/2-5.42-1/2	.00 + May	.09 + May
30	5.44-5.48	.00 + May	.04 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
May			
1	5.28-1/2-5.31-1/2	.00-3/4 – May	.02-1/4 + May
2	5.26-5.30	.06-3/4 – May	.02-3/4 + May
5	5.33-5.37	.02-3/4 – May	.01-1/4 + May
6	5.29-1/2-5.35-1/2	.04-3/4 – May	.01-1/4 + May
7	5.26-5.37	.04-1/2 – May	.06-1/2 + May
8	5.30-5.43	.05-1/2 – May	.07-1/2 + May
9	5.38-5.42	.03 – May	.01 + May
12	5.26-1/2-5.37-1/2	.09 – May	.00 + May
13	5.34-5.43	.05 – May	.04 + May
14	5.35-5.42-1/2	.05 – May	.02-1/2 + May
15	5.29-1/2-5.34-1/2	.02-1/2 – May	.02-1/2 + May
16	5.28-1/2-5.34-1/2	.04-1/2 – May	.01-1/2 + May
19	5.29-1/2-5.35-1/2	.05-1/4 – May	.00-3/4 + May
20	5.30-1/2-5.37-1/2	.04 – May	.03 + May
21	5.29-5.38	.00-3/4 – Jul	.08-1/4 + Jul
22	5.29-5.40	.02-3/4 – Jul	.08-1/4 + Jul
23	5.36-1/2-5.40-1/2	.04-1/4 + Jul	.08-1/4 + Jul
26	Holiday		
27	5.33-1/2-5.40-1/2	.01 + Jul	.06 + Jul
28	5.34-5.41	.01-1/4 + Jul	.08-1/4 + Jul
29	5.35-5.39-1/2	.03-3/4 + Jul	.08-1/4 + Jul
30	5.29-1/2-5.33-1/4	.04-1/4 + Jul	.08 + Jul

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jun.			
2	5.27-5.34	.01-1/4 + Jul	.06-1/4 + Jul
3	5.28-1/2-5.35-1/2	.01 + Jul	.08 + Jul
4	5.33-5.39	.04 + Jul	.10 + Jul
5	5.36-1/2-5.44-1/2	.04-1/4 + Jul	.12-1/4 + Jul
6	5.39-5.46	.05-1/4 + Jul	.12-1/4 + Jul
9	5.35-5.44	.05 + Jul	.14 + Jul
10	5.38-5.47	.05-1/4 + Jul	.14-1/4 + Jul
11	5.38-5.47-1/2	.04-3/4 + Jul	.14-1/4 + Jul
12	5.38-5.46	.06 + Jul	.14 + Jul
13	5.34-5.43	.06-1/4 + Jul	.15-1/4 + Jul
16	5.33-5.42	.06-1/4 + Jul	.15-1/4 + Jul
17	5.34-5.42-1/2	.06-1/2 + Jul	.15 + Jul
18	5.37-5.46	.06 + Jul	.15 + Jul
19	5.39-5.48-1/2	.05-1/2 + Jul	.15 + Jul
20	5.39-5.49-1/2	.04-3/4 + Jul	.15-1/4 + Jul
23	5.34-5.45	.01-1/4 + Jul	.12-1/4 + Jul
24	5.29-5.38-1/2	.01 + Jul	.10-1/2 + Jul
25	5.25-5.36-1/2	.01 + Jul	.12-1/2 + Jul
26	5.24-5.35-1/2	.02-3/4 + Jul	.14-1/4 + Jul
27	5.22-5.35	.03-3/4 + Jul	.16-3/4 + Jul
30	5.13-5.26-1/2	.02-3/4 + Jul	.16-1/4 + Jul

TOLEDO NO. 1 YELLOW SOYBEANS
Daily Cash Prices and Basis by Contract Grade —
Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jul.			
1	5.10-5.23-1/2	.03-1/4 + Jul	.16-3/4 + Jul
2	5.15-5.29	.00-1/2 + Jul	.14-1/2 + Jul
3	5.18-5.31	.00-3/4 – Jul	.12-1/4 + Jul
4	Holiday		
7	5.13-5.23-1/2	.04 – Jul	.06-1/2 + Jul
8	5.16-5.26-1/2	.05-1/4 – Jul	.05-1/4 + Jul
9	5.18-5.30	.04 – Jul	.08 + Jul
10	5.16-5.28-1/2	.08 – Jul	.02-1/2 + Jul
11	5.19-5.33	.06-1/2 – Jul	.05-1/2 + Jul
14	5.21-5.34	.10-1/2 – Jul	.02-1/2 + Jul
15	5.27-5.34-1/2	.07 – Jul	.00-1/2 + Jul
16	5.38-5.48-1/2	.06-3/4 – Jul	.03-3/4 + Jul
17	5.37-5.40-1/2	.08-1/2 – Jul	.05 – Jul
18	5.30-5.39-1/2	.14-1/4 – Jul	.04-3/4 – Jul
21	5.36-5.46-1/2	.15-1/2 – Jul	.05 – Jul
22	5.30-5.40-1/2	.16-1/4 – Jul	.05-3/4 – Jul
23	5.31-5.42	.08-1/4 + Aug	.19-1/4 + Aug
24	5.27-5.39-1/2	.07-1/2 + Aug	.20 + Aug
25	5.30-5.42-1/2	.07-3/4 + Aug	.20-1/4 + Aug
28	5.29-5.41-1/2	.07-3/4 + Aug	.20-1/4 + Aug
29	5.26-5.39	.07 + Aug	.20 + Aug
30	5.28-5.41-1/2	.06-1/2 + Aug	.20 + Aug
31	5.20-5.31-1/2	.05 + Aug	.16-1/2 + Aug

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Aug.			
1	5.18-5.30-1/2	.04-3/4 + Aug	.17-1/4 + Aug
4	5.11-5.21-1/2	.02-3/4 + Aug	.13-1/4 + Aug
5	5.02-5.13-1/2	.02-1/2 – Aug	.09 + Aug
6	5.01-5.14	.03-3/4 – Aug	.09-1/4 + Aug
7	4.96-5.16	.07-3/4 – Aug	.12-1/4 + Aug
8	4.85-5.15	.17-1/2 – Aug	.12-1/2 + Aug
11	4.88-5.15	.13-3/4 – Aug	.13-1/4 + Aug
12	4.76-5.03	.25-1/4 – Aug	.01-3/4 + Aug
13	4.84-5.08	.16 – Aug	.06 + Aug
14	4.92-5.11-1/2	.19-3/4 – Aug	.00-1/4 – Aug
15	4.96-5.12-1/2	.17-1/2 – Aug	.01 – Aug
18	5.01-5.20	.28 – Aug	.09 – Aug
19	4.93-5.14-1/2	.22 – Aug	.00-1/2 – Aug
20	4.92-5.11-1/2	.27-1/4 – Aug	.07-3/4 – Aug
21	4.97-5.16-1/2	.14 + Sep	.33-1/2 + Sep
22	4.93-5.15-1/2	.15 + Sep	.37-1/2 + Sep
25	4.98-1/2-5.19-1/2	.19-1/2 + Sep	.40-1/2 + Sep
26	4.99-5.24-1/2	.18-1/4 + Sep	.43-3/4 + Sep
27	5.01-5.23	.25-1/2 + Sep	.47-1/2 + Sep
28	5.01-5.25	.25-1/4 + Sep	.49-1/4 + Sep
29	5.01-5.25	.18-1/4 + Sep	.42-1/4 + Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Sep.			
1	Holiday		
2	5.02-5.20	.31-1/4 + Sep	.49-1/4 + Sep
3	5.08-5.38	.31-3/4 + Sep	.61-3/4 + Sep
4	5.06-5.39	.20-1/2 + Sep	.53-1/2 + Sep
5	5.07-5.43-1/2	.25-1/2 + Sep	.62 + Sep
8	4.75-5.02	.03-1/4 – Sep	.23-3/4 + Sep
9	4.76-1/2-5.13-1/2	.03-1/2 – Sep	.33-1/2 + Sep
10	4.67-4.93-1/2	.12-1/2 – Sep	.14 + Sep
11	4.61-4.79-1/2	.19-1/4 – Sep	.00-3/4 – Sep
12	4.63-4.96-1/2	.17-1/2 – Sep	.16 + Sep
15	4.58-1/2-4.83-1/2	.18-3/4 – Sep	.06-1/4 + Sep
16	4.57-4.82-1/2	.24-3/4 – Sep	.00-3/4 + Sep
17	4.62-4.88-1/2	.23-1/4 – Sep	.03-1/4 + Sep
18	4.64-4.90	.32-1/2 – Sep	.06-1/2 – Sep
19	4.76-5.00-1/2	.31 – Sep	.06-1/2 – Sep
22	4.75-4.93	.11-1/2 – Nov	.06-1/2 + Nov
23	4.76-4.97-1/2	.12-1/2 – Nov	.09 + Nov
24	4.72-4.93-1/2	.12-1/4 – Nov	.09-1/4 + Nov
25	4.67-4.85-1/2	.13-1/2 – Nov	.05 + Nov
26	4.68-4.83-1/2	.13-3/4 – Nov	.01-3/4 + Nov
29	4.77-4.92	.13 – Nov	.02 + Nov
30	4.71-1/2-4.92	.15 – Nov	.05-1/2 + Nov

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Oct.			
1	4.70-1/2-4.93-1/2	.17-3/4 – Nov	.05-1/4 + Nov
2	4.72-1/2-4.92-1/2	.14-3/4 – Nov	.05-1/4 + Nov
3	4.64-4.87-1/2	.18 – Nov	.05-1/2 + Nov
6	4.52-4.75-1/2	.18 – Nov	.05-1/2 + Nov
7	4.49-1/2-4.73	.20 – Nov	.03-1/2 + Nov
8	4.58-4.75	.14-3/4 – Nov	.02-1/4 + Nov
9	4.54-4.74	.17-3/4 – Nov	.02-1/4 + Nov
10	4.54-4.74-1/2	.18-1/4 – Nov	.02-1/4 + Nov
14	4.70-4.79-1/2	.04-1/4 – Nov	.05-1/4 + Nov
15	4.66-4.70	.06-3/4 – Nov	.02-3/4 – Nov
16	4.70-4.82	.06-3/4 – Nov	.05-1/4 + Nov
17	4.70-4.74	.04 – Nov	.00 + Nov
20	4.75-1/2-4.83-1/2	.05 – Nov	.03 + Nov
21	4.77-1/2-4.85-1/2	.05 – Nov	.03 + Nov
22	4.81-4.91	.06-3/4 – Nov	.03-1/4 + Nov
23	4.79-1/2-4.89	.05-3/4 – Nov	.03-3/4 + Nov
24	4.74-4.86	.12-3/4 – Nov	.00-3/4 – Nov
27	4.81-4.90	.13-3/4 – Nov	.04-3/4 – Nov
28	4.79-4.89	.14-3/4 – Nov	.04-3/4 – Nov
29	4.73-1/2-4.85	.14-3/4 – Nov	.03-1/4 – Nov
30	4.87-1/2-4.94	.09-3/4 – Nov	.03-1/4 – Nov
31	4.85-1/2-4.94	.12-3/4 – Nov	.04-1/4 – Nov

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Nov.			
3	4.84-4.94	.17 – Nov	.07 – Nov
4	4.85-1/2-4.92	.15-1/4 – Nov	.08-3/4 – Nov
5	4.90-4.97	.14-1/2 – Nov	.07-1/2 – Nov
6	4.87-4.95	.13-3/4 – Nov	.05-3/4 – Nov
7	4.81-4.93	.16-1/4 – Nov	.04-1/4 – Nov
10	4.81-4.90	.14-3/4 – Nov	.05-3/4 – Nov
11	4.82-4.89	.16-1/4 – Nov	.09-1/4 – Nov
12	4.82-1/2-4.88-1/2	.14-1/4 – Nov	.08-1/4 – Nov
13	4.89-1/2-4.93	.13-1/4 – Nov	.09-3/4 – Nov
14	4.89-4.97	.15-1/4 – Nov	.07-1/4 – Nov
17	4.82-4.91	.18 – Nov	.00 – Nov
18	4.83-4.92-1/2	.11 – Nov	.01-1/2 – Nov
19	4.91-4.97	.11 – Jan	.05 – Jan
20	4.90-4.97-1/2	.10-1/4 – Jan	.02-3/4 – Jan
21	4.90-4.95	.08 – Jan	.03 – Jan
24	4.88-4.93	.08 – Jan	.03 – Jan
25	4.88-4.95	.09-3/4 – Jan	.02-3/4 – Jan
26	4.97-5.00	.06 – Jan	.03 – Jan
27	Holiday		
28	4.95-5.00-1/2	.06-1/2 – Jan	.03 – Jan

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Dec.			
1	4.95-4.99	.08-3/4 – Jan	.04-3/4 – Jan
2	4.93-4.99	.09 – Jan	.03 – Jan
3	4.92-4.99	.09-3/4 – Jan	.02-3/4 – Jan
4	4.91-4.94-1/2	.06-1/4 – Jan	.02-3/4 – Jan
5	4.88-1/2-4.92	.09 – Jan	.05-1/2 – Jan
8	4.90-4.93	.06 – Jan	.03 – Jan
9	4.86-4.89	.05-3/4 – Jan	.02-3/4 – Jan
10	4.86-4.91	.07-3/4 – Jan	.02-3/4 – Jan
11	4.77-4.86	.11-3/4 – Jan	.02-3/4 – Jan
12	4.74-4.83	.12-1/4 – Jan	.03-1/4 – Jan
15	4.78-4.84	.09-1/4 – Jan	.03-1/4 – Jan
16	4.78-4.85	.10 – Jan	.03 – Jan
17	4.78-4.83	.07-1/2 – Jan	.02-1/2 – Jan
18	4.75-4.82-1/2	.10-1/4 – Jan	.02-3/4 – Jan
19	4.80-4.84	.06-3/4 – Jan	.02-3/4 – Jan
22	4.83-4.87-1/2	.07-1/4 – Jan	.02-3/4 – Jan
23	4.78-1/2-4.83	.09-3/4 – Jan	.05-1/4 – Jan
24	N/A		
25	Holiday		
26	4.83-4.87	.10 – Jan	.06 – Jan
29	4.78-4.83-1/2	.09-1/2 – Jan	.04 – Jan
30	4.80-4.85	.09 – Jan	.04 – Jan
31	4.81-4.85	.09-3/4 – Jan	.05-3/4 – Jan

ST. LOUIS NO. 2 YELLOW CORN
Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Par Bu.	Basis Range Dollars Per Bu.	
Jan.			
1	Holiday		
2	2.57-2.62	.09-1/2 + Mar	.14-1/2 + Mar
3	2.57-2.58	.10-1/2 + Mar	.11-1/2 + Mar
6	2.58-2.59	.11-1/4 + Mar	.12-1/4 + Mar
7	2.58-2.60	.09 + Mar	.11 + Mar
8	2.57-2.60	.08-1/2 + Mar	.11-1/2 + Mar
9	2.58-2.61	.09 + Mar	.12 + Mar
10	2.55-2.57	.06-3/4 + Mar	.08-3/4 + Mar
13	2.53-2.54	.06-3/4 + Mar	.07-3/4 + Mar
14	2.50-2.55	.03-1/4 + Mar	.08-1/4 + Mar
15	2.55-2.57	.05-3/4 + Mar	.07-3/4 + Mar
16	2.56	.07-1/2 + Mar	
17	2.55-2.56	.06-1/2 + Mar	.07-1/2 + Mar
20	2.55-2.56	.05-3/4 + Mar	.06-3/4 + Mar
21	2.55-2.56	.07-1/4 + Mar	.08-1/4 + Mar
22	2.56	.08-1/4 + Mar	
23	2.54-2.56	.06-1/4 + Mar	.08-1/4 + Mar
24	2.46-2.47	04 + Mar	.05 + Mar
27	2.47-2.50	.05-3/4 + Mar	.08-3/4 + Mar
28	2.52-2.54	.08-1/4 + Mar	.10-1/4 + Mar
29	2.51-[illegible]	.07-3/4 + Mar	.11-3/4 + Mar
30	2.53-2.54	.09 + Mar	.10 + Mar
31	2.52-2.55	.08 + Mar	.11 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Feb.			
3	2.53-2.55	.09 + Mar	.11 + Mar
4	2.53-2.54	.09-1/2 + Mar	.10-1/2 + Mar
5	2.54-2.56	.09 + Mar	.11 + Mar
6	2.51-2.53	.08-3/4 + Mar	.10-3/4 + Mar
7	2.50-2.53	.09-1/4 + Mar	.12-1/4 + Mar
10	2.50-2.53	.08 + Mar	.11 + Mar
11	2.50-2.52	.09-1/2 + Mar	.11-1/2 + Mar
12	2.48-2.50	.09-3/4 + Mar	.11-3/4 + Mar
13	2.47-2.49	.09-1/4 + Mar	.11-1/4 + Mar
14	2.48-2.49	.09-3/4 + Mar	.10-3/4 + Mar
17	Holiday		
18	2.50-2.51	.09-3/4 + Mar	.10-3/4 + Mar
19	2.51-2.52	.11-3/4 + Mar	.12-3/4 + Mar
20	2.51-2.52	.12-3/4 + Mar	.13-3/4 + Mar
21	2.53-2.54	.14 + Mar	.15 + Mar
24	2.52-2.53	.12-1/2 + Mar	.13-1/2 + Mar
25	2.50-2.51	.13 + Mar	.14 + Mar
26	2.45-2.47	.11 + Mar	.13 + Mar
27	2.42-2.43	.10-1/4 + Mar	.11-1/4 + Mar
28	2.36-2.38	.08 + Mar	.10 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Mar.			
3	2.39-2.41	.09-1/4 + Mar	.11-1/4 + Mar
4	2.32-2.33	.06-1/2 + Mar	.07-1/2 + Mar
5	2.34	.07-3/4 + Mar	
6	2.38	.09-1/2 + Mar	
7	2.38-2.39	.07-3/4 + Mar	.08-3/4 + Mar
10	2.41-2.43	.07-1/2 + Mar	.09-1/2 + Mar
11	2.40-2.42	.06-3/4 + Mar	.08-3/4 + Mar
12	2.37-2.40	.05-3/4 + Mar	.08-3/4 + Mar
13	2.39-2.43	.05-3/4 + Mar	.09-3/4 + Mar
14	2.42-2.44	.05-3/4 + Mar	.07-3/4 + Mar
17	2.42-2.44	.04-1/2 + Mar	.06-1/2 + Mar
18	2.42-2.46	.03-1/4 + Mar	.07-1/4 + Mar
19	2.43-2.45	.08-3/4 + Mar	.10-3/4 + Mar
20	2.45-2.46	.12-1/4 + May	.13-1/4 + May
21	2.44-2.45	.12-3/4 + May	.13-3/4 + May
24	2.44-2.48	.12-1/2 + May	.16-1/2 + May
25	2.47-2.49	.14-1/2 + May	.16-1/2 + May
26	2.48-2.51	.13-3/4 + May	.16-3/4 + May
27	2.45-2.49	.12 + May	.16 + May
28	Holiday		
31	2.50	.15-1/4 + May	

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Apr.			
1	2.51-2.52	.14-1/4 + May	.15-1/4 + May
2	2.48-2.49	.11-3/4 + May	.12-3/4 + May
3	2.47	.13 + May	
4	2.46-2.47	.12-1/2 + May	.13-1/2 + May
7	2.48-2.50	.13 + May	.15 + May
8	2.46-2.48	.12-3/4 + May	.14-3/4 + May
9	2.43-2.45	.14-3/4 + May	.16-3/4 + May
10	2.44-2.45	.16 + May	.17 + May
11	2.44-2.53	.16-1/4 + May	.25-1/4 + May
14	2.46-2.47	.18-1/2 + May	.19-1/2 + May
15	2.45-2.47	.18-3/4 + May	.20-3/4 + May
16	2.42-2.43	.16-1/2 + May	.17-1/2 + May
17	2.44-2.46	.16-1/4 + May	.18-1/4 + May
18	2.43-2.44	.15-3/4 + May	.16-3/4 + May
21	2.44	.17-1/4 + May	
22	2.44-2.47	.15 + May	.18 + May
23	2.49	.18 + May	
24	2.47-2.48	.16 + May	.17 + May
25	2.44-2.47	.14-1/2 + May	.17-1/2 + May
28	2.44-2.47	.14 + May	.17 + May
29	2.43-2.46	.12 + May	.15 + May
30	2.47-2.48	.08-3/4 + May	.09-3/4 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
May			
1	2.45-2.48	.09-1/2 + May	.12-1/2 + May
2	2.43-2.47	.08-1/4 + May	.12-1/4 + May
5	2.47-2.50	.09-1/2 + May	.12-1/2 + May
6	2.49-2.52	.09-1/4 + May	.12-1/4 + May
7	2.50-2.54	.05-3/4 + May	.09-3/4 + May
8	2.56-2.57	.08-3/4 + May	.09-3/4 + May
9	2.58-2.59	.09-1/4 + May	.10-1/4 + May
12	2.53-2.55	.06-1/2 + May	.08-1/2 + May
13	2.59-2.60	.08-1/4 + May	.09-1/4 + May
14	2.61	.08 + May	
15	2.59-2.61	.05 + May	.07 + May
16	2.55-2.56	.03-3/4 – May	.02-3/4 – May
19	2.57-2.59	.00-3/4 – May	.01-1/4 + May
20	2.60-2.61	.03 + May	.04 + May
21	2.62-2.63	.23 + Jul	.24 + Jul
22	2.58-2.59	.22 + Jul	.23 + Jul
23	2.56-2.57	.22-1/4 + Jul	.23-1/4 + Jul
26	Holiday		
27	2.59-2.61	.23-1/4 + Jul	.25-1/4 + Jul
28	2.63-2.64	.24-3/4 + Jul	.25-3/4 + Jul
29	2.59-2.60	.22-1/2 + Jul	.23-1/2 + Jul
30	2.58-2.60	.21 + Jul	.23 + Jul

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jun.			
2	2.61-2.63	.22 + Jul	.24 + Jul
3	2.57-2.58	.21-1/2 + Jul	.22-1/2 + Jul
4	2.58-2.60	.21 + Jul	.23 + Jul
5	2.58-2.61	.20-3/4 + Jul	.23-3/4 + Jul
6	2.60	.22-1/2 + Jul	
9	2.60	.23 + Jul	
10	2.58-2.59	.21-1/2 + Jul	.22-1/2 + Jul
11	2.56-2.57	.21-3/4 + Jul	.22-3/4 + Jul
12	2.52-2.53	.21-1/2 + Jul	.22-1/2 + Jul
13	2.52-2.53	.21-3/4 + Jul	.22-3/4 + Jul
16	2.51-2.54	.21 + Jul	.24 + Jul
17	2.54-2.56	.22-1/2 + Jul	.24-1/2 + Jul
18	2.56-2.57	.23 + Jul	.24 + Jul
19	2.55-2.58	.21 + Jul	.24 + Jul
20	2.51-2.53	.16-1/4 + Jul	.18-1/4 + Jul
23	2.51-2.54	.16-1/4 + Jul	.19-1/4 + Jul
24	2.44-2.50	.12 + Jul	.18 + Jul
25	2.40-2.45	.12-3/4 + Jul	.17-3/4 + Jul
26	2.34-2.40	.09-3/4 + Jul	.15-3/4 + Jul
27	2.33-2.39	.08 + Jul	.14 + Jul
30	2.24-2.33	.06-3/4 + Jul	.15-3/4 + Jul

ST. LOUIS NO. 2 YELLOW CORN

Daily Cash Prices and Basis by Contract Grade — Chicago Board of Trade

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Jul.			
1	2.06	.00-1/4 + Jul	
2	2.12-2.15	.02-1/2 + Jul	.05-1/2 + Jul
3	2.00-2.04	.01-1/4 – Jul	.02-3/4 + Jul
4	Holiday		
7	1.96-1.97	.04-3/4 + Jul	.05-3/4 + Jul
8	1.96-2.00	.01-3/4 + Jul	.05-3/4 + Jul
9	2.01-2.03	.02-1/4 + Jul	.04-1/4 + Jul
10	1.97-1.98	.00-3/4 – Jul	.00-1/4 + Jul
11	1.97-2.04	.05-1/2 – Jul	.01-1/2 + Jul
14	2.00-2.05	.06 – Jul	.03 – Jul
15	2.03-2.12	.11-1/4 – Jul	.02-1/4 – Jul
16	2.01-2.07	.12-1/2 – Jul	.06-1/2 – Jul
17	2.00-2.02	.14-1/2 – Jul	.12-1/2 – Jul
18	1.97-2.08	.12-1/2 – Jul	.01-1/2 – Jul
21	1.98-2.03	.13-1/2 – Jul	.08-1/2 – Jul
22	1.92-2.03	.21 – Jul	.10 – Jul
23	1.98-2.09	.26-1/4 + Sep	.37-1/4 + Sep
24	2.06-2.10	.32-1/2 + Sep	.36-1/2 + Sep
25	2.04-2.12	.29-3/4 + Sep	.37-3/4 + Sep
28	2.02-2.09	.27-3/4 + Sep	.34-3/4 + Sep
29	1.96-2.00	.27 + Sep	.31 + Sep
30	1.84-1.92	.16-3/4 + Sep	.24-3/4 + Sep
31	1.79	.13-3/4 + Sep	

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Aug.			
1	1.75-1.79	.06-1/2 + Sep	.10-1/2 + Sep
4	1.75	.11 + Sep	
5	1.67-1.68	.05-1/2 + Sep	.06-1/2 + Sep
6	1.68-1.70	.07 + Sep	.09 + Sep
7	1.71-1.73	.09 + Sep	.11 + Sep
8	1.72-1.74	.08-3/4 + Sep	.10-3/4 + Sep
11	1.75-1.76	.09-1/4 + Sep	.10-1/4 + Sep
12	1.70-1.74	.05-1/2 + Sep	.09-1/2 + Sep
13	1.74-1.75	.09-1/2 + Sep	.10-1/2 + Sep
14	1.77	.10-1/2 + Sep	
15	1.71-1.74	.06-1/4 + Sep	.09-1/4 + Sep
18	1.71-1.75	.05 + Sep	.09 + Sep
19	1.72-1.73	.08-1/4 + Sep	.09-1/4 + Sep
20	1.67-1.68	.05-1/4 + Sep	.06-1/4 + Sep
21	1.65	.04-3/4 + Sep	
22	1.59-1.61	.00-1/4 + Sep	.02-1/4 + Sep
25	1.52-1.56	.03-1/4 – Sep	.00-1/4 – Sep
26	1.49-1.51	.04 – Sep	.02 – Sep
27	1.50-1.51	.04-1/4 – Sep	.03-1/4 – Sep
28	1.54-1.56	.01 – Sep	.01 + Sep
29	1.53-1.55	.01-1/4 – Sep	.00-3/4 + Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Sep.			
1	Holiday		
2	1.44-1.47	.07 – Sep	.04 – Sep
3	1.46-1.48	.04-1/4 – Sep	.02-1/4 – Sep
4	1.46-1.48	.03-1/2 – Sep	.01-1/2 – Sep
5	1.50-1.52	.02 – Sep	.00 + Sep
8	1.50	.04 – Sep	
9	1.47-1.49	.07-1/2 – Sep	.05-1/2 – Sep
10	1.39-1.43	.13-1/2 – Sep	.09-1/2 – Sep
11	1.43-1.45	.09-3/4 – Sep	.07-3/4 – Sep
12	1.40-1.42	.13 – Sep	.11 – Sep
15	1.38-1.40	.15-1/4 – Sep	.13-1/4 – Sep
16	1.36-1.39	.20-3/4 – Sep	.17-3/4 – Sep
17	1.39-1.41	.24-1/2 – Sep	.22-1/2 – Sep
18	1.43-1.46	.20-1/2 – Sep	.19-1/2 – Sep
19	1.43	.23-1/4 – Sep	
22	1.44-1.45	.22-1/4 – Dec	.21-1/4 – Dec
23	1.52-1.57	.19-1/4 – Dec	.14-1/4 – Dec
24	1.54-1.55	.18-3/4 – Dec	.17-3/4 – Dec
25	1.51-1.54	.19 – Dec	.16 – Dec
26	1.51-1.54	.21-1/4 – Dec	.18-1/4 – Dec
29	1.60-1.62	.19 – Dec	.17 – Dec
30	1.59-1.60	.17-3/4 – Dec	.16-3/4 – Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Oct.			
1	1.58-1.59	.19 – Dec	.18 – Dec
2	1.54-1.55	.20 – Dec	.19 – Dec
3	1.48-1.52	.21-3/4 – Dec	.17-3/4 – Dec
6	1.40-1.42	.24-1/4 – Dec	.22-1/4 – Dec
7	1.37-1.42	.27-1/4 – Dec	.22-1/4 – Dec
8	1.34-1.35	.31 – Dec	.30 – Dec
9	1.38-1.39	.27-3/4 – Dec	.26-3/4 – Dec
10	1.40-1.43	.27 – Dec	.24 – Dec
13	1.39-1.42	.26-3/4 – Dec	.23-3/4 – Dec
14	1.37-1.38	.28-1/4 – Dec	.27-1/4 – Dec
15	1.32-1.33	.31-1/4 – Dec	.30-1/4 – Dec
16	1.32	.31-1/4 – Dec	
17	1.35-1.41	.29 – Dec	.23 – Dec
20	1.39-1.43	.29 – Dec	.25 – Dec
21	1.42-1.44	.29-1/2 – Dec	.27-1/2 – Dec
22	1.48-1.50	.25-1/4 – Dec	.23-1/4 – Dec
23	1.45-1.47	.24-3/4 – Dec	.22-3/4 – Dec
24	1.50-1.54	.23-3/4 – Dec	.19-3/4 – Dec
27	1.56-1.58	.19-3/4 – Dec	.17-3/4 – Dec
28	1.55-1.58	.20-1/2 – Dec	.17-1/2 – Dec
29	1.56-1.57	.15-1/2 – Dec	.14-1/2 – Dec
30	1.59-1.64	.15-1/2 – Dec	.10-1/2 – Dec
31	1.57-1.60	.16-1/4 – Dec	.13-1/4 – Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Nov.			
3	1.61-1.62	.14-1/4 – Dec	.13-1/4 – Dec
4	1.64-1.65	.11-1/4 – Dec	.10-1/4 – Dec
5	1.62-1.63	.11-1/2 – Dec	.10-1/2 – Dec
6	1.63-1.64	.09-3/4 – Dec	.08-3/4 – Dec
7	1.63-1.64	.10-1/4 – Dec	.09-1/4 – Dec
10	1.63-1.64	.09-1/4 – Dec	.08-1/4 – Dec
11	1.65-1.66	.05-1/2 – Dec	.04-1/2 – Dec
12	1.72-1.73	.01-1/4 – Dec	.00-1/4 – Dec
13	1.71-1.73	.01-1/4 – Dec	.00-3/4 + Dec
14	1.70	.01-1/4 – Dec	
17	1.65-1.66	.03-3/4 – Dec	.02-3/4 – Dec
18	1.65-1.66	.02-3/4 – Dec	.01-3/4 – Dec
19	1.72-1.73	.03-1/4 + Dec	.04-1/4 + Dec
20	1.72-1.73	.03 + Dec	.04 + Dec
21	1.72-1.73	.04-1/4 + Dec	.05-1/4 + Dec
24	1.71-1.72	.05-3/4 + Dec	.06-3/4 + Dec
25	1.69-1.72	.04 + Dec	.07 + Dec
26	1.71-1.74	.03-3/4 + Dec	.06-3/4 + Dec
27	Holiday		
28	1.75-1.76	.06-1/4 + Dec	.07-1/4 + Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.	
Dec.			
1	1.77-1.78	.06 + Dec	.07 + Dec
2	1.80-1.83	.12 + Dec	.15 + Dec
3	1.76-1.77	.09-1/4 + Dec	.10-1/4 + Dec
4	1.75	.13-3/4 + Dec	
5	1.75-1.76	.14 + Dec	.15 + Dec
8	1.77	.14 + Dec	
9	1.76-1.77	.14 + Dec	.15 + Dec
10	1.77	.15-1/2 + Dec	
11	1.71-1.72	.12-3/4 + Dec	.13-3/4 + Dec
12	1.69-1.70	.14-1/2 + Dec	.15-1/2 + Dec
15	1.70-1.71	.15-3/4 + Dec	.16-3/4 + Dec
16	1.68	.13-3/4 + Dec	
17	1.65-1.67	.12-1/2 + Dec	.14-1/2 + Dec
18	1.64-1.66	.11-3/4 + Dec	.13-3/4 + Dec
19	1.60-1.63	.08-3/4 + Dec	.11-3/4 + Dec
22	1.62-1.64	.01-3/4 – Mar	.00-1/4 + Mar
23	1.58-1.60	.04-1/4 – Mar	.02-1/4 – Mar
24	1.60-1.62	.03 – Mar	.01 – Mar
25	Holiday		
26	1.61	.03 – Mar	
29	1.58-1.60	.03-1/4 – Mar	.01-1/4 – Mar
30	1.55-1.62	.05 – Mar	.02 + Mar
31	1.58-1.61	.02 – Mar	.01 + Mar

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Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Jan.		
1	Holiday	
2	1.39	.00-1/4 – Mar
3	1.38	.00 + Mar
6	1.37	.00-1/4 – Mar
7	1.39	.00-1/4 – Mar
8	1.39	.00-1/4 + Mar
9	1.38	.00 + Mar
10	1.38	.00 + Mar
13	1.35	.00-1/2 – Mar
14	1.35	.00-1/4 + Mar
15	1.35	.00-3/4 + Mar
16	1.34	.01 + Mar
17	1.34	.00-1/2 + Mar
20	1.34	.00-1/2 + Mar
21	1.31	.01 + Mar
22	1.32	.01 + Mar
23	1.30	.00 + Mar
24	1.24	.00-1/2 – Mar
27	1.21	.00-1/2 + Mar
28	1.24	.00 + Mar
29	1.23	.00 + Mar
30	1.24	.00 + Mar
31	1.24	.00-1/4 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Feb.		
3	1.22	.00-1/4 + Mar
4	1.23	.00-3/4 – Mar
5	1.26	.00-1/4 – Mar
6	1.27	.01-1/4 + Mar
7	1.24	.00-3/4 – Mar
10	1.24	.00-1/2 – Mar
11	1.27	.01-1/2 + Mar
12	1.26	.00-1/4 + Mar
13	1.26	.00 + Mar
14	1.25	.00-1/4 – Mar
17	Holiday	
18	1.25	.00-1/4 + Mar
19	1.23	.00 + Mar
20	1.22	.00-1/2 – Mar
21	1.24	.01-1/4 – Mar
24	1.25	.05-3/4 + Mar
25	1.24	.06-1/2 + Mar
26	1.23	.07-1/2 + Mar
27	1.25	.06 + Mar
28	1.25	.06-3/4 + Mar

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Mar.		
3	1.26	.00-1/2 – Mar
4	1.24	.00-1/2 – Mar
5	1.25	.00 + Mar
6	1.25	.00-1/4 – Mar
7	1.25	.00-1/4 + Mar
10	1.25	.00-1/2 + Mar
11	1.25	.00-1/2 – Mar
12	1.25	.00-1/4 – Mar
13	1.22	.04 – Mar
14	1.23	.02-3/4 – Mar
17	1.20	.05-1/4 – Mar
18	1.20	.05 – Mar
19	1.18	.01-3/4 + May
20	1.17	.03-1/2 + May
21	1.13	.02 + May
24	1.10	.01-3/4 + May
25	1.10	.02-1/2 + May
26	1.11	.01-1/2 + May
27	1.11	+ May
31	1.10	+ May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Apr.		
1	1.10	.01-1/2 + May
2	1.10	.02-1/4 + May
3	1.08	.01-3/4 + May
4	1.06	.01-3/4 + May
7	1.04	.02-1/2 + May
8	1.02	.02-1/2 + May
9	.99	.04 + May
10	1.02	.04-1/2 + May
11	1.02	.04 + May
14	1.04	.04 + May
15	1.01	.04-1/4 + May
16	.98	.03-1/2 + May
17	1.00	.04-1/4 + May
18	1.01	.04 + May
21	1.00	.04-1/2 + May
22	1.01	.05-1/4 + May
23	1.02	.03-3/4 + May
24	1.04	.04-1/4 + May
25	1.04	.04-1/2 + May
28	1.01	.04-1/4 + May
29	1.04	.05 + May
30	1.12	.03 + May

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
May		
1	1.11	.05 + May
2	1.05	.03-1/2 + May
5	1.08	.04-1/4 + May
6	1.12	.03-3/4 + May
7	1.13	.04 + May
8	1.21	.04 + May
9	1.21	.02-1/2 + May
12	1.13	.01-1/2 + May
13	1.18	.02-3/4 + May
14	1.19	.05-1/2 + May
15	1.14	.04-3/4 + May
16	1.14	.05 + May
19	1.13	.04 + May
20	1.14	.05-1/2 + May
21	1.18	.02-1/4 + Jul
22	1.14	.02 + Jul
23	1.14	.02-1/2 + Jul
26	Holiday	
27	1.11	.02-1/2 + Jul
28	1.08	.02 + Jul
29	1.03	.00-1/2 – Jul
30	1.04	.02 + Jul

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Jun.		
2	1.06	.01-3/4 + Jul
3	1.00	.01-1/2 + Jul
4	1.04	.02-1/2 + Jul
5	1.05	.02-1/4 + Jul
6	1.08	.01-1/2 + Jul
9	1.11	.01-1/2 + Jul
10	1.14	.02-1/2 + Jul
11	1.14	.02 + Jul
12	1.12	.02-1/4 + Jul
13	1.08	.03-1/2 + Jul
16	1.04	.02-3/4 + Jul
17	1.06	.02 + Jul
18	1.08	.01-1/2 + Jul
19	1.11	.02-1/4 + Jul
20	1.12	.02 + Jul
23	1.13	.02 + Jul
24	1.08	.01 + Jul
25	1.03	.00 + Jul
26	1.06	.00-1/2 + Jul
27	1.02	.00-1/2 – Jul
30	.99	.02 + Jul

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Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Jul.		
1	1.00	.01-3/4 + Jul
2	1.04	.02-1/4 + Jul
3	1.04	.01 + Jul
4	Holiday	
7	1.02	.00 + Jul
8	1.02	.00-1/4 – Jul
9	1.02	.00-1/2 + Jul
10	1.00	.02 + Jul
11	1.00	.01-1/4 + Jul
14	1.01	.00-1/2 – Jul
15	1.04	.00 + Jul
16	1.05	.01-3/4 – Jul
17	1.03	.02 – Jul
18	1.01	.05 – Jul
21	1.03	.02 – Jul
22	1.01	.06 + Jul
23	1.00	.00-1/2 + Sep
24	1.01	.00 + Sep
25	1.01	.00-3/4 – Sep
28	1.01	.00 + Sep
29	1.01	.00-1/4 + Sep
30	1.00	.00-1/2 – Sep
31	1.00	.00-1/2 – Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Aug.		
1	1.04	.00 + Sep
4	1.03	.00-3/4 – Sep
5	1.03	.00-3/4 – Sep
6	1.06	.00-1/4 + Sep
7	1.05	.00-1/4 – Sep
8	1.08	.02-1/4 + Sep
11	N/A	
12	1.06	.00-1/4 + Sep
13	1.06	.00-1/2 + Sep
14	1.08	.00-1/4 + Sep
15	1.08	.00-1/4 – Sep
18	1.08	.00-3/4 + Sep
19	1.05	.00-1/2 + Sep
20	1.08	.00-1/2 + Sep
21	1.10	.00-3/4 + Sep
22	1.11	.01-1/2 + Sep
25	1.12	.01-3/4 + Sep
26	1.14	.05-1/2 + Sep
27	1.16	.05-1/2 + Sep
28	1.16	.05-1/4 + Sep
29	1.19	.04-3/4 + Sep

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Sep.		
1	Holiday	
2	1.18	.05 + Sap
3	1.17	.04-1/2 + Sep
4	1.20	.07 + Sep
5	1.21	.05 + Sep
8	1.24	.05-1/4 + Sep
9	1.21	.05 + Sep
10	1.21	.05 + Sep
11	1.20	.05-1/4 + Sep
12	1.23	.04-3/4 + Sep
15	1.25	.05 + Sep
16	1.25	.05 + Sep
17	1.26	.07-3/4 + Sep
18	1.30	.09-3/4 + Sep
19	1.27	.06-3/4 + Sep
22	1.26	.00 + Dec
23	1.28	.00-1/4 + Dec
24	1.27	.01-3/4 + Dec
25	1.26	.03-1/4 + Dec
26	1.28	.03-1/4 + Dec
29	1.29	.03 + Dec
30	1.30	.04-3/4 + Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Oct.		
1	1.31	.05 + Dec
2	1.31	.05-1/4 + Dec
3	1.31	.07-1/4 + Dec
6	1.27	.05 + Dec
7	1.30	.07-1/4 + Dec
8	1.32	.06-3/4 + Dec
9	1.33	.07-3/4 + Dec
10	1.33	.06-1/2 + Dec
13	1.35	.06-1/4 + Dec
14	1.35	.07-1/4 + Dec
15	1.32	.05-1/4 + Dec
16	1.34	.06-1/2 + Dec
17	1.34	.06 + Dec
20	1.35	.07-1/2 + Dec
21	1.35	.06-3/4 + Dec
22	1.35	.06-1/2 + Dec
23	1.35	.06-1/2 + Dec
24	1.36	.06-3/4 + Dec
27	1.39	.07-1/4 + Dec
28	1.39	.07-3/4 + Dec
29	1.38	.07-1/4 + Dec
30	1.40	.07 + Dec
31	1.40	.07 + Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Nov.		
3	1.41	.07-1/4 + Dec
4	1.42	.07 + Dec
5	1.45	.07-1/4 + Dec
6	1.49	.10-1/4 + Dec
7	1.54	.10 + Dec
10	1.59	.10 + Dec
11	1.64	.12-1/4 + Dec
12	1.64	.11-1/4 + Dec
13	1.67	.11 + Dec
14	1.72	.11-1/2 + Dec
17	1.60	.01-1/2 + Dec
18	1.72	.10-1/4 + Dec
19	1.72	.09-3/4 + Dec
20	1.72	.09 + Dec
21	1.65	.04-3/4 + Dec
24	N/A	
25	1.66	.05 + Dec
26	1.65	.04-1/4 + Dec
27	Holiday	
28	1.69	.05 + Dec

Date	Closing Range Dollars Per Bu.	Basis Range Dollars Per Bu.
Dec.		
1	1.67	.04 – Dec
2	1.62	.06 – Dec
3	1.58	.08-3/4 – Dec
4	1.56	.05-1/4 – Dec
5	1.59	.02 – Dec
8	1.63	.00 + Dec
9	1.63	.01 + Dec
10	1.69	.07-1/2 + Dec
11	1.66	.07-3/4 + Dec
12	1.67	.12-1/2 + Dec
15	1.68	.13-3/4 + Dec
16	1.67	.12-3/4 + Dec
17	1.66	.13-1/2 + Dec
18	1.68	.15-3/4 + Dec
19	1.59	.07-3/4 + Dec
22	1.51	.12-3/4 – Mar
23	1.53	.09-1/4 – Mar
24	1.53	.10 – Mar
25	Holiday	
26	1.57	.07 – Mar
29	1.57	.04-1/4 – Mar
30	1.60	.00 + Mar
31	1.60	.00 + Mar

SOYBEAN OIL

Daily Cash Price — Decatur
$ Per 100 lbs.

January	Price	
1	HOLIDAY	
2	21.72	21.92
3	21.55	21.75
6	20.95	21.15
7	21.11	21.31
8	21.16	21.36
9	20.85	21.05
10	20.36	20.56
13	19.86	20.06
14	20.15	20.35
15	20.07	20.27
16	19.75	20.05
17	19.86	20.16
20	20.09	20.29
21	19.54	19.74
22	19.68	19.88
23	19.58	19.78
24	19.42	19.62
27	19.57	19.77
28	19.50	19.70
29	19.59	19.79
30	19.74	19.94
31	19.54	19.74

February	Price	
3	19.28	19.58
4	19.52	19.82
5	19.51	19.91
6	19.20	19.70
7	19.00	19.50
10	18.79	19.19
11	18.63	19.03
12	17.88	18.53
13	18.13	18.78
14	17.79	18.44
17	HOLIDAY	
18	17.57	18.22
19	17.81	18.31
20	17.79	18.29
21	17.81	18.31
24	17.43	17.93
25	17.06	17.66
26	17.07	17.67
27	16.73	17.33
28	16.25	16.85

March	Price	
3	16.26	16.86
4	16.49	17.09
5	16.66	17.26
6	16.54	17.14
7	16.29	16.89
10	16.74	17.34
11	16.72	17.32
12	17.23	17.83
13	17.12	17.77
14	16.60	17.21
17	16.51	17.11
18	17.26	17.86
19	17.32	17.72
20	17.19	17.59
21	17.22	17.62
24	17.46	17.86
25	17.70	18.10
26	18.60	19.00
27	18.19	18.59
28	HOLIDAY	
31	18.94	19.34

April	Price	
1	18.82	19.17
2	18.48	18.73
3	17.75	18.00
4	17.82	18.07
7	18.11	18.36
8	17.81	18.06
9	17.26	17.51
10	17.28	17.53
11	17.28	17.53
14	17.29	17.54
15	17.59	17.84
16	17.13	17.38
17	17.20	17.45
18	17.08	17.33
21	16.99	17.19
22	17.12	17.32
23	17.03	17.23
24	17.19	17.39
25	17.16	17.27
28	17.04	17.14
29	17.62	17.72
30	18.65	18.75

May	Price	
1	17.92	18.02
2	17.67	17.77
5	17.36	17.61
6	17.24	17.49
7	17.31	17.56
8	17.79	18.04
9	17.66	18.01
12	17.30	17.65
13	17.58	17.93
14	17.54	17.89
15	17.17	17.52
16	17.20	17.55
19	17.24	17.65
20	17.25	17.75
21	17.66	17.86
22	17.86	18.06
23	18.32	18.52
26	HOLIDAY	
27	18.16	18.36
28	18.10	18.30
29	17.72	17.92
30	17.31	17.51

June	Price	
2	17.08	17.28
3	17.07	17.27
4	17.27	17.47
5	17.16	17.31
6	17.12	17.27
9	16.71	16.86
10	16.71	16.86
11	16.70	16.95
12	16.49	16.74
13	16.36	16.61
16	16.26	16.51
17	16.54	16.79
18	16.62	16.87
19	16.68	16.93
20	16.64	16.89
23	16.52	16.77
24	16.41	16.66
25	16.53	16.78
26	16.38	16.63
27	16.22	16.47
30	15.94	16.19

July	Price	
1	15.86	16.11
2	16.10	16.35
3	16.10	16.35
4	HOLIDAY	
7	16.15	16.40
8	16.30	16.55
9	16.25	16.50
10	16.02	16.27
11	16.04	16.29
14	15.78	16.03
15	15.95	16.20
16	16.60	16.85
17	16.20	16.45
18	16.17	16.42
21	16.31	16.56
22	16.04	16.29
23	16.15	16.40
24	15.88	16.13
25	16.12	16.37
28	16.23	16.45
29	15.96	16.21
30	15.85	16.10
31	15.61	15.86

August	Price	
1	15.60	15.85
4	15.34	15.59
5	15.11	15.36
6	15.01	15.26
7	14.63	14.88
8	14.48	14.72
11	14.38	14.73
12	14.21	14.61
13	13.40	14.15
14	13.47	13.87
15	13.42	13.78
18	13.48	13.88
19	13.29	13.79
20	13.29	13.69
21	13.39	13.64
22	13.26	13.41
25	13.56	13.71
26	14.07	
27	13.82	
28	13.51	
29	13.56	

September	Price	
1	HOLIDAY	
2	13.07	13.17
3	13.17	13.27
4	13.26	13.36
5	13.33	13.43
8	13.49	13.74
9	13.54	13.79
10	13.34	13.59
11	13.53	13.78
12	13.54	13.79
15	13.39	13.64
16	13.53	13.78
17	13.60	13.85
18	13.60	13.85
19	14.15	14.40
22	14.29	14.54
23	14.43	14.68
24	14.34	14.59
25	14.21	14.46
26	14.04	14.29
29	14.14	14.39
30	14.27	14.52

October	Price	
1	14.69	14.91
2	14.36	14.46
3	14.29	14.38
6	13.39	13.64
7	13.46	13.71
8	13.72	13.97
9	13.67	13.92
10	13.66	13.91
13		N/A
14	14.22	14.47
15	14.44	14.69
16	14.78	15.03
17	14.46	14.71
20	14.83	15.08
21	14.60	14.85
22	14.74	14.99
23	14.63	14.88
24	14.57	14.82
27	15.33	15.58
28	15.46	15.71
29	15.04	15.29
30	15.51	15.76
31	14.81	15.06

November	Price	
3	14.97	15.22
4	14.89	15.14
5	14.98	15.23
6	14.78	15.03
7	14.91	15.16
10	14.91	15.16
11	14.79	15.04
12	14.83	15.08
13	14.56	14.76
14	14.18	14.53
17	13.79	14.34
18	13.97	14.52
19	14.12	14.52
20	14.13	14.53
21	13.97	14.37
24	14.13	14.53
25	14.21	14.61
26	14.62	15.02
27	HOLIDAY	
28	14.81	15.21

December	Price	
1	14.94	15.34
2	14.79	15.14
3	14.93	15.32
4	14.73	15.13
5	14.68	15.08
8	14.36	14.76
9	14.21	14.62
10	14.51	14.91
11	14.46	14.86
12	14.25	14.68
15	14.34	14.69
16	14.54	14.76
17	14.51	14.70
18	14.43	14.64
19	14.38	14.53
22	14.56	14.71
23	14.59	14.74
24		N/A
25	HOLIDAY	
26	14.80	14.95
29	14.57	14.72
30	14.43	14.53
31	14.43	14.53

44% SOYBEAN MEAL

Daily Cash Price — Decatur
$ Per Ton

January	Price	
1	HOLIDAY	
2	148.00	154.00
3	146.50	151.00
6	150.00	153.50
7	152.00	157.00
8	154.00	156.00
9	154.50	158.00
10	151.00	155.50
13	148.00	152.50
14	149.00	151.00
15	152.50	154.00
16	153.00	155.50
17	150.50	153.00
20	156.50	159.50
21	153.00	155.00
22	156.00	157.00
23	150.00	151.00
24	152.50	154.50
27	151.00	153.00
28	151.00	153.00
29	149.50	151.50
30	149.50	151.50
31	148.00	151.00

February	Price	
3	145.00	148.00
4	144.00	147.00
5	146.50	150.50
6	146.50	150.50
7	147.50	152.50
10	150.00	155.00
11	150.00	156.00
12	149.00	156.00
13	149.00	155.00
14	150.50	156.50
17	HOLIDAY	
18	152.50	156.50
19	151.00	155.00
20	150.00	154.00
21	150.50	154.50
24	156.50	159.50
25	157.00	158.00
26	157.50	158.00
27	160.50	161.00
28	163.50	164.50

March	Price	
3	163.50	164.50
4	166.00	166.50
5	165.00	
6	166.50	167.00
7	164.50	165.00
10	164.00	
11	162.00	163.00
12	163.00	164.00
13	161.50	162.50
14	163.50	164.50
17	165.00	166.00
18	165.00	166.00
19	165.00	166.00
20	164.00	165.00
21	164.00	165.00
24	161.00	162.00
25	160.00	161.00
26	157.50	159.50
27	157.50	159.50
28	HOLIDAY	
31	155.50	157.50

April	Price	
1	155.50	158.50
2	155.50	158.50
3	154.00	157.00
4	154.50	157.00
7	153.00	156.00
8	153.50	158.50
9	155.00	158.00
10	156.00	159.00
11	156.50	159.50
14	154.50	157.50
15	153.50	156.50
16	152.50	156.50
17	152.50	154.50
18	155.00	157.00
21	156.00	160.00
22	157.00	161.00
23	154.50	160.50
24	153.50	159.50
25	153.40	159.50
28	155.50	159.50
29	156.00	160.00
30	160.00	165.50

May	Price	
1	156.50	161.50
2	156.00	161.00
5	158.00	162.00
6	157.00	160.00
7	156.00	159.00
8	157.00	160.00
9	157.50	160.50
12	157.50	159.50
13	158.50	160.50
14	157.50	160.50
15	154.50	157.50
16	153.00	154.00
19	154.00	156.00
20	156.00	157.00
21	155.00	156.00
22	157.50	158.50
23	155.50	156.50
26	HOLIDAY	
27	156.50	158.50
28	155.50	158.50
29	157.00	159.00
30	156.00	158.00

June	Price	
2	157.50	158.50
3	157.50	158.50
4	157.00	158.00
5	158.00	161.00
6	158.00	161.00
9	158.00	161.00
10	159.00	162.00
11	160.50	163.50
12	160.50	163.50
13	159.50	163.50
16	158.50	161.50
17	158.50	161.50
18	157.50	160.50
19	157.00	160.00
20	159.00	160.00
23	156.50	159.50
24	155.50	158.50
25	153.50	157.50
26	153.50	157.50
27	152.50	156.50
30	152.00	156.00

July	Price	
1	150.50	154.50
2	152.00	156.00
3	152.50	156.50
4	HOLIDAY	
7	155.00	157.50
8	156.00	159.00
9	156.00	158.50
10	156.00	159.00
11	160.50	162.50
14	162.50	
15	164.50	166.50
16	167.00	171.00
17	166.50	167.50
18	166.50	167.50
21	167.50	168.50
22	165.00	167.00
23	165.50	166.50
24	164.00	166.00
25	164.00	166.00
28	162.00	165.00
29	162.00	165.00
30	163.50	164.50
31	163.00	164.00

August	Price	
1	160.50	162.50
4	158.00	161.00
5	157.50	159.50
6	156.00	158.00
7	155.00	156.00
8	155.50	156.00
11	151.50	156.50
12	152.00	157.00
13	153.50	158.50
14	163.00	170.00
15	163.00	170.00
18	165.00	167.00
19	164.50	166.50
20	166.50	168.50
21	171.50	172.50
22	172.50	174.50
25	171.00	173.00
26	170.50	180.50
27	169.50	178.50
28	170.00	179.00
29	173.50	180.50

September	Price	
1	HOLIDAY	
2	170.00	177.00
3	172.00	177.00
4	175.50	180.50
5	175.00	180.00
8	173.00	174.00
9	167.50	172.50
10	167.50	172.50
11	168.00	173.00
12	170.00	172.00
15	164.00	167.00
16	163.00	166.00
17	161.00	165.00
18	160.00	162.00
19	161.50	163.50
22	158.50	162.50
23	155.50	161.50
24	157.50	161.50
25	155.50	159.50
26	158.00	160.00
29	159.00	162.00
30	158.00	161.00

October	Price	
1	156.00	160.00
2	159.00	162.00
3	157.50	161.50
6	155.00	156.00
7	151.50	155.50
8	151.00	154.50
9	150.00	153.00
10	150.50	153.50
13	N/A	
14	149.00	153.00
15	148.00	152.00
16	147.00	149.00
17	147.50	150.00
20	148.50	151.00
21	150.50	153.50
22	152.00	154.50
23	150.50	152.50
24	151.00	153.00
27	150.00	152.00
28	150.00	152.00
29	149.50	151.50
30	151.00	153.00
31	153.50	155.50

November	Price	
3	152.50	156.50
4	153.00	156.00
5	151.50	155.50
6	153.50	155.50
7	153.50	155.50
10	153.00	154.00
11	152.50	154.50
12	153.00	155.00
13	154.00	155.00
14	154.00	155.00
17	153.00	154.00
18	152.50	153.50
19	152.00	153.00
20	153.50	154.50
21	153.00	154.00
24	153.00	157.00
25	152.50	157.50
26	152.50	157.50
27	HOLIDAY	
28	152.50	154.50

December	Price	
1	154.50	157.50
2	154.00	157.00
3	151.50	153.50
4	149.50	150.50
5	149.50	152.50
8	150.50	154.50
9	149.50	153.50
10	149.50	152.50
11	148.50	153.50
12	148.00	152.50
15	148.50	152.00
16	147.50	152.00
17	146.00	150.00
18	146.50	150.50
19	144.00	149.00
22	146.50	148.50
23	145.50	146.50
24	N/A	
25	HOLIDAY	
26	144.00	146.00
29	143.50	144.50
30	144.50	145.50
31	146.50	147.50

TREASURY BONDS
2:00 PM CST Cash Market Quotes

JANUARY*	Bid	Ask
1	HOLIDAY	
2	105.28	105.29
3	105.26	105.27
6	105.23	TRADED
7	106.28	106.30
8	105.04	TRADED
9	104.11	TRADED
10	103.23	103.28
13	102.05	TRADED
14	103.00	TRADED
15	104.07	TRADED
16	104.09	104.11
17	104.22	104.24
20	HOLIDAY	
21	104.26	TRADED
22	104.07	104.09
23	104.19	104.20
24	104.10	TRADED
27	105.04	TRADED
28	105.24	105.26
29	105.11	TRADED
30	105.05	TRADED
31	105.13	105.15

*9⅞% Nov. 2015

FEBRUARY*	Bid	Ask
3	106.00	106.01
4	106.16	106.18
5	105.28	105.30
6	105.10	TRADED
7	104.17	104.19
10	105.11	105.16
11	106.05	106.06
12	106.06	106.08
13	106.22	106.23
14	108.02	TRADED
17	HOLIDAY	
18	103.27	TRADED
19	103.15	103.17
20	103.27	TRADED
21	105.19	TRADED
24	107.02	107.04
25	106.28	106.30
26	107.17	107.19
27	110.08	110.10
28	110.30	TRADED

*Feb. 27 9¼% Feb. 2016

MARCH*	Bid	Ask
3	112.07	112.10
4	112.26	112.27
5	110.17	110.20
6	111.19	111.21
7	112.00	112.03
10	113.28	TRADED
11	114.29	TRADED
12	115.13	TRADED
13	114.09	114.12
14	115.00	TRADED
17	114.20	114.22
18	113.26	113.30
19	114.09	TRADED
20	114.26	TRADED
21	114.13	TRADED
24	115.14	TRADED
25	115.12	115.13
26	116.10	116.13
27	118.20	118.24
28	HOLIDAY	
31	121.03	TRADED

*9¼% Feb. 2016

APRIL*	Bid	Ask
1	121.23	121.28
2	122.02	TRADED
3	121.12	TRADED
4	120.09	120.10
7	119.30	120.00
8	122.08	122.12
9	123.04	123.06
10	123.10	123.13
11	122.19	122.25
14	123.21	TRADED
15	122.30	TRADED
16	125.19	TRADED
17	125.23	TRADED
18	125.04	125.10
21	125.16	125.19
22	123.11	TRADED
23	121.09	TRADED
24	119.30	TRADED
25	119.06	119.08
28	120.16	TRADED
29	121.20	TRADED
30	121.07	121.09

*9¼% Feb. 2016

MAY*	Bid	Ask
1	120.05	121.09
2	119.07	119.10
5	120.29	121.04
6	120.20	120.22
7	120.07	TRADED
8	120.20	120.24
9	120.00	120.02
12	119.21	119.24
13	119.27	119.30
14	120.12	120.16
15	119.24	119.28
16	95.15	TRADED
19	95.05	95.10
20	95.30	TRADED
21	96.11	96.13
22	96.30	TRADED
23	97.17	97.20
26	HOLIDAY	
27	98.05	TRADED
28	97.17	TRADED
29	95.08	TRADED
30	94.06	94.10

*May 16 7¼% May 2016

JUNE*	Bid	Ask
2	92.17	TRADED
3	93.14	TRADED
4	92.07	TRADED
5	92.15	TRADED
6	95.10	TRADED
9	93.21	TRADED
10	94.01	TRADED
11	94.27	94.28
12	95.00	TRADED
13	96.26	TRADED
16	97.23	97.27
17	97.29	97.31
18	97.21	97.25
19	96.27	96.30
20	97.22	TRADED
23	97.29	TRADED
24	98.12	TRADED
25	98.17	98.22
26	98.22	98.24
27	99.20	TRADED
30	N/A	

*7¼% May 2016

JULY*	Bid	Ask
1	100.16	100.20
2	100.14	TRADED
3	100.29	101.01
4	HOLIDAY	
7	101.06	TRADED
8	100.09	100.10
9	101.04	TRADED
10	101.08	TRADED
11	100.24	TRADED
14	101.07	TRADED
15	101.23	TRADED
16	101.02	TRADED
17	100.17	TRADED
18	100.21	100.23
21	100.30	101.00
22	99.29	100.00
23	98.25	TRADED
24	97.31	98.01
25	98.08	TRADED
28	95.27	TRADED
29	96.30	TRADED
30	97.00	97.02
31	97.18	97.20

*7¼% May 2016

AUGUST*	Bid	Ask
1	97.13	97.15
4	97.19	TRADED
5	96.17	96.20
6	96.06	TRADED
7	96.22	TRADED
8	98.01	TRADED
11	98.26	98.29
12	98.30	99.00
13	99.24	TRADED
14	99.17	TRADED
15	99.18	99.19
18	99.23	99.24
19	100.22	100.24
20	101.03	TRADED
21	100.24	TRADED
22	99.24	TRADED
25	99.31	100.01
26	100.20	100.22
27	99.20	TRADED
28	99.29	99.31
29	100.18	100.19

*7¼% May 2016

SEPTEMBER*	Bid	Ask
1	HOLIDAY	
2	99.15	TRADED
3	97.29	98.00
4	98.07	TRADED
5	96.18	96.20
8	96.00	TRADED
9	96.18	TRADED
10	96.28	TRADED
11	94.22	94.26
12	94.08	TRADED
15	95.05	TRADED
16	95.00	TRADED
17	95.16	95.17
18	94.15	TRADED
22	93.26	TRADED
23	94.04	94.06
24	95.19	TRADED
25	95.18	TRADED
26	95.20	95.21
29	94.29	94.31
30	96.01	TRADED

*7¼% May 2016

OCTOBER*	Bid	Ask
1	96.07	96.09
2	95.25	95.26
3	96.21	96.24
6	96.25	TRADED
7	96.19	TRADED
8	95.29	TRADED
9	95.22	TRADED
10	95.06	TRADED
13	HOLIDAY	
14	93.29	TRADED
15	93.29	93.30
16	93.21	TRADED
17	93.09	TRADED
20	92.14	TRADED
21	93.12	TRADED
22	93.31	TRADED
23	94.18	94.19
24	94.05	94.07
27	94.19	94.20
28	94.08	TRADED
29	94.21	TRADED
30	95.27	TRADED
31	95.26	TRADED

*7¼% May 2016

NOVEMBER*	Bid	Ask
3	96.07	TRADED
4	96.04	TRADED
5	96.05	TRADED
6	94.28	94.30
7	94.02	TRADED
10	93.26	TRADED
11	HOLIDAY	
12	94.06	94.10
13	94.21	94.22
14	95.15	TRADED
17	100.11	TRADED
18	99.22	TRADED
19	100.24	100.26
20	100.20	100.22
21	100.22	100.23
24	101.07	101.09
25	100.23	TRADED
26	100.30	TRADED
27	HOLIDAY	
28	101.03	TRADED

*Nov. 17 7½% Nov. 2016

DECEMBER*	Bid	Ask
1	100.27	100.29
2	101.23	101.24
3	102.06	102.08
4	102.20	102.22
5	101.10	101.11
8	101.31	TRADED
9	102.00	TRADED
10	102.10	102.11
11	101.13	TRADED
12	101.09	101.14
15	101.04	101.06
16	101.10	101.12
17	101.12	101.14
18	101.11	101.13
19	101.18	101.20
22	101.22	TRADED
23	101.27	101.29
24	101.27	TRADED
25	HOLIDAY	
26	101.29	102.01
29	101.05	TRADED
30	100.13	100.14
31	100.04	TRADED

*7½% Nov. 2016

Source: Telerate System

TREASURY NOTES

2:00 PM CST Cash Market Quote

JANUARY*	Bid	Ask
1	HOLIDAY	
2	103.00	103.01
3	102.28	102.30
6	102.27	TRADED
7	103.19	103.22
8	102.15	TRADED
9	101.19	TRADED
10	101.05	101.07
13	100.00	TRADED
14	100.16	100.17
15	101.06	101.12
16	101.09	101.12
17	101.22	101.24
20	HOLIDAY	
21	101.26	101.28
22	101.17	101.20
23	101.25	101.26
24	101.26	TRADED
27	102.15	TRADED
28	103.01	103.02
29	102.25	TRADED
30	102.17	102.19
31	102.23	TRADED

*9½% Nov. 1995

FEBRUARY*	Bid	Ask
3	103.03	103.05
4	103.17	TRADED
5	102.31	TRADED
6	102.21	TRADED
7	102.03	102.05
10	102.26	TRADED
11	N/A	
12	103.10	103.16
13	103.26	TRADED
14	104.26	105.00
17	HOLIDAY	
18	101.18	101.19
19	101.06	101.07
20	101.10	101.12
21	102.21	TRADED
24	103.10	103.13
25	103.04	103.06
26	103.15	TRADED
27	105.02	TRADED
28	105.00	105.04

*Feb. 18 8⅞% Feb. 1996

MARCH*	Bid	Ask
3	106.03	TRADED
4	106.16	TRADED
5	104.31	105.01
6	105.20	105.24
7	106.05	106.06
10	107.17	TRADED
11	107.29	TRADED
12	108.06	TRADED
13	107.17	107.20
14	108.02	TRADED
17	107.21	TRADED
18	107.02	TRADED
19	107.05	107.07
20	107.15	107.16
21	107.09	107.11
24	108.16	108.17
25	108.01	108.03
26	108.16	108.17
27	109.16	TRADED
28	HOLIDAY	
31	110.09	110.13

*8⅞% Feb. 1996

APRIL*	Bid	Ask
1	110.08	110.13
2	110.23	110.25
3	110.09	110.12
4	109.26	110.00
7	109.29	110.00
8	110.30	TRADED
9	111.05	111.08
10	111.14	111.16
11	111.02	TRADED
14	111.26	TRADED
15	111.17	TRADED
16	113.09	TRADED
17	112.30	TRADED
18	112.21	TRADED
21	112.27	112.31
22	111.16	TRADED
23	110.13	110.15
24	109.17	TRADED
25	108.24	108.27
28	109.20	109.23
29	110.14	TRADED
30	110.06	110.11

*8⅞% Feb. 1996

MAY*	Bid	Ask
1	109.27	TRADED
2	109.12	109.16
5	109.26	110.00
6	109.28	TRADED
7	109.09	TRADED
8	109.16	TRADED
9	N/A	
12	108.03	TRADED
13	108.04	TRADED
14	N/A	
15	106.20	106.28
16	95.31	96.00
19	96.01	TRADED
20	96.18	TRADED
21	96.23	TRADED
22	96.18	TRADED
23	96.27	TRADED
26	HOLIDAY	
27	97.16	97.18
28	97.16	TRADED
29	95.29	95.31
30	95.11	TRADED

*May 16 7⅜% May 1996

JUNE*	Bid	Ask
2	93.28	TRADED
3	94.16	TRADED
4	93.05	TRADED
5	93.23	93.25
6	96.05	96.09
9	94.24	94.29
10	95.10	TRADED
11	95.20	95.24
12	95.30	TRADED
13	97.21	TRADED
16	98.08	TRADED
17	98.11	98.12
18	98.17	98.21
19	97.28	97.30
20	98.16	TRADED
23	98.29	TRADED
24	99.10	99.11
25	99.19	TRADED
26	99.27	TRADED
27	99.30	99.31
30	N/A	

*7⅜% May 1996

JULY*	Bid	Ask
1	N/A	
2	100.02	TRADED
3	100.15	100.19
4	HOLIDAY	
7	100.13	100.15
8	99.19	TRADED
9	100.13	TRADED
10	100.14	100.15
11	100.16	100.17
14	100.26	TRADED
15	101.19	TRADED
16	101.10	TRADED
17	101.10	101.14
18	101.14	101.18
21	101.21	TRADED
22	101.08	101.11
23	100.21	100.23
24	100.02	100.06
25	100.11	TRADED
28	98.30	99.01
29	99.19	99.24
30	99.27	99.29
31	100.11	TRADED

*7⅜% May 1996

AUGUST*	Bid	Ask
1	100.08	100.13
4	100.12	TRADED
5	99.31	TRADED
6	99.12	99.14
7	99.21	TRADED
8	100.15	100.17
11	100.26	100.28
12	101.00	101.01
13	101.16	TRADED
14	101.16	101.18
15	100.20	TRADED
18	101.23	TRADED
19	102.14	102.15
20	102.22	102.24
21	103.00	103.01
22	102.05	102.06
25	102.08	TRADED
26	102.28	102.30
27	102.06	102.07
28	102.12	102.16
29	103.03	103.04

*7⅜% May 1996

SEPTEMBER*	Bid	Ask
1	HOLIDAY	
2	102.16	TRADED
3	101.09	TRADED
4	101.18	101.20
5	100.14	TRADED
8	99.28	TRADED
9	100.04	100.06
10	100.12	TRADED
11	98.24	98.27
12	98.10	TRADED
15	99.30	99.31
16	98.30	TRADED
17	99.15	99.16
18	98.18	98.20
19	97.31	TRADED
22	98.14	98.15
23	98.22	98.24
24	99.17	TRADED
25	99.14	99.16
26	99.17	TRADED
29	99.00	99.01
30	99.17	99.19

*7⅜% May 1996

OCTOBER*	Bid	Ask
1	99.25	99.27
2	99.16	TRADED
3	100.16	TRADED
6	100.23	TRADED
7	100.24	TRADED
8	100.12	TRADED
9	100.14	TRADED
10	100.05	100.06
13	HOLIDAY	
14	99.08	99.09
15	99.05	99.08
16	99.03	TRADED
17	98.25	TRADED
20	98.05	98.06
21	98.26	TRADED
22	99.08	TRADED
23	99.23	TRADED
24	99.14	99.17
27	99.25	TRADED
28	99.18	99.20
29	99.26	TRADED
30	100.14	TRADED
31	100.11	TRADED

*7⅜% May 1996

NOVEMBER*	Bid	Ask
3	100.17	TRADED
4	100.17	100.18
5	100.14	100.15
6	99.30	TRADED
7	99.14	TRADED
10	99.15	99.17
11	HOLIDAY	
12	99.21	99.24
13	99.26	99.30
14	100.07	100.09
17	100.07	TRADED
18	99.27	99.29
19	100.14	100.15
20	100.15	TRADED
21	100.18	100.20
24	101.00	101.01
25	100.20	100.21
26	100.23	100.24
27	HOLIDAY	
28	100.21	100.25

*Nov. 17 7¼% Nov. 1996

DECEMBER*	Bid	Ask
1	100.16	100.17
2	101.05	101.07
3	101.10	101.11
4	101.24	101.25
5	100.28	100.30
8	101.06	101.12
9	101.09	101.11
10	101.16	101.17
11	100.29	TRADED
12	100.27	TRADED
15	100.22	100.24
16	100.30	100.31
17	100.30	100.31
18	100.29	101.01
19	101.02	101.04
22	101.02	101.03
23	101.08	TRADED
24	101.06	101.10
25	HOLIDAY	
26	101.04	101.08
29	100.20	TRADED
30	100.04	100.06
31	100.05	TRADED

*7¼% Nov. 1996

Source: Telerate System

BOND BUYER INDEX

Daily Cash-Index Value and Yield

January	Value Index	Yield	February	Value Index	Yield	March	Value Index	Yield	April	Value Index	Yield
1	Holiday		3	95-00	8.59	3	99-21	7.97	1	100-01	7.59
2	91-21	9.06	4	95-18	8.52	4	100-13	7.87	2	99-18	7.64
3	92-00	9.01	5	95-09	8.55	5	99-01	8.05	3	99-23	7.75
6	92-13	8.95	6	94-19	8.65	6	98-27	8.07	4	98-08	7.81
7	93-17	8.79	7	93-25	8.76	7	98-22	8.09	7	98-01	7.83
8	93-03	8.85	10	94-18	8.66	10	99-10	8.01	8	98-12	7.79
9	92-09	8.96	11	95-07	8.56	11	99-25	7.95	9	98-03	7.83
10	91-22	8.76	12	95-18	8.51	12	100-06	7.61	10	97-22	7.88
13	91-04	8.83	13	96-02	8.45	13	99-25	7.66	11	96-31	7.97
14	91-18	9.07	14	92-25	8.35	14	99-15	7.70	14	96-31	7.97
15	92-10	8.96	17	Holiday		17	98-14	7.76	15	96-29	7.97
16	92-13	8.95	18	97-01	8.32	18	98-10	7.79	16	98-03	7.74
17	92-19	8.92	19	96-29	8.33	19	97-13	7.91	17	98-11	7.71
20	92-23	8.91	20	96-25	8.35	20	97-28	7.85	18	98-28	7.65
21	93-09	8.82	21	97-09	8.28	21	97-30	7.84	21	99-03	7.62
22	93-10	8.82	24	97-22	8.22	24	98-10	7.80	22	98-12	7.71
23	93-80	8.83	25	97-20	8.23	25	98-17	7.77	23	97-31	7.76
24	93-16	8.80	26	98-04	8.16	26	99-02	7.70	24	97-21	7.80
27	93-30	8.73	27	99-03	8.04	27	99-25	7.61	25	97-02	7.87
28	94-17	8.65	28	99-07	8.02	28	Holiday		28	97-05	7.86
29	94-28	8.60				31	100-05	7.57	29	97-06	7.86
30	94-22	8.63							30	96-23	7.91
31	94-25	8.61									

May	Value Index	Yield	June	Value Index	Yield	July	Value Index	Yield	August	Value Index	Yield
1	96-13	7.90	2	92-22	8.33	1	95-09	7.98	1	94-19	7.97
2	96-07	7.92	3	92-14	8.36	2	95-06	8.00	4	94-20	7.97
5	96-24	7.86	4	91-22	8.46	3	95-23	7.93	5	94-11	8.00
6	96-30	7.83	5	93-01	8.55	4	Holiday		6	94-11	8.01
7	96-18	7.88	6	91-13	8.50	7	95-28	7.91	7	94-24	7.95
8	96-30	7.83	9	91-01	8.55	8	94-30	8.03	8	95-16	7.85
9	96-22	7.86	10	90-15	8.63	9	95-00	8.02	11	95-27	7.81
12	96-05	7.81	11	90-06	8.76	10	95-00	8.02	12	96-16	7.73
13	95-21	7.99	12	90-05	8.67	11	94-27	8.04	13	97-04	7.65
14	95-26	7.98	13	91-02	8.55	14	94-25	8.05	14	97-07	7.64
15	95-00	8.07	16	92-01	8.40	15	95-00	8.02	15	97-05	7.64
16	93-29	8.22	17	92-12	8.35	16	95-16	7.91	18	97-11	7.90
19	93-15	8.27	18	92-25	8.30	17	95-05	7.96	19	98-06	7.55
20	93-16	8.27	19	92-23	8.31	18	95-00	7.98	20	98-23	7.49
21	93-20	8.26	20	92-29	8.28	21	95-02	7.97	21	98-23	7.49
22	93-09	8.30	23	93-11	8.22	22	94-23	8.01	22	98-06	7.55
23	93-21	8.25	24	94-00	8.14	23	94-00	8.11	25	98-20	7.50
26	Holiday		25	94-25	8.04	24	93-22	8.15	26	99-11	7.41
27	93-28	8.22	26	94-16	8.07	25	93-23	8.15	27	99-08	7.42
28	94-00	8.21	27	94-24	8.04	28	92-21	8.29	28	99-18	7.38
29	93-16	8.27	30	95-06	7.98	29	93-01	8.24	29	100-08	7.30
30	93-04	8.32				30	93-25	8.14			
						31	94-12	8.06			

September	Value Index	Yield	October	Value Index	Yield	November	Value Index	Yield	December	Value Index	Yield
1	Holiday		1	97-22	7.56	3	100-05	7.28	1	101-00	7.23
2	99-30	7.29	2	97-19	7.57	4	100-02	7.29	2	101-03	7.22
3	99-04	7.39	3	97-29	7.53	5	100-06	7.27	3	101-13	7.18
4	99-04	7.39	6	98-07	7.49	6	99-30	7.31	4	101-23	7.14
5	98-00	7.53	7	98-11	7.48	7	99-17	7.36	5	101-13	7.18
8	97-21	7.57	8	98-19	7.45	10	99-07	7.40	8	101-02	7.22
9	97-25	7.55	9	98-15	7.46	11	99-18	7.35	9	100-29	7.24
10	98-01	7.52	10	98-18	7.45	12	99-24	7.33	10	100-19	7.28
11	97-06	7.63	13	98-15	7.46	13	100-01	7.30	11	100-05	7.37
12	97-00	7.65	14	98-17	7.46	14	100-11	7.26	12	99-31	7.36
15	97-04	7.63	15	98-10	7.48	17	100-31	7.19	15	99-22	7.36
16	97-00	7.64	16	98-11	7.50	18	100-24	7.22	16	99-28	7.30
17	97-13	7.58	17	98-05	7.50	19	101-04	7.17	17	100-05	7.27
18	97-07	7.61	20	97-23	7.58	20	101-04	7.17	18	100-09	7.25
19	96-27	7.66	21	98-02	7.54	21	101-09	7.15	19	100-12	7.22
22	97-00	7.63	22	98-09	7.51	24	101-16	7.12	22	100-20	7.21
23	97-08	7.60	23	98-20	7.46	25	101-13	7.13	23	101-06	7.14
24	97-21	7.55	24	98-24	7.45	26	101-10	7.15	24	101-07	7.13
25	97-19	7.56	27	99-06	7.40	27	Holiday		25	Holiday	
26	97-16	7.57	28	99-09	7.38	28	101-11	7.14	26	101-10	7.12
29	97-06	7.61	29	99-18	7.35				29	101-07	7.14
30	97-16	7.57	30	99-29	7.31				30	100-27	7.18
			31	99-29	7.31				31	100-27	7.18

Source: Bond Buyer

Deliverable Stocks

This section lists the grain stocks for CBOT futures contracts at deliverable locations, as reported by the Commodity Futures Trading Commission.

CHICAGO DELIVERABLE STOCKS OF GRAIN, AS OF FRIDAY
(000 Bushels)

1986		Wheat	Corn	Soybeans	Oats	Total Stock of Grain
January	3	2,096	1,200	13,933	5	17,234
	10	492	1,200	14,053	5	15,750
	17	492	950	14,043	5	15,490
	24	127	720	14,018	5	14,870
	31	127	110	13,788	5	14,025
February	7	7	110	13,788	5	13,910
	14	7	110	12,598	5	12,720
	21	7	110	12,598	5	12,720
	28	32	140	10,003	5	10,180
March	7	7	140	7,333	55	7,535
	14	7	105	7,368	55	7,535
	21	7	5	6,283	55	6,350
	28	132	5	6,233	55	6,425
April	4	54	7,038	10,629	64	17,785
	11	54	7,233	10,006	64	17,357
	18	5	7,218	8,805	64	16,092
	25	6	7,224	7,425	64	14,719
May	2	3	7,181	6,290	464	13,938
	9	3	7,196	5,256	469	12,924
	16	1	7,204	3,677	469	11,351
	23	1	7,382	3,071	469	10,923
	30	11	7,367	1,812	624	9,814
June	6	1	7,232	1,529	599	9,361
	13	1	7,239	1,357	599	9,196
	20	1	7,255	1,015	599	8,870
	27	1	7,154	274	559	7,988
July	4	1	7,161	284	559	8,005
	11	95	7,207	391	439	8,132
	18	167	7,209	419	344	8,139
	25	379	7,335	354	254	8,322
August	1	504	8,113	308	254	9,179
	8	407	8,468	301	254	9,430
	15	357	8,708	441	254	9,760
	22	359	8,451	548	254	9,612
	29	348	8,481	297	254	9,380
September	5	349	8,491	195	259	9,294
	12	346	8,863	432	394	10,035
	19	413	8,745	405	319	9,882
	26	413	10,849	469	269	12,000
October	3	414	10,709	127	224	11,474
	10	323	11,163	625	224	12,335
	17	322	11,126	510	224	12,182
	24	321	11,720	1,297	221	13,559
	31	412	11,678	970	219	13,279
November	7	408	12,186	946	219	13,759
	14	408	13,293	1,200	108	15,009
	21	258	14,738	1,538	38	16,572
	28	403	19,180	1,127	38	20,748
December	5	415	18,925	1,020	18	20,378
	12	440	18,543	957	38	19,978
	19	677	16,589	628	8	17,902
	26	808	16,505	632	8	17,953

Source: CFTC Deliverable Stocks of Grain

CHICAGO TOTAL STOCKS OF GRAIN, AS OF FRIDAY*
(000 Bushels)

1986		Wheat	Corn	Soybeans	Oats	Total Stock of Grain
January	3	3,209	10,431	18,060	102	31,802
	10	2,338	10,488	18,171	102	31,099
	17	1,946	9,960	18,206	101	30,213
	24	1,431	9,181	18,589	101	29,302
	31	1,067	9,069	18,575	101	28,812
February	7	761	8,863	18,392	100	28,116
	14	320	8,612	17,547	100	26,579
	21	151	8,208	16,860	99	25,318
	28	124	7,936	15,852	99	24,011
March	7	103	7,768	14,839	99	22,809
	14	78	7,802	13,156	98	21,134
	21	50	7,448	12,649	98	20,245
	28	151	7,410	11,987	97	19,645
April	4	94	7,272	11,210	96	18,672
	11	71	7,463	10,597	95	18,226
	18	14	7,447	9,396	252	17,109
	25	15	7,453	7,994	443	15,905
May	2	19	7,413	6,861	511	14,804
	9	42	7,430	5,795	491	13,758
	16	47	7,438	4,231	500	12,216
	23	49	7,589	3,624	590	11,852
	30	18	7,576	2,366	676	10,636
June	6	9	7,457	1,870	659	9,995
	13	10	7,468	1,539	649	9,666
	20	10	7,479	1,196	634	9,319
	27	10	7,490	702	619	8,821
July	4	13	7,419	535	609	8,576
	11	148	7,456	529	492	8,625
	18	283	7,464	559	395	8,701
	25	455	12,791	511	310	14,067
August	1	632	8,282	463	305	9,682
	8	600	8,687	424	302	10,013
	15	519	8,962	558	298	10,337
	22	472	8,735	665	297	10,169
	29	476	8,715	414	295	9,900
September	5	387	8,746	354	294	9,781
	12	503	8,978	853	608	10,942
	19	520	8,940	506	519	10,485
	26	529	10,943	574	472	12,518
October	3	531	11,207	236	422	12,396
	10	445	11,606	729	415	13,195
	17	445	11,864	606	413	13,328
	24	446	12,308	1,394	410	14,558
	31	545	12,296	1,079	408	14,328
November	7	539	12,796	1,065	407	14,807
	14	539	13,701	1,345	313	15,898
	21	450	15,141	1,667	307	17,565
	28	441	19,557	1,243	305	21,546
December	5	483	19,277	1,146	194	21,100
	12	539	18,860	1,087	180	20,666
	19	817	18,646	751	151	20,365
	26	948	18,552	755	153	20,408

*No reported CCC stocks or bonded rye
Source: CFTC Deliverable Stocks of Grain

TOTAL AND DELIVERABLE STOCKS OF GRAIN, AS OF FRIDAY*
(000 Bushels)

		Toledo/Maumee						St. Louis		Minneapolis/St. Paul	
Week Ending		Wheat Deliverable	Total	Corn Deliverable	Total	Soybeans Deliverable	Total	Corn Deliverable	Total	Oats Deliverable	Total
January	3	2,711	4,159	12,446	18,546	835	5,752	239	641	1,912	3,083
	10	2,702	3,888	12,497	19,034	803	6,520	293	779	1,871	3,006
	17	2,702	3,915	12,515	19,879	826	6,342	238	712	1,852	2,918
	24	2,703	3,982	12,740	20,308	805	6,541	303	826	1,853	2,835
	31	2,703	3,603	13,015	20,803	895	6,332	381	944	1,853	2,695
February	7	2,455	3,230	13,073	20,674	900	6,411	246	650	1,827	2,682
	14	2,210	2,733	13,124	21,191	889	6,504	214	652	1,827	2,779
	21	1,940	2,441	13,734	21,342	852	5,603	259	349	1,799	2,799
	28	1,693	2,014	13,759	21,185	853	4,902	242	305	1,799	2,716
March	7	1,266	1,530	16,007	20,515	808	4,842	332	537	1,770	2,542
	14	1,264	1,363	15,824	20,232	776	5,141	388	660	1,748	2,522
	21	1,196	1,384	15,708	19,696	769	5,005	405	550	1,749	2,474
	28	1,169	1,401	15,831	19,431	769	5,107	453	531	1,748	2,451
April	4	1,460	1,460	17,456	18,258	5,338	5,580	369	394	2,046	2,490
	11	1,505	1,505	17,834	18,672	5,876	6,214	222	296	1,988	2,341
	18	1,321	1,321	18,172	18,884	6,223	6,674	470	470	1,941	2,171
	25	1,107	1,107	18,427	19,101	6,579	7,131	380	380	1,877	2,065
May	2	981	981	18,618	19,365	5,106	5,636	312	312	1,600	1,903
	9	958	958	18,732	19,392	4,088	4,707	348	364	1,523	1,841
	16	835	835	17,673	18,416	3,403	3,735	356	371	1,389	1,742
	23	846	846	17,480	18,218	3,469	3,785	361	376	1,255	1,605
	30	906	906	17,972	18,569	2,617	2,935	485	500	1,060	1,454
June	6	955	955	17,493	18,096	1,918	2,236	436	461	1,043	1,242
	13	770	770	18,175	18,742	1,376	1,663	867	892	844	1,021
	20	804	804	17,874	18,437	1,804	2,134	1,667	1,692	674	874
	27	735	735	17,483	18,510	1,570	1,935	1,922	2,011	615	881
July	4	683	683	17,275	18,510	1,304	1,665	2,971	2,996	524	885
	11	2,219	2,921	17,811	18,603	1,185	1,609	3,764	3,789	625	928
	18	3,776	4,337	17,390	18,364	1,465	1,763	4,861	4,886	610	1,009
	25	4,666	4,998	17,036	18,131	1,737	2,002	5,681	5,706	629	1,158
August	1	4,790	5,289	17,581	19,422	1,456	1,739	6,222	6,247	680	1,333
	8	4,657	6,601	18,177	19,722	1,309	1,713	6,591	6,616	761	1,670
	15	4,400	4,779	17,641	19,924	874	1,289	6,959	6,984	807	1,822
	22	5,252	5,504	17,618	19,644	1,003	1,433	350	364	931	2,095
	29	5,226	5,738	17,993	19,908	1,253	1,683	336	366	1,073	2,432
September	5	4,223	4,747	16,868	19,089	1,121	1,555	404	429	1,178	2,626
	12	4,989	5,221	16,010	19,294	452	704	496	536	1,231	2,761
	19	4,752	5,059	16,436	19,779	1,168	1,594	356	396	1,295	2,831
	26	4,597	4,872	14,572	17,942	1,611	1,910	322	362	1,263	2,612
October	3	4,434	4,776	14,459	18,333	755	941	791	831	1,203	2,426
	10	4,087	4,218	13,180	17,696	771	1,200	1,072	1,112	1,062	2,242
	17	3,789	3,919	14,486	19,993	714	1,152	783	823	980	2,162
	24	3,737	3,868	15,883	21,154	1,781	2,601	610	650	1,000	2,253
	31	3,733	3,866	14,860	21,421	2,557	3,114	607	647	1,115	2,417
November	7	3,727	3,853	14,515	21,913	3,447	4,356	505	545	1,092	2,420
	14	3,796	3,925	12,337	20,151	4,045	4,926	765	805	989	2,498
	21	3,770	3,901	12,490	20,676	3,530	4,172	526	566	1,004	2,388
	28	3,761	3,913	13,069	20,892	2,759	3,338	575	615	1,075	2,503
December	5	3,433	3,590	14,127	21,604	2,194	2,691	473	513	1,093	2,648
	12	3,356	3,469	14,736	21,776	2,152	2,485	317	357	1,096	2,862
	19	3,192	3,328	14,113	21,115	1,728	2,250	345	385	1,124	2,773
	26	3,198	3,355	13,346	20,112	1,355	1,772	445	790	1,134	2,783

*No reported CCC stocks or bonded rye

Source: CFTC Deliverable Stocks of Grain

This section lists receipts and shipments of major commodities for Chicago and the 12 primary markets. They are listed on a weekly, monthly, and annual basis.

Receipts and Shipments

MONTHLY CHICAGO RECEIPTS AND SHIPMENTS OF GRAIN WITH ANNUAL TOTAL

(000 Bushels)

Receipts

1986	Wheat Bu.	Corn Bu.	Oats Bu.	Rye Bu.	Barley Bu.	Soybeans Bu.	Total Bu.
January	69	6,767	—	—	—	1,615	8,451
February	226	6,653	—	258	3	1,100	8,240
March	204	6,372	—	104	3	226	6,909
April	812	7,978	497	—	6	150	9,443
May	332	6,203	196	—	5	490	7,226
June	512	6,279	—	173	—	924	7,888
July	1,046	8,528	8	—	14	1,468	11,064
August	877	7,453	—	—	3	1,584	9,917
September	339	9,728	318	—	—	1,270	11,655
October	297	13,457	—	—	3	5,472	19,229
November	85	14,129	10	—	—	1,760	15,984
December	650	7,272	17	—	—	569	8,508
Total 1986	5,449	100,819	1,046	535	37	16,628	124,514
1985	7,424	94,656	74	—	77	23,288	125,519
1984	10,839	95,460	634	—	277	14,815	121,975
1983	6,008	79,263	5,703	—	260	29,772	121,006
1982	11,217	74,904	70	—	111	25,884	112,186
1981	16,603	90,705	3	—	4	15,018	122,333
1980	10,173	85,060	39	—	—	16,671	111,943
1979	6,830	134,114	16	—	—	29,200	170,160
1978	7,600	111,243	134	—	—	27,585	146,562
1977	14,104	91,350	172	—	—	26,597	132,230
1976	21,079	116,933	584	189	85	22,487	161,357

Shipments

1986	Wheat Bu.	Corn Bu.	Oats Bu.	Rye Bu.	Barley Bu.	Soybeans Bu.	Total Bu.
January	2,241	931	—	—	—	640	3,812
February	1,320	926	2	—	—	1,957	4,205
March	217	512	2	7	—	4,165	4,903
April	467	49	120	—	7	4,542	5,185
May	162	2	45	—	9	4,100	4,318
June	104	236	56	—	—	1,231	1,627
July	152	121	225	—	8	604	1,110
August	513	4,770	13	—	3	627	5,926
September	217	2,861	186	—	4	1,112	4,380
October	208	5,030	18	—	2	3,405	8,663
November	234	3,156	203	—	—	1,095	4,688
December	167	1,117	71	—	1	903	2,259
Total 1986	6,002	19,711	941	7	34	24,381	51,076
1985	4,003	18,077	45	—	97	11,959	34,180
1984	17,925	13,022	3,614	—	225	15,609	50,395
1983	10,568	14,876	1,914	—	269	5,404	33,031
1982	7,526	19,409	43	—	134	10,566	37,678
1981	7,080	21,343	—	—	—	14,947	43,370
1980	1,261	28,222	62	—	—	6,241	35,786
1979	2,724	76,815	99	—	—	21,096	100,738
1978	18,503	45,682	44	—	—	20,038	84,267
1977	4,575	38,692	21	—	11	19,587	63,075
1976	11,315	56,763	521	261	84	19,106	88,050

WEEKLY CHICAGO RECEIPTS AND SHIPMENTS OF GRAIN
(000 Bushels)

Receipts

1986 Week Ending		Wheat Bu.	Corn Bu.	Oats Bu.	Rye Bu.	Barley Bu.	Soybeans Bu.	Total Grain Bu.
January	3	7	1,358	—	—	—	262	1,627
	10	11	1,633	—	—	—	229	1,903
	17	17	1,819	—	—	—	317	2,153
	24	31	1,388	—	—	—	593	2,012
	31	6	1,319	—	—	—	400	1,725
February	7	33	1,340	—	—	—	270	1,643
	14	169	1,551	—	—	—	218	1,938
	21	5	1,959	—	47	3	20	2,034
	28	19	1,733	—	211	—	188	2,151
March	7	17	1,659	—	104	—	88	1,868
	14	30	1,094	—	—	—	51	1,175
	21	44	1,335	—	—	3	40	1,422
	28	42	1,870	—	—	—	48	1,960
April	4	69	1,594	—	—	—	27	1,690
	11	307	1,727	—	—	6	36	2,076
	18	143	1,774	147	—	—	32	2,096
	25	247	2,177	248	—	—	27	2,699
May	2	317	1,679	102	—	—	51	2,149
	9	70	1,306	—	—	5	50	1,431
	16	22	1,589	—	—	—	229	1,840
	23	9	1,662	3	—	—	80	1,754
	30	47	1,186	193	—	—	107	1,533
June	6	65	1,134	—	86	—	207	1,492
	13	54	1,533	—	—	—	304	1,891
	20	83	1,396	—	21	—	212	1,712
	27	233	1,754	—	35	—	195	2,217
July	4	302	1,762	—	31	9	146	2,250
	11	160	2,243	—	—	5	352	2,760
	18	121	1,774	2	—	—	199	2,096
	25	271	1,637	5	—	—	470	2,383
August	1	289	1,868	1	—	—	390	2,548
	8	366	1,793	—	—	5	369	2,531
	15	76	2,038	—	—	—	689	2,803
	22	216	1,716	—	—	—	194	2,126
	29	198	1,613	—	—	—	249	2,060
September	5	69	2,031	—	—	—	200	2,300
	12	145	1,399	318	—	—	598	2,460
	19	112	2,213	—	—	—	154	2,479
	26	13	2,988	—	—	—	226	3,227
October	3	12	2,556	—	—	—	538	3,106
	10	53	2,831	—	—	3	799	3,686
	17	120	3,195	—	—	—	1,631	4,946
	24	5	3,165	—	—	—	1,925	5,095
	31	108	2,807	—	—	—	671	3,586
November	7	1	4,634	—	—	—	474	5,109
	14	2	3,625	—	—	—	464	4,091
	21	2	3,464	4	—	—	347	3,817
	28	80	2,406	5	—	—	474	2,965
December	5	168	2,226	4	—	—	324	2,722
	12	39	1,374	8	—	—	49	1,470
	19	190	1,516	5	—	—	112	1,823
	26	223	1,168	—	—	—	81	1,472

Shipments

Wheat Bu.	Corn Bu.	Oats Bu.	Rye Bu.	Barley Bu.	Soybeans Bu.	Total Grain Bu.
99	—	—	—	—	212	311
772	3	—	—	—	215	990
544	358	—	—	—	—	902
429	258	—	—	—	—	687
450	313	—	—	—	212	975
429	339	—	—	—	418	1,186
527	206	2	—	—	406	1,141
357	231	—	—	—	701	1,289
7	300	—	—	—	834	1,141
125	395	—	7	—	886	1,413
47	94	—	—	—	1,626	1,767
89	26	1	—	—	854	970
11	1	1	—	—	637	650
55	—	1	—	—	824	880
171	1	—	—	2	450	624
115	—	24	—	3	1,194	1,336
10	—	32	—	2	1,429	1,473
172	48	26	—	3	1,118	1,367
24	—	11	—	4	1,217	1,256
37	—	—	—	1	1,682	1,720
1	1	—	—	—	726	728
45	1	19	—	—	308	373
29	147	14	—	—	449	639
43	—	15	—	—	188	246
5	—	14	—	—	572	591
27	68	9	—	—	215	319
20	45	14	—	2	147	228
17	—	117	—	3	49	186
22	—	94	—	1	96	213
53	48	3	—	2	152	258
59	49	3	—	—	160	271
76	9	5	—	—	126	216
195	993	3	—	—	—	1,191
216	1,810	2	—	2	—	2,030
18	1,851	2	—	1	501	2,373
127	1,271	2	—	—	50	1,450
73	610	4	—	—	150	837
18	868	89	—	2	645	1,622
—	105	47	—	2	54	208
—	225	47	—	1	596	869
51	683	8	—	1	562	1,305
141	806	3	—	—	1,046	1,996
—	1,093	3	—	—	610	1,706
16	1,852	2	—	—	804	2,674
18	786	—	—	—	402	1,206
5	894	93	—	—	51	1,043
89	1,240	9	—	—	—	1,338
122	236	9	—	—	440	807
128	124	115	—	1	358	726
11	389	21	—	—	191	612
27	218	26	—	—	355	626
—	388	—	—	—	—	388

MONTHLY PRIMARY MARKETS RECEIPTS AND SHIPMENTS OF GRAIN WITH ANNUAL TOTAL

(000 Bushels)

Months and Years Per Receipt

1986	Wheat Bu.	Corn Bu.	Oats Bu.	Soybeans Bu.	Rye Bu.
January	10,150	15,246	1,448	4,110	201
February	8,254	11,182	1,075	2,896	303
March	10,535	12,771	1,150	3,432	192
April	10,357	14,196	1,009	3,916	38
May	9,159	13,691	1,393	2,699	120
June	16,747	16,519	906	3,535	245
July	33,463	15,347	1,513	3,811	574
August	24,326	13,927	2,449	4,005	404
September	21,507	18,986	1,669	6,456	349
October	13,662	34,450	1,266	23,144	156
November	11,272	30,550	1,109	11,562	38
December	16,984	13,559	1,771	3,178	196
Total 1986	186,416	197,653	16,758	72,744	2,816
1985	188,679	246,659	15,210	70,989	1,979
1984	196,905	251,773	16,541	67,932	2,478
1983	182,384	[illegible]804	29,843	85,196	2,332
1982	193,668	2[illegible]22	25,956	89,353	1,659
1981	212,173	330,189	19,102	80,326	2,126
1980	249,991	437,149	32,953	100,461	5,039
1979	197,872	331,992	31,653	58,965	4,471
1978	226,619	296,075	45,143	60,238	3,591
1977	381,976	231,176	51,077	50,397	2,364
1976	369,924	252,975	48,428	44,564	3,889

Months and Years Per Shipment

1986	Wheat Bu.	Corn Bu.	Oats Bu.	Soybeans Bu.	Rye Bu.
January	11,369	9,496	183	3,640	35
February	10,834	5,739	148	7,567	284
March	10,817	7,548	231	7,176	117
April	8,463	7,097	231	6,421	37
May	5,930	7,812	136	11,308	123
June	5,634	6,191	152	5,730	246
July	9,584	5,535	647	2,803	0
August	13,452	10,005	319	2,755	3
September	10,031	10,384	296	7,100	440
October	6,773	20,457	212	20,815	1,001
November	3,615	20,921	364	9,094	363
December	5,197	9,432	367	5,196	257
Total 1986	101,699	120,617	3,286	89,605	2,906
1985	104,591	170,136	3,415	55,372	1,896
1984	140,203	172,476	13,217	84,486	1,797
1983	119,953	174,845	10,893	43,021	2,174
1982	108,453	186,433	11,516	67,861	2,510
1981	113,108	247,317	14,619	87,411	3,279
1980	108,688	363,550	16,450	74,576	5,175
1979	107,296	395,131	17,027	37,203	4,880
1978	173,507	198,585	27,124	38,081	239
1977	247,352	139,179	32,145	29,188	2,206
1976	216,442	165,874	28,613	29,470	3,814

WEEKLY PRIMARY MARKET RECEIPTS AND SHIPMENTS OF GRAIN

(000 Bushels)

1986 Week Ending		Receipts Wheat Bu.	Receipts Corn Bu.	Receipts Oats Bu.	Receipts Soybeans Bu.	Receipts Rye Bu.	Shipments Wheat Bu.	Shipments Corn Bu.	Shipments Oats Bu.	Shipments Soybeans Bu.	Shipments Rye Bu.
January	3	1,631	3,252	172	749	57	1,511	1,870	9	404	11
	10	3,080	4,693	234	1,114	78	3,680	2,496	35	482	10
	17	3,044	4,069	450	981	68	2,509	3,191	10	729	11
	24	1,947	3,620	389	1,113	26	2,819	1,998	79	1,088	14
	31	2,079	2,864	375	902	29	2,361	1,811	59	1,341	0
February	7	2,083	2,786	370	891	18	3,016	2,025	47	1,929	0
	14	2,229	2,554	236	774	0	2,999	1,186	45	1,344	0
	21	1,772	2,910	185	410	59	2,609	1,160	18	2,066	98
	28	2,170	2,929	284	821	226	2,210	1,368	38	2,228	186
March	7	2,496	3,038	300	663	154	2,913	2,033	126	1,620	102
	14	2,739	2,546	347	857	12	2,248	1,445	53	1,909	11
	21	2,424	2,580	278	921	4	2,263	2,483	195	1,588	38
	28	1,996	3,489	155	727	22	2,766	1,408	26	1,599	23
April	4	2,382	3,840	161	1,062	7	2,116	1,876	962	1,627	4
	11	2,747	3,528	88	1,135	4	2,446	1,868	52	578	0
	18	2,907	3,135	403	869	0	2,179	1,175	28	1,371	17
	25	1,649	3,992	326	698	0	1,739	1,088	110	1,902	20
May	2	2,686	3,277	1,057	705	38	1,329	1,462	39	2,870	4
	9	1,842	2,696	70	657	22	1,269	1,152	33	3,797	10
	16	1,928	3,310	72	864	35	1,580	2,581	18	3,608	4
	23	1,815	4,177	46	498	52	1,117	2,165	3	1,303	0
	30	2,509	2,643	249	413	0	1,300	1,721	54	1,775	105
June	6	2,068	2,745	93	594	97	1,338	1,591	40	1,853	0
	13	3,512	4,605	206	837	11	1,200	1,151	18	1,270	92
	20	5,215	3,979	280	1,241	42	1,206	1,068	72	1,396	4
	27	4,396	4,243	302	619	53	1,603	2,005	17	771	150
July	4	4,118	3,775	122	668	53	1,459	1,376	19	865	0
	11	7,240	3,797	281	880	50	2,031	1,600	164	598	0
	18	8,038	3,126	279	656	22	2,562	912	146	542	0
	25	9,123	2,598	496	1,101	400	1,328	944	200	532	0
August	1	7,963	3,521	364	818	119	3,276	1,225	135	373	0
	8	7,738	3,341	691	802	103	4,356	1,076	116	495	3
	15	5,690	3,857	913	1,181	75	3,370	2,445	77	893	0
	22	4,750	3,225	460	980	120	2,337	3,659	71	424	0
	29	4,685	2,981	381	905	78	2,604	2,679	43	907	0
September	5	4,773	2,999	399	992	81	2,942	2,931	37	545	0
	12	5,147	3,817	677	1,622	8	1,707	1,459	12	2,771	0
	19	5,034	4,778	232	1,071	55	1,586	2,565	107	1,099	46
	26	4,746	5,367	174	2,240	177	2,981	2,740	63	1,488	161
October	3	3,988	4,929	357	1,752	67	2,042	1,353	98	3,455	429
	10	4,192	5,940	307	2,851	54	1,144	3,554	67	2,073	176
	17	2,663	7,948	366	4,669	33	2,383	3,296	47	4,392	266
	24	2,238	9,298	169	9,054	15	1,148	6,218	31	6,356	92
	31	2,388	8,360	254	5,349	15	871	6,725	46	5,736	271
November	7	3,129	12,130	216	4,481	12	1,008	8,840	22	3,226	142
	14	2,070	7,561	213	3,448	8	662	6,192	136	1,783	0
	21	2,961	6,672	387	2,249	14	746	3,705	54	1,842	221
	28	3,112	4,187	293	1,384	4	1,199	2,184	152	2,243	0
December	5	3,796	4,244	537	1,136	39	1,143	2,048	159	2,067	154
	12	3,813	2,574	369	709	50	1,180	1,617	83	1,150	14
	19	5,152	3,229	456	614	43	1,624	2,827	55	804	57
	26	2,619	1,834	313	546	35	355	2,007	39	999	32

Source: Primary Markets—Chicago, Indianapolis, Kansas City, Milwaukee, Minneapolis, Peoria, Sioux City, St. Joseph, St. Louis, Toledo, and Wichita

This section contains 1986 crop production for CBOT-traded commodities. U.S. production is listed by state. Data for other production parameters is also included.

United States and World Crop Production

U.S. CROP PRODUCTION — 1986
(Reported in Thousands of Acres)

	Corn			Oats			Soybeans		
State	Acreage Harvested (000 Acres)	Yield Per Acre (000 Bu.)	Production (000 Bu.)	Acreage Harvested (000 Acres)	Yield Per Acre (000 Bu.)	Production (000 Bu.)	Acreage Harvested (000 Acres)	Yield Per Acres (000 Bu.)	Production (000 Bu.)
Alabama	270	57.0	15,390	30	40.0	1,200	630	23.0	14,490
Arizona	24	110.0	2,640	—	—	—	—	—	—
Arkansas	80	106.0	8,480	33	67.0	2,211	3,300	21.0	69,300
California	250	152.0	38,000	45	70.0	3,150	—	—	—
Colorado	710	140.0	99,400	40	55.0	2,200	—	—	—
Connecticut	—	—	—	—	—	—	—	—	—
Delaware	169	83.0	14,027	—	—	—	240	25.0	6,000
Florida	160	62.0	9,920	—	—	—	140	23.0	3,220
Georgia	730	58.0	42,340	35	39.0	1,365	850	18.0	15,300
Idaho	60	130.0	7,800	30	69.0	2,070	—	—	—
Illinois	10,400	135.0	1,404,00	200	69.0	13,800	9,150	40.0	366,000
Indiana	5,700	122.0	695,400	90	71.0	6,390	4,250	38.0	161,500
Iowa	12,050	135.0	1,626,750	630	60.0	37,800	8,750	41.5	363,125
Kansas	1,335	136.0	181,560	200	54.0	10,800	1,760	34.0	59,840
Kentucky	1,520	92.0	139,840	6	42.0	252	1,170	32.0	37,440
Louisiana	385	116.0	44,660	—	—	—	1,820	210	38,220
Maine	—	—	—	40	65.0	2,600	—	—	—
Maryland	580	73.0	42,340	15	55.0	825	390	28.0	10,920
Massachusetts	—	—	—	—	—	—	—	—	—
Michigan	2,450	105.0	257,250	270	63.0	17,010	950	32.0	30,400
Minnesota	5,800	122.0	707,600	850	51.0	43,350	4,800	35.5	170,400
Mississippi	180	75.0	13,500	—	—	—	2,450	18.0	44,100
Missouri	2,420	116.0	280,720	100	50.0	5,000	5,300	33.5	177,550
Montana	13	115.0	1,495	90	46.0	4,140	—	—	—
Nebraska	7,000	128.0	896,000	360	59.0	21,240	2,450	39.0	95,550
New Hampshire	—	—	—	—	—	—	—	—	—
New Jersey	104	107.0	11,128	4	54.0	216	117	29.0	3,393
New Mexico	55	150.0	8,250	—	—	—	—	—	—
New York	650	99.0	64,350	190	65.0	12,350	—	—	—
North Carolina	1,360	69.0	93,840	55	40.0	2,200	1,600	24.0	38,400
North Dakota	530	93.0	49,290	700	55.0	38,500	470	35.5	16,685
Ohio	3,720	128.0	476,160	160	76.0	12,160	3,670	41.0	150,470
Oklahoma	45	116.0	5,220	100	44.0	4,400	200	24.0	4,800
Oregon	30	160.0	4,800	80	95.0	7,600	—	—	—
Pennsylvania	1,240	103.0	127,720	270	62.0	16,740	160	35.0	5,600
Rhode Island	—	—	—	—	—	—	—	—	—
South Carolina	460	46.0	21,160	28	36.0	1,008	880	17.0	14,960
South Dakota	2,850	82.0	233,700	1,050	44.0	46,200	1,330	31.0	41,230
Tennessee	770	74.0	56,980	—	—	—	1,500	25.0	37,500
Texas	1,330	112.0	148,960	200	42.0	8,400	190	23.0	4,370
Utah	18	125.0	2,250	12	72.0	864	—	—	—
Vermont	—	—	—	—	—	—	—	—	—
Virginia	400	54.0	21,600	10	46.0	460	590	25.0	14,750
Washington	120	170.0	20,400	33	65.0	2,145	—	—	—
West Virginia	70	90.0	6,300	10	50.0	500	—	—	—
Wisconsin	3,100	118.0	365,800	850	62.0	52,700	320	36.0	11,520
Wyoming	51	114.0	5,814	54	50.0	2,700	—	—	—
Total 1986	69,189	119.3	8,252,834	6,870	56.0	384,546	59,427	33.8	2,007,033
1985	75,734	118.0	8,865,006	8,149	63.6	518,626	61,584	34.1	2,098,531
1984	71,776	106.0	7,649,995	8,163	58.0	473,661	66,093	28.2	1,860,783
1983	51,433	81.1	4,174,678	9,072	52.6	476,761	62,525	26.2	1,635,772
1982	72,719	113.2	8,235,101	10,258	57.8	592,630	69,442	31.5	2,190,297
1981	74,700	109.8	8,201,598	9,415	54.1	509,167	66,368	30.1	2,000,145
1980	73,061	91.0	6,647,534	8,640	53.0	457,593	67,856	26.8	1,817,097
1979	70,984	109.4	7,763,771	9,831	54.4	534,386	70,530	32.2	2,267,647
1978	70,275	100.8	7,086,666	11,426	52.2	595,882	—	29.5	1,870,181
1977	70,006	90.8	6,357,424	13,447	55.6	747,914	57,911	29.6	1,716,334

1/Estimates discontinued after 1984 crop.
Source: U.S. Crop Production, Statistical Reporting Service

U.S. CROP PRODUCTION BY STATE — 1986
(Reported in Thousands of Acres)

	Winter Wheat			Spring Wheat		
	Acreage Harvested (000 Acres)	Yield Per Acre (000 Bu.)	Production (000 Bu.)	Acreage Harvested (000 Acres)	Yield Per Acre (000 Bu.)	Production (000 Bu.)
Alabama	220	26.0	5,720	—	—	—
Arizona	48	94.0	4,512	—	—	—
Arkansas	780	41.0	31,980	—	—	—
California	600	75.0	45,500	—	—	—
Colorado	2,900	32.0	92,800	55	66.0	3,630
Connecticut	—	—	—	—	—	—
Delaware	34	45.0	1,530	—	—	—
Florida	100	31.0	3,100	—	—	—
Georgia	550	28.0	15,400	—	—	—
Idaho	850	61.0	51,850	460	65.0	29,900
Illinois	820	44.0	36,080	—	—	—
Indiana	700	43.0	30,100	—	—	—
Iowa	60	28.0	1,680	—	—	—
Kansas	10,200	33.0	336,600	—	—	—
Kentucky	270	33.0	8,910	—	—	—
Louisiana	210	35.0	7,350	—	—	—
Maine	—	—	—	—	—	—
Maryland	145	47.0	6,815	—	—	—
Massachusetts	—	—	—	—	—	—
Michigan	680	45.0	30,600	—	—	—
Minnesota	130	33.0	4,290	2,650	37.0	98,050
Mississippi	200	31.0	6,200	—	—	—
Missouri	570	33.0	18,810	—	—	—
Montana	2,000	32.0	64,000	2,600	27.0	70,200
Nebraska	2,000	38.0	76,000	—	—	—
Nevada	9	90.0	810	13	70.0	910
New Hampshire	—	—	—	—	—	—
New Jersey	30	43.0	1,290	—	—	—
New Mexico	460	22.0	10,120	—	—	—
New York	155	49.0	7,595	—	—	—
North Carolina	460	31.0	14,260	—	—	—
North Dakota	480	29.0	13,920	6,400	31.0	198,400
Ohio	1,050	46.0	48,300	—	—	—
Oklahoma	5,200	29.0	150,800	—	—	—
Oregon	930	58.0	53,940	95	47.0	4,465
Pennsylvania	220	44.0	9,680	—	—	—
Rhode Island	—	—	—	—	—	—
South Carolina	300	25.0	7,500	—	—	—
South Dakota	1,800	32.0	57,600	1,980	25.0	49,500
Tennessee	325	33.0	10,725	—	—	—
Texas	4,800	25.0	120,000	—	—	—
Utah	225	36.0	8,100	33	50.0	1,650
Vermont	—	—	—	—	—	—
Virginia	170	41.0	6,970	—	—	—
Washington	2,100	49.0	102,900	310	45.0	13,950
West Virginia	9	44.0	396	—	—	—
Wisconsin	130	57.0	7,410	18	35.0	630
Wyoming	250	30.0	7,500	27	35.0	945
Total 1986	43,170	35.2	1,519,143	14,641	32.3	472,230
1985	47,953	38.0	1,827,195	13,687	35.4	485,060
1984	51,513	40.0	2,060,266	12,196	35.3	431,072
1983	47,584	41.8	1,988,304	11,314	31.7	358,541
1982	57,633	36.0	2,073,560	16,127	33.8	545,544
1981	58,589	35.8	2,098,719	16,604	30.6	508,777
1980	51,374	36.8	1,890,563	14,125	25.3	370,020
1979	43,572	36.9	1,608,897	15,096	28.2	426,181
1978	38,909	32.1	1,248,272	13,906	30.0	417,112
1977	48,419	31.5	1,526,713	14,772	28.4	418,116

Source: Economic Research Service, U.S. Annual Crop Production Report

	Durum Wheat		
	Acreage Harvested (000 Acres)	Yield Per Acre (000 Acres)	Production (000 Bu.)
Arizona	48	87.0	4,176
California	75	87.0	6,525
Minnesota	34	39.0	1,326
Montana	160	27.0	4,320
North Dakota	2,500	31.0	77,500
South Dakota	60	26.0	1,560
Total 1986	2,877	33.2	95,407
1985	3,094	36.4	112,510
1984	3,219	32.1	103,439
1983	2,492	29.3	72,979
1982	4,177	34.9	145,836
1981	5,755	32.3	185,040
1980	4,840	22.4	108,395
1979	3,932	27.1	106,654
1978	4,024	33.1	133,328
1977	3,025	26.4	79,964

U.S. WHEAT PRODUCTION BY CLASS
(Bushels)

	Winter		Spring			
Year	Hard Red	Soft Red	Hard Red	Durum	White (Winter and Spring)	Total
Average 1986	1,017,831	290,095	451,417	95,407	232,030	2,086,780
1985	1,230,075	368,417	460,205	112,510	253,898	2,425,105
1984	1,250,597	531,370	408,801	103,439	300,570	2,594,777
1983	1,197,893	504,175	322,728	72,979	322,049	2,419,824
1982	1,243,598	588,869	492,673	145,863	293,964	2,764,967
1981	1,116,652	676,467	467,726	185,984	351,953	2,798,782
1980	1,181,126	435,347	311,448	108,395	337,990	2,374,306
1979	992,446	350,152	397,603	79,964	216,153	2,036,318
1978	836,285	201,761	379,104	133,328	247,050	1,797,528
1977	993,072	341,334	397,479	79,964	213,944	2,025,793

WORLD CROP PRODUCTION
(Million Metric Tons)

WHEAT	1984/85	1985/86[1]	1986/87[2]
World	511.5	499.8	521.7
United States	70.6	66.0	56.5
Total Foreign	440.9	433.8	465.1
Major Foreign Exporters	136.0	120.6	129.7
Argentina	13.2	8.5	9.2
Australia	18.7	16.1	17.5
Canada	21.2	24.3	31.9
EC-12	82.9	71.8	71.1
Major Importers	207.4	214.0	228.7
Brazil	1.9	4.3	4.7
China	87.8	85.8	89.0
Eastern Europe	42.1	37.8	39.8
Egypt	1.8	1.9	1.9
Other N. Africa*	4.5	5.2	5.5
Japan	0.7	0.9	0.9
USSR	68.6	78.1	87.0
Other Foreign	97.5	99.2	106.8
India	45.5	44.1	47.0
Iran	4.5	5.3	5.8
Mexico	4.2	4.4	4.5
Non-EC W. Europe	4.5	4.1	4.3
Pakistan	10.9	11.7	13.8
South Africa	2.2	1.7	2.0
Turkey	13.3	12.7	14.0
Others	12.4	15.2	15.3

*Algeria, Libya, Morocco, and Tunisia.

CORN	1984/85	1985/86[1]	1986/87[2]
World	458.4	480.5	473.9
United States	194.9	225.2	208.9
Total Foreign	263.5	255.3	265.0
Major Foreign Exporters	23.6	25.3	25.1
Argentina	11.5	12.1	12.0
South Africa	7.8	8.0	9.0
Thailand	4.4	5.2	4.1
Major Importers	84.1	86.2	85.3
Eastern Europe	35.4	33.5	36.3
EC-12	23.1	25.6	24.5
Other W. Europe	1.7	1.9	1.7
Mexico	9.9	10.5	10.0
USSR	13.6	14.4	12.4
Other Maj. Import.*	0.4	0.4	0.4
Other Foreign	155.8	143.8	154.7
Brazil	22.0	20.0	22.5
Canada	7.0	7.5	6.7
China	73.4	63.8	70.0
Egypt	3.7	3.7	3.9
India	8.4	6.9	7.2
Indonesia	5.3	4.6	5.5
Philippines	3.4	3.5	3.6
Zimbabwe	3.0	2.5	2.2
Others	29.6	31.3	33.0

*Japan, Republic of Korea and Taiwan

SOYBEANS	1984/85	1985/86[1]	1986/87[2]
World	93.01	96.29	98.78
United States	50.64	57.11	54.69
Total Foreign	42.37	39.18	44.09
Major Foreign Exporters	25.03	20.70	23.90
Argentina	6.75	7.30	7.70
Brazil	18.28	13.40	16.20
Other Foreign	17.34	18.48	20.19
Canada	0.94	1.05	0.99
China	9.70	10.50	11.00
Eastern Europe	0.77	0.53	0.75
India	0.93	1.10	1.25
Indonesia	0.82	0.89	0.98
Mexico	0.55	0.75	0.60
Paraguay	0.95	0.60	0.90
USSR	0.47	0.46	0.50
Others	2.22	2.60	3.23

[1] Preliminary

[2] Projection as of December, 1986

Source: USDA, Foreign Agricultural Service

This section contains weekly export inspection data for CBOT-traded commodities.

United States Export Inspections

1986 U.S. EXPORT INSPECTIONS
(000 Bushels)

Week Ending		All Wheat	Corn	Soybeans	Oats
January	2	13,621	24,243	15,728	0
	9	14,992	43,283	15,320	0
	16	21,010	38,916	21,289	0
	23	11,289	36,610	22,856	0
	30	15,215	32,024	17,351	0
February	6	18,698	42,729	22,183	0
	13	11,164	28,793	25,693	0
	20	19,181	26,646	22,569	0
	27	17,761	33,849	18,304	0
March	6	17,868	28,152	25,535	0
	13	13,378	22,409	20,285	0
	20	18,846	20,038	23,897	0
	27	18,331	20,490	25,456	0
April	3	11,253	13,844	13,979	18
	10	15,598	15,226	22,180	9
	17	13,240	10,528	15,735	9
	24	7,142	9,403	15,641	15
May	1	14,791	10,070	17,902	19
	8	10,782	5,814	16,888	107
	15	9,702	12,034	18,961	24
	22	7,511	14,768	10,793	0
	29	11,779	12,580	6,606	6
June	5	13,426	15,867	4,703	15
	12	18,334	11,381	5,353	0
	19	17,879	8,794	7,547	0
	26	22,267	13,713	8,940	0
July	3	26,070	13,916	2,529	0
	10	23,498	10,551	7,191	0
	17	25,006	7,915	6,799	0
	24	23,193	6,279	4,842	6
	31	28,470	13,267	6,089	3
August	7	30,571	10,215	4,886	0
	14	21,406	13,297	3,929	0
	21	27,052	11,499	5,731	6
	28	21,901	11,680	4,277	3
September	4	20,923	9,738	6,321	0
	11	23,033	11,108	6,419	9
	18	20,401	20,403	9,285	15
	25	35,683	26,521	6,262	0
October	2	24,120	29,941	9,918	3
	9	24,311	22,320	9,079	3
	16	18,755	22,231	17,961	0
	23	14,932	34,795	23,356	0
	30	18,479	30,140	31,592	0
November	6	10,594	25,910	30,396	0
	13	10,443	28,664	25,005	0
	20	13,649	24,312	27,291	0
	27	14,144	18,474	17,398	0
December	4	10,062	35,802	25,770	0
	11	15,760	28,433	19,369	0
	18	13,773	27,592	22,646	0
	25	5,146	20,788	10,723	0

Source: Federal Grain Inspection Service

1986 U.S. EXPORT INSPECTIONS
(000 Bushels)

Week Ending		Hard Red Spring	Hard Red Winter	Soft Red Winter	White	Durum	Mixed	Total
January	2	2,237	3,936	4,265	3,122	61	0	13,621
	9	3,497	5,991	2,697	2,807	0	0	14,992
	16	2,831	6,153	5,884	4,803	1,339	0	21,010
	23	2,194	5,671	321	2,795	154	154	11,289
	30	875	6,520	3,621	3,256	943	0	15,215
February	6	2,290	9,986	3,058	3,210	154	0	18,698
	13	3,039	3,513	389	4,116	107	0	11,164
	20	2,005	9,021	5,378	1,715	1,062	0	19,181
	27	1,840	9,364	2,808	2,103	1,646	0	17,761
March	6	1,897	8,684	2,691	3,352	1,244	0	17,868
	13	2,062	6,441	451	2,727	1,697	0	13,378
	20	2,058	8,354	852	6,468	1,015	99	18,846
	27	1,924	8,594	2,871	4,185	757	0	18,331
April	3	3,362	5,637	890	913	451	0	11,253
	10	1,513	8,529	293	5,109	154	0	15,598
	17	2,875	5,843	1,047	4,475	0	0	13,240
	24	1,140	2,368	591	1,719	1,324	0	7,142
May	1	8,191	3,856	2,267	1,876	3,601	0	14,791
	8	4,054	2,754	1,067	1,455	1,226	226	10,782
	15	2,161	4,102	790	1,345	1,295	0	9,702
	22	2,449	2,708	292	894	1,168	0	7,511
	29	2,537	6,592	342	505	1,803	0	11,779
June	5	2,774	5,169	1,467	1,769	2,247	0	13,426
	12	4,212	9,498	1,608	1,514	1,502	0	18,334
	19	3,850	6,406	2,902	2,498	3,598	0	17,879
	26	3,861	10,807	3,451	2,685	1,463	0	22,267
July	3	3,371	13,048	5,471	2,339	1,841	0	26,070
	10	3,190	11,504	4,918	2,208	1,678	0	23,498
	17	2,631	9,158	8,654	2,320	1,350	893	25,006
	24	3,684	9,538	6,789	2,110	1,072	0	23,193
	31	4,094	8,540	10,316	2,725	1,839	956	28,470
August	7	4,468	10,918	7,274	6,163	1,748	0	30,571
	14	4,089	7,658	3,295	5,431	933	0	21,406
	21	4,934	11,686	2,961	5,276	2,195	0	27,052
	28	5,013	7,213	2,178	4,667	2,830	0	21,901
September	4	5,371	5,878	6,743	2,072	859	0	20,923
	11	6,875	6,013	3,699	4,422	1,131	893	23,033
	18	4,499	7,003	2,997	3,774	2,079	49	20,401
	25	10,509	12,538	3,715	6,308	2,533	0	35,683
October	2	6,456	9,099	1,184	5,553	1,828	0	24,120
	9	5,065	12,194	2,843	2,969	1,240	0	24,311
	16	6,707	4,057	1,709	3,281	2,482	519	18,755
	23	1,885	6,279	3,651	2,462	655	0	14,932
	30	3,064	9,013	134	4,491	1,777	0	18,479
November	6	3,220	1,004	3,789	1,220	1,361	0	10,594
	13	3,257	3,681	0	673	2,832	0	10,443
	20	2,477	6,171	198	4,803	0	0	13,649
	27	3,478	8,113	186	881	1,486	0	14,144
December	4	2,929	3,517	699	1,575	1,342	0	10,062
	11	3,755	7,790	1,033	1,627	1,292	263	15,760
	18	3,945	5,690	375	2,615	1,004	144	13,773
	25	2,175	367	1,453	721	430	0	5,146

Source: Federal Grain Inspection Service

Miscellaneous Data

This section contains pieces of data not included in the above sections: supply and demand, registrations, additional government data, and other figures.

CHICAGO BOARD OF TRADE

Highest Recorded Volume of Sales and Open Contracts by Commodity for One Day

	Volume	Date Occurred	Open Contracts	Date Occurred
Wheat	46,258	08/16/83	90,035	10/29/80
Corn	111,122	09/12/80	329,917	11/21/80
Oats (bushels)	41,563	11/13/45	114,327	02/15/25
Soybeans	129,186	09/13/83	224,578	12/09/80
Soybean Meal	39,533	04/11/84	89,194	11/21/80
Soybean Oil	40,371	04/30/86	91,407	11/28/80
1,000 Oz. Silver	32,155	02/24/83	49,869	05/29/84
Kilo Gold	8,039	04/12/83	4,669	10/26/83
GNMA CDR	38,682	12/12/80	134,825	07/16/81
Treasury Bonds	387,262	10/30/85	333,115	01/22/86
Treasury Notes	40,296	09/12/86	82,732	01/28/86
Major Market Index	28,972	12/14/84	22,865	03/15/85
Major Market Index-MAXI	14,791	04/18/86	12,726	03/21/86
NASDAQ-100	13,375	10/25/85	2,999	11/14/85
Municipal Bonds	7,161	06/13/85	14,071	12/31/85
Cash Settled GNMA	876	07/11/86	1,192	05/23/86
Options on Treasury Bond Futures	171,120	01/09/86	606,665	02/14/86
Options on Treasury Note Futures	15,274	08/12/86	84,267	08/06/86
Options on Soybean Futures	12,675	04/30/86	70,674	10/16/86
Options on Corn Futures	8,369	04/30/86	75,277	11/03/86
Options on Silver Futures	486	04/02/85	1,888	05/14/85
Options on Wheat Futures	813	11/28/86	4,386	12/31/86
All Commodities (Contracts) Highest	699,421	01/09/86	1,492,073	02/06/86
All Commodities (Contracts) Lowest	6	01/17/46		

DATES FUTURES TRADING BEGAN FOR CHICAGO BOARD OF TRADE COMMODITIES

Wheat	January 2, 1677
Corn	January 2, 1877
Oats	January 2, 1877
Soybeans	October 5, 1936
Soybean Oil	July 17, 1950
Soybean Meal	August 19, 1951
GNMA CDR	October 20, 1975
Treasury Bonds	August 22, 1977
Silver 1,000 Oz	March 16, 1981
Treasury Notes (10 Yr.)	May 3, 1982
Treasury Bond Options	October 1, 1982
Kilo Gold	April 12, 1983
MMI	July 23, 1984
Soybean Options	October 31, 1984
Corn Options	February 27, 1985
Silver Options	March 29, 1985
Treasury Note Options	May 1, 1985
Municipal Bonds	June 11, 1985
MMI MAXI	August 6, 1985
NASDAQ-100	October 25, 1985
Cash-Settled GNMA	May 6, 1986
Wheat Options	November 17, 1986

CHICAGO BOARD OF TRADE

Monthly Volume of Sales by Contracts for 1986
Reported in Contracts

	Jan 1986	Feb 1986	Mar 1986	Apr 1986	May 1986	Jun 1986	Jul 1986	Aug 1986	Sep 1986	Oct 1986	Nov 1986	Dec 1986	Total
Wheat	200,502	147,246	161,061	198,658	244,247	210,920	232,634	155,243	141,747	164,119	130,872	103,067	2,090,316
Corn	525,782	430,681	440,655	567,990	605,812	477,973	521,045	443,384	497,241	620,634	518,156	510,945	6,160,298
Oats	10,934	8,346	8,374	12,403	11,839	12,454	8,397	9,127	9,406	9,437	18,720	21,515	140,952
Soybeans	738,368	496,881	486,967	595,126	509,217	439,864	585,051	409,812	362,428	653,208	494,578	362,168	6,133,668
Soybean Oil	263,130	235,891	254,006	311,667	273,826	261,991	296,041	237,926	202,722	324,762	261,401	259,600	3,182,963
Soybean Meal	260,188	252,896	218,196	289,321	260,570	242,084	292,515	274,125	222,693	292,340	209,288	234,789	3,049,005
Silver 1000 Oz	89,467	55,949	42,468	51,845	45,237	29,722	25,253	28,843	46,169	24,756	53,182	18,348	511,239
Kilo Gold	15,203	11,682	10,204	7,232	6,459	7,080	7,491	7,560	14,189	14,927	10,655	11,864	124,546
Options on Silver Futures	1,043	236	249	192	126	111	120	146	517	101	199	41	3,081
Options on T-Bond Futures	1,748,245	1,917,872	1,543,370	1,927,061	1,423,103	1,214,430	1,253,942	1,366,514	1,442,589	1,461,316	1,082,953	932,954	17,314,349
Options on Corn Futures	42,827	39,501	40,473	59,314	62,844	42,415	49,436	45,619	53,376	61,763	35,043	43,023	575,634
Options on Soybean Futures	62,915	47,560	63,464	81,258	83,329	69,876	69,000	73,222	66,292	76,117	45,727	36,379	775,139
Options on Wheat Futures	—	—	—	—	—	—	—	—	—	—	3,567	5,747	9,314
Options on T-Note Futures	40,154	76,550	68,871	100,859	86,954	88,266	92,325	133,297	86,972	86,440	82,932	57,062	1,000,682
U.S. Treasury Bonds	4,640,173	5,220,012	4,444,769	5,115,058	4,782,829	4,486,430	4,114,350	4,175,441	4,637,632	3,853,112	3,595,031	3,533,974	52,598,811
U.S. Treasury Notes	269,730	401,352	383,114	381,651	434,799	470,348	309,748	363,130	459,527	319,865	328,052	305,160	4,426,476
GNMA CDR	2,528	4,012	2,744	3,522	3,307	1,647	977	1,125	1,441	144	2,070	561	24,078
GNMA Cash-Settled	—	—	—	—	3,340	1,414	1,751	800	36	10	—	—	7,351
Major Market Index	4,292	3,872	4,626	5,284	4,490	4,250	4,422	3,405	1,651	—	—	—	36,292
MAXI Stock Index	134,269	142,238	169,207	190,130	148,952	153,133	152,937	118,116	166,424	132,012	113,493	118,005	1,738,916
Muni Bond Index	79,131	71,312	84,501	99,454	91,951	73,627	64,020	67,637	85,254	59,912	59,211	70,970	906,980
NASDAQ-100 Index	2,505	373	560	206	67	32	—	—	—	—	—	—	3,743
Total Contracts	9,131,386	9,564,462	8,427,879	9,998,231	9,083,298	8,288,067	8,081,455	7,914,472	8,498,306	8,154,975	7,045,130	6,626,172	100,813,833

CHICAGO BOARD OF TRADE

Annual Volume of Sales by Contract

	Wheat Contracts	Corn Contracts	Oats Contracts	Soybeans Contracts	Total All Grains Contracts	Soybean Oil Contracts	Soybean Meal Contracts	Western Plywood Contracts	Silver Contracts	Gold Contracts	GNMA CDR Contracts	GNMA II Contracts	GNMA CD Contracts	GNMA Cash Settled Contracts	Treasury Bond Contracts	Options On Treasury Bond Futures Contracts	10-Year Treasury Notes Contracts
1986	2,090,316	6,160,298	140,952	6,133,668	14,525,234	3,182,963	3,049,005	—	511,239	124,546	24,078	—	—	7,351	52,598,811	17,314,349	4,426,476
1985	2,127,962	6,392,812	99,024	7,392,128	16,011,926	3,647,408	3,339,268	—	1,034,830	168,527	84,396	—	—		40,448,357	11,901,116	2,860,432
1984	2,974,886	9,108,526	155,110	11,362,691	23,601,213	4,009,548	3,822,179	4,486	1,887,257	302,717	862,450	37,615	—		29,963,280	6,636,209	1,662,862
1983	3,886,914	11,924,576	359,825	13,680,324	29,851,639	3,854,840	3,876,171	50,424	2,664,346	306,878	1,692,017	—	—		19,550,535	1,662,492	814,505
1982	4,031,584	7,950,557	424,595	9,165,460	21,569,956	2,994,125	2,839,611	100,001	852,818	19,515	2,055,648	—	—		16,739,695	118,772	881,325
1981	4,511,934	10,674,966	370,103	10,489,932	26,046,955	3,047,490	3,039,633	175,189	399,012	14,749	2,292,882	—	175		13,907,988	—	—

	2-Year Notes Contracts	4-6 Year Treasury Notes Contracts	Unleaded Gasoline Contracts	Crude Oil Contracts	Heating Oil Contracts	Domestic CD Contracts	90-Day Commercial Paper Contracts	Municipal Bond Index Contracts	Major Market Index Contracts	MMI MAXI Contracts	NASDAQ-100 Index Contracts	Options On Soybean Futures Contracts	Options On Corn Futures Contracts	Options On T-Note Futures Contracts	Options On Silver Futures Contracts	Total Contracts
1986	—	—	—	—	—	—	—	906,980	36,292	1,738,916	3,743	775,139	575,634	1,000,682	3,081	100,813,833
1985	—	—	—	—	—	—	—	334,691	2,062,083	422,091	139,888	840,786	363,549	177,292	10,820	83,847,460
1984	—	—	—	628	—	—	—	—	1,514,737	—	—	73,006	—	—	—	74,378,167
1983	562	—	51,573	94,591	3,152	—	—	—	—	—	—	—	—	—	—	64,473,725
1982	—	—	8,736	—	—	145,360	—	—	—	—	—	—	—	—	—	48,325,562
1981	—	2,721	—	—	—	—	49	—	—	—	—	—	—	—	—	48,926,843

CHICAGO BOARD OF TRADE

Highest and Lowest Recorded Price for 1986 Delivery

Contract	Highest	Date Occurred	Lowest	Date Occurred
Wheat ($ Per Bushel)				
March	3.71	Mar. 19, 1986	2.87	Aug. 29, 1985
May	3.60	May 09, 1986	2.74	Feb. 20, 1986
July	3.10	May 22, 1985	2.41	Apr. 11, 1986
September	2.99	May 09, 1986 Dec. 06, 1985	2.39	Jul. 02, 1986
December	3.09	May 09, 1986	2.44	Jul. 02, 1986
Corn ($ Per Bushel)				
March	2.84¾	Jan. 02, 1985	2.20½	Mar. 05, 1986
May	2.91¼	Dec. 31, 1984	2.22½	Mar. 05, 1986
July	2.86	Apr. 01, 1985	1.91	Jul. 08, 1986
September	2.70	May 22, 1985	1.49¾	Sep. 04, 1986
December	2.35¼	Sep. 25, 1985	1.51¼	Dec. 19, 1986
Oats ($ Per Bushel)				
March	1.67¾	Apr. 18, 1985	1.20½	Jan. 27, 1986
May	1.63	May 28, 1985	.94½	Apr. 17, 1986
July	1.39¾	Jan. 07, 1986 Dec. 30, 1985	.95	Jul. 22, 1986
September	1.36¾	Nov. 08, 1985	.98½	Jul. 10, 1986
December	1.72½	Dec. 16, 1986	1.05½	Jul. 10, 1986
Soybeans ($ Per Bushel)				
January	6.79	Oct. 24, 1984	4.78	Nov. 21, 1985
March	6.51	Jan. 21, 1985	4.85¼	Nov. 21, 1985
May	6.57	Feb. 01, 1985	4.89	Nov. 21, 1985
July	6.58	Apr. 24, 1985	4.97	Nov. 21, 1985
August	6.09	Jul. 15, 1985	4.96	Aug. 13, 1986
September	5.55½	Dec. 23, 1985	4.67½	Aug. 13, 1986
November	5.56½	Sep. 25, 1985	4.65¼	Aug. 25, 1986
Soybean Oil ($ Per 100 Lbs.)				
January	29.07	Apr. 25, 1985	18.72	Dec. 03, 1985
March	28.60	Apr. 25, 1985	16.38	Feb. 28, 1986
May	27.45	May 01, 1985	16.76	Feb. 28, 1986
July	25.25	Jun. 12, 1985	15.98	Jul. 14, 1986
August	28.78	Jul. 01, 1985	13.75	Aug. 20, 1986
September	24.05	Jul. 24, 1985	12.95	Sep. 02, 1986
October	22.80	Aug. 29, 1985	13.10	Sep. 02, 1986
December	22.50	Dec. 20, 1985	13.63	Sep. 02, 1986
Soybean Meal ($ Per Ton)				
January	163.00	Feb. 08, 1985	127.00	Aug. 20, 1985
March	167.00	Feb. 08, 1985	130.00	Aug. 05, 1985
May	163.90	Mar. 17, 1986	132.50	Aug. 05, 1986
July	167.00	Apr. 15, 1985	134.00	Aug. 06, 1985
August	163.50	Mar. 07, 1986	135.50	Aug. 09, 1985
September	160.50	Apr. 30, 1986	135.00	Nov. 21, 1985
October	160.00	Apr. 30, 1986	136.00	Nov. 18, 1985
December	162.10	Apr. 30, 1986	136.00	Nov. 18, 1985

CHICAGO BOARD OF TRADE
Highest and Lowest Recorded Price for 1986 Delivery

Contract	Highest	Date Occurred	Lowest	Date Occurred
GNMA CDR (Points and 32nds)				
March	96-17	Mar. 17, 1986	58-20	May 30, 1984
June	102-03	Apr. 17, 1986	58-29	Jun. 28, 1984
September	106-10	Aug. 26, 1986	65-00	Mar. 19, 1985
December	106-19	Dec. 03, 1986	97-24	Sep. 19, 1986
U.S. Treasury Bonds (Points and 32nds)				
March	98-12	Mar. 14, 1986	57-02	May 30, 1984
June	105-15	Apr. 17, 1986	56-29	May 30, 1984
September	104-20	Apr. 17, 1986	56-29	May 30, 1984
December	103-25	Apr. 17, 1986	56-25	May 30, 1984
U.S. Treasury Notes (Points and 32nds)				
March	101-19	Mar. 14, 1986	75-09	Oct., 03, 1984
June	105-08	Apr. 16, 1986	74-30	Mar. 18, 1985
September	105-05	Aug. 29, 1986	80-07	Jul. 30, 1985
December	105-13	Dec. 04, 1986	80-02	Aug. 05, 1985
Municipal Bond Index (Points and 32nds)				
March	101-05	Feb. 28, 1986	80-04	Sep. 24, 1985
June	103-17	Apr. 01, 1986	79-00	Sep. 24, 1985
September	103-01	Apr. 01, 1986	79-10	Oct. 01, 1985
December	101-18	Dec. 04, 1986	88-20	Dec. 20, 1985
Major Market Index (Points and eighths of a point)				
January	299½	Dec. 16, 1985	270¼	Nov. 18, 1985
February	313⅞	Feb. 21, 1986	273¼	Nov. 20, 1985
March	339	Mar. 20, 1986	271	Nov. 13, 1985
April	347½	Apr. 18, 1986	288	Jan. 20, 1986
May	351¼	Apr. 29, 1986	313⅜	Mar. 07, 1986
June	359⅜	May 30, 1986	312	Mar. 04, 1986
July	366⅛	Jul. 02, 1986	333½	May 20, 1986
August	364⅞	Jun. 30, 1986	334¼	May 20, 1986
September	368¾	Aug. 27, 1986	334¾	Sep. 18, 1986
Major Market Index Maxi (Points and five-hundredths of a point)				
January	299.50	Dec. 16, 1985	255.15	Oct. 28, 1985
February	313.90	Feb. 21, 1986	271.15	Nov. 18, 1985
March	339.10	Mar. 20, 1986	252.85	Sep. 26, 1985
April	348.00	Apr. 18, 1986	281.00	Jan 23, 1986
May	351.20	Apr. 29, 1986	312.00	Mar. 06, 1986
June	359.25	May 30, 1986	255.75	Sep. 26, 1985
July	366.10	Jul. 02, 1986	332.60	May 20, 1986
August	366.70	Jul. 02, 1986	333.75	May 20, 1986
September	368.80	Aug. 27, 1986	331.00	Apr. 09, 1986
October	369.30	Aug. 27, 1986	331.80	Sep. 29, 1986
November	369.40	Aug. 27, 1986	332.20	Sep. 29, 1986
December	378.10	Dec. 03, 1986	332.10	Sep. 29, 1986
NASDAQ-100 Index (Points and five-hundredths of a point)				
January	270.50	Dec. 16, 1985	228.65	Oct. 28, 1985
February	282.80	Feb. 18, 1986	246.00	Nov. 19, 1985
March	297.50	Mar. 19, 1986	230.65	Oct. 28, 1985
April	318.50	Apr. 17, 1986	280.95	Feb. 11, 1986
May	326.00	Apr. 25, 1986	285.60	Mar. 04, 1986
June	327.25	May 30, 1986	285.40	Mar. 05, 1986
Silver (Cents per troy ounce)				
January	638.00	Nov. 25, 1985	567.00	Jan. 02, 1986
February	735.00	Mar. 20, 1985	568.00	Jan. 02, 1986
March	645.00	Jan. 16, 1986	550.00	Mar. 03, 1986
April	750.00	Mar. 27, 1985	496.00	Apr. 01, 1986
May	589.00	Mar. 12, 1986	485.00	May 19,1986
June	765.00	Mar. 27, 1986	483.00	May 20, 1986
July	548.00	Jun. 12, 1986	489.00	May 19, 1986
August	765.00	Apr. 01, 1985	491.00	May 20, 1986
September	602.00	Sep. 19, 1986	500.00	Jul. 21, 1986
October	720.00	Jun. 19, 1985	610.00	Dec. 18, 1986
November	583.00	Nov. 10, 1986	513.50	Aug. 27, 1986
December	685.00	Jan. 16, 1986	504.00	May 20, 1986
Kilo Gold (Dollars per troy ounce)				
January	349.00	Jan 15, 1986	327.00	Dec. 30, 1985 Jan. 06, 1986
February	369.00	Jan. 16, 1986	307.00	Feb. 25, 1985
March	363.00	Jan. 16, 1986	334.00	Feb. 04, 1986
April	375.00	Jan. 16, 1986	318.50	Dec. 11, 1985
May	346.30	Apr. 23, 1986	344.00	May 08, 1986
June	378.00	Jan. 16, 1986	324.50	Dec. 11, 1985
July	355.80	Jul. 18, 1986	343.00	Jun. 26, 1986
August	397.00	Aug. 11, 1986	335.50	Apr. 01, 1986
September	440.00	Sep. 22, 1986	405.00	Sep. 03, 1986
October	442.50	Oct. 07, 1986	335.70	Dec. 09, 1985
November	407.00	Nov. 12, 1986	388.60	Nov. 17, 1986
December	447.00	Oct. 08, 1986	341.00	Apr. 01, 1986

KILO GOLD REGISTRATION
End of Month, Chicago
(In 32.15 Ounce Contracts)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1986	671	670	670	669	668	627	627	630	636	640	646	660
1985	792	897	2,226	2,388	2,660	2,659	1,283	737	737	737	737	734
1984	—	—	—	—	—	—	—	—	—	—	—	—
1983	—	—	—	—	458	488	488	618	618	617	722	747

Source: Chicago Board of Trade Registrar

SOYBEAN OIL REGISTRATION IN 60,000-LB. LOTS
End of Month, Chicago

Year	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1986	1,796	2,206	2,599	2,504	2,643	3,038	3,174	4,385	4,086	3,007	4,838	5,898
1985	57	172	184	0	1	1	420	246	61	2	230	926
1984	6,042	4,775	3,958	3,175	2,349	1,716	1,439	1,145	385	25	0	225
1983	7,656	8,035	7,590	7,076	5,904	5,404	5,362	5,614	5,300	4,651	5,309	6,058
1982	12,995	13,402	12,977	12,386	10,469	8,847	7,121	5,612	5,122	5,264	5,818	6,862
1981	7,530	8,355	9,065	9,065	10,155	9,915	10,592	10,472	11,320	12,227	12,427	12,740
1980	962	1,228	1,893	1,747	2,977	2,926	3,988	4,195	4,710	4,953	5,210	6,053
1979	336	641	758	808	753	655	899	511	541	415	279	439
1978	668	395	584	120	210	0	7	0	11	29	66	226
1977	4,810	5,544	5,453	5,156	2,729	3,431	1,518	1,207	1,073	260	9	407

Source: Chicago Board of Trade Registrar

SOYBEAN MEAL REGISTRATION IN 100-TON LOTS
End of Month, Chicago

Year	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1986	1,097	521	321	301	58	4	—	89	—	246	193	80
1985	3,576	3,539	3,381	3,381	3,924	3,956	3,887	1,587	1,665	831	708	921
1984	1,268	1,676	2,126	2,126	2,228	2,548	2,680	1,741	1,751	2,521	3,640	3,105
1983	780	775	590	407	98	78	315	661	1,587	1,406	1,731	1,233
1982	9	9	159	56	16	51	257	121	346	563	917	6
1981	2,789	2,755	1,543	1,478	422	297	322	404	414	734	638	404
1980	515	1,753	1,770	1,768	2,286	2,202	2,540	2,276	2,002	2,247	2,247	2,386
1979	692	1,709	1,805	1,394	1,379	837	838	833	905	743	743	869
1978	645	560	120	252	342	166	133	513	939	762	1,214	637
1977	704	704	704	704	704	704	430	84	19	19	19	0

Source: Chicago Board of Trade Registrar

SILVER REGISTRATION
End of Month, Chicago
(In 1,000 Troy Ounce Contracts)

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
1986	16,704	16,702	16,543	16,450	16,456	16,461	16,533	15,417	15,485	15,514	15,619	15,691
1985	15,084	13,958	16,938	12,336	13,888	13,730	14,352	15,500	15,516	15,519	16,681	16,686
1984	23,792	23,791	21,740	23,754	23,170	19,660	19,632	19,616	19,589	18,489	18,491	17,490
1983	9,928	10,065	10,402	10,531	14,241	14,291	14,302	14,353	14,549	19,003	23,791	23,818
1982	3,412	4,847	5,760	5,819	5,597	5,322	5,715	5,829	5,806	6,306	7,087	8,728

Source: Chicago Board of Trade Registrar

CHICAGO BOARD OF TRADE
Registration on GNMA Collateralized Depositary Receipts
Last Day of the Month

	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
1986	2,270	2,270	3,317	2,017	2,017	2,081	1,945	1,880	1,880	1,904	1,831	1,831
1985	776	760	1,025	1,615	1,615	1,288	1,243	1,158	1,967	1,967	1,962	2,274
1984	4,967	4,683	7,001	3,397	3,572	1,030	421	419	465	465	465	897
1983	3,906	3,906	2,732	2,104	2,054	1,115	1,019	1,029	5,370	5,306	5,306	5,488
1982	770	759	853	824	799	926	908	936	980	301	1,137	3,957
1981	957	2,506	1,114	915	2,285	1,362	1,204	1,245	1,225	984	983	943
1980	521	141	89	89	109	3,006	2,947	2,315	884	607	591	991

Source: Chicago Board of Trade Registrar

CORN AND OATS SUPPLY AND DISPOSITION
(Million Bushels)

Supply					Disposition				
Marketing Year[1]	Beginning Stocks	Production	Imports	Total	Feed	Food Industry, and Seed	Total Domestic	Exports	Total Use
CORN									
1986-87[2]	4,040	8,253	3	12,295	4,300	1,150	5,450	1,125	6,575
1985-86	1,648	8,877	11	10,536	4,126	1,129	5,255	1,241	6,496
1984-85	723	7,656	3	8,382	4,150	1,065	5,215	1,925	7,140
1983-84	3,120	4,175	2	7,297	3,736	973	4,709	1,865	6,574
1982-83	2,174	8,235	1	10,410	4,522	898	5,420	1,870	7,290
1981-82	1,034	8,119	1	9,154	4,202	811	5,013	1,967	6,980
1980-81	1,617	6,639	1	8,257	4,133	735	4,868	2,355	7,223
OATS									
1986-87[2]	184	385	30	598	400	85	485	2	487
1985-86	180	521	28	729	460	83	543	2	545
1984-85	181	472	30	683	428	74	502	1	503
1983-84	220	477	30	727	466	78	544	2	546
1982-83	152	592	4	748	441	85	526	3	529
1981-82	177	509	3	688	453	77	530	6	536
1980-81	236	459	1	696	432	4	506	13	519

Source: U.S.D.A. Economic Research

[1] September-August for Corn and June-May for Oats

[2] Projections as of January 1, 1987

WHEAT SUPPLY AND DISPOSITION

(Million Bushels)

Item	1983-84	1984-85	1985-86*	1986-87*
SUPPLY:				
Beginning Carryover	1,515	1,399	1,425	1,905
Production	2,420	2,595	2,425	2,087
Imports[1]	4	9	10	10
Total Supply	3,939	4,003	3,865	4,002
DOMESTIC DISAPPEARANCE:				
Food[2]	635	651	678	690
Seed	100	93	93	90
Feed, Residual[3]	376	410	274	325
Total	1,111	1,154	1,045	1,105
EXPORTS	1,429	1,424	915	975
TOTAL DISAPPEARANCE	2,540	2,578	1,960	2,080
ENDING STOCKS	1,399	1,425	1,905	1,922

[1] Imports and exports include flour and other products expressed in wheat equivalent.

[2] Used for food in the United States, U.S. Territories, and by military at home and abroad.

[3] Residual, approx. feed use and includes negligible quantities used for distilled spirits and beer.

Source: U.S.D.A. Economic Research

*Projections as of January 1, 1987

WHEAT SUPPLY AND DISPOSITION BY CLASS
(Million Bushels)

1986-87*	Beginning Stocks	Production	Total	Domestic Use	Exports	Total	Ending Stocks May 31
Hard Red Winter	1,009	1,018	2,027	579	455	1,034	993
Soft Red Winter	79	290	369	193	120	313	56
Hard Red Spring	498	451	953	192	180	372	581
Durum	121	95	219	58	70	128	91
White	198	232	433	83	150	233	200
Total	1,905	2,087	4,002	1,105	975	2,080	1,922
1985-86*							
Hard Red Winter	717	1,230	1,947	543	395	938	1,009
Soft Red Winter	64	368	432	204	149	353	79
Hard Red Spring	371	460	838	174	166	340	498
Durum	100	113	218	44	53	97	121
White	173	254	430	80	152	232	198
Total	1,425	2,425	3,865	1,045	915	1,960	1,905
1984-85							
Hard Red Winter	754	1,251	1,996	562	717	1,279	717
Soft Red Winter	74	532	606	289	253	542	64
Hard Red Spring	314	409	725	172	183	355	370
Durum	99	103	207	46	61	107	100
White	167	300	469	86	210	296	173
Total	1,399	2,595	4,003	1,155	1,424	2,579	1,424

*Projections as of January 1, 1987
Source: U.S.D.A. Economic Research

SOYBEANS SUPPLY AND DISPOSITION

(Million Bushels)

Year Beginning September											
Item	1976	1977	1978	1979	1980	1981	1982	1983	1984	1985*	1986*
SUPPLY:											
Stocks, September	244.9	102.9	161.0	176.0	358.0	313.0	254.0	345.0	176.0	316.0	536.0
Production	1,287.6	1,761.8	1,869.0	2,261.0	1,798.0	1,989.0	2,190.0	1,636.0	1,861.0	2,099.0	2,007.0
Total Supply	1,532.5	1,864.7	2,030.0	2,437.0	2,156.0	2,302.0	2,444.0	1,981.0	2,037.0	2,415.0	2,543.0
DISPOSITION:											
Crushings	790.2	926.7	1,018.0	1,123.0	1,020.0	1,030.0	1,108.0	983.0	1,030.0	1,053.0	1,080.0
Exports	564.1	700.5	739.0	875.0	724.0	929.0	905.0	743.0	598.0	740.0	760.0
Seed	62.0	69.0	76.0	—	—	—	—	—	—	—	—
Feed	—	—	—	—	—	—	—	—	—	60.0	57.0
Residual	13.3	23.0	81.0	99.0	89.0	89.0	86.0	79.0	93.0	26.0	31.0
Total Disposition	1,429.6	1,703.6	1,856.0	2,079.0	1,843.0	2,048.0	2,099.0	1,805.0	1,721.0	1,879.0	1,928.0
Stocks, August 31	102.9	161.0	174.0	358.0	313.0	254.0	345.0	176.0	316.0	536.0	615.0

*Projections as of January 1, 1987

Source: U.S.D.A. Economic Research

SOYBEAN OIL SUPPLY AND DISPOSITION
(Million Pounds)

	Year Beginning October									
Item	1977	1978	1979	1980	1981	1982	1983	1984	1985*	1986*
SUPPLY:										
Stocks, October	771	729	776	1,210	1,736	1,103	1,261	721	640	947
Production	10,288	11,323	12,105	11,270	10,979	12,040	10,872	11,468	11,617	11,878
Total Supply	11,059	12,052	12,881	12,480	12,715	13,143	12,133	12,290	12,257	12,825
DISPOSITION:										
Domestic Disappearance[1]	8,273	8,942	8,981	9,113	9,536	9,857	9,588	9,909	10,053	10,400
Exports	2,057	2,334	2,690	1,631	2,007	2,025	1,824	1,660	1,257	1,200
Shipments	—	—	—	—	—	—	—	—	—	—
Total Disposition	10,330	11,276	11,671	10,744	11,612	11,882	11,412	11,569	11,310	11,600
Stocks, September	729	776	1,210	1,736	1,103	1,261	721	640	947	1,225

[1] Includes shipments to U.S. territories 1977-81

Source: U.S.D.A. Economic Research

Projections as of January 1, 1987

SOYBEAN MEAL SUPPLY AND DISPOSITION

(1,000 Short Tons)

	Year Beginning October										
Item	**1976**	**1977**	**1978**	**1979**	**1980**	**1981**	**1982**	**1983**	**1984**	**1985***	**1986***
SUPPLY:											
Stocks, October	355	228	243	267	226	163	175	474	255	387	212
Production	18,488	22,371	24,354	27,105	24,312	24,634	26,714	22,758	22,529	24,951	25,488
Total Supply	18,843	22,599	24,597	27,372	24,538	24,797	26,889	23,232	24,784	25,338	25,700
DISPOSITION:											
Domestic Disappearance	14,056	16,276	17,720	19,214	17,591	17,714	19,306	17,608	19,480	19,118	19,500
Exports	4,559	6,080	6,610	7,932	6,784	6,908	7,109	5,359	4,917	6,008	5,900
Shipments	55	—	—	—	—	—	—	—	—	—	—
Total Disposition	18,615	22,356	24,330	27,146	24,375	24,622	26,415	24,997	24,397	25,126	25,400
Stocks, September 30	228	243	267	226	163	175	474	255	387	212	300

Source: U.S.D.A. Economic Research

*Projections as of January 1, 1987

NATIONAL STOCKS OF GRAIN ON OR ABOUT THE FIRST OF EACH MONTH
(000 Bushels)

WHEAT

	1986	1985	1984	1983	1982	1981	1980	1979	1978	1977	1976	1975	1974	1973
January	450,174	309,900	334,877	442,459	395,571	412,237	274,496	223,145	418,606	416,517	274,739	217,811	123,973	269,104
February	435,652	270,201	306,616	404,915	352,186	347,872	261,590	201,904	385,437	398,006	238,782	179,309	117,039	243,724
March	412,964	249,728	281,669	360,411	285,114	299,359	253,444	181,069	355,802	371,061	220,081	149,467	108,478	221,287
April	400,259	239,789	255,133	342,060	254,299	243,363	239,937	166,583	321,495	350,359	208,967	120,584	97,100	191,805
May	403,003	217,123	236,553	300,711	218,165	194,872	206,144	147,208	291,932	332,722	179,570	105,338	79,065	154,882
June	407,151	221,365	214,077	267,546	204,895	194,407	184,201	134,625	240,459	320,668	168,691	83,043	71,538	104,567
July	437,420	312,525	265,216	273,973	229,633	312,247	242,849	197,009	253,209	383,209	291,869	172,536	162,906	130,906
August	483,729	423,031	372,079	403,096	402,401	426,998	401,851	308,131	306,303	469,264	420,264	313,932	253,104	175,700
September	492,857	474,793	413,659	462,092	471,502	477,904	502,351	359,990	319,893	526,522	495,640	379,034	271,368	186,629
October	485,789	510,920	409,443	476,976	503,334	487,355	504,567	371,386	318,872	508,976	504,946	415,800	267,508	181,810
November	472,681	506,019	396,991	442,007	493,899	476,917	490,500	343,088	272,033	498,938	477,492	397,969	276,331	161,042
December	444,996	473,894	352,811	398,348	549,112	425,766	458,068	302,876	248,150	460,237	432,261	329,452	256,645	139,025

CORN

	1986	1985	1984	1983	1982	1981	1980	1979	1978	1977	1976	1975	1974	1973
January	139,157	102,562	129,681	169,629	170,629	164,306	184,594	166,083	162,447	148,591	141,582	118,947	120,789	104,800
February	137,933	98,579	124,951	180,358	163,252	174,477	193,008	172,424	163,308	139,713	145,758	132,883	115,846	106,317
March	132,886	88,689	122,271	189,625	163,406	165,552	192,888	158,343	152,915	121,848	138,968	123,878	121,854	104,051
April	122,664	85,042	118,973	192,329	168,037	165,288	180,544	153,422	145,378	120,689	131,072	102,341	120,283	106,236
May	120,814	72,746	112,016	171,794	143,258	139,259	157,558	145,091	143,199	103,885	103,885	79,613	96,439	103,308
June	117,102	56,987	93,440	149,442	117,387	121,775	148,282	135,883	115,906	76,607	82,294	48,709	59,083	88,640
July	122,795	51,026	74,717	141,164	105,537	100,127	130,965	125,415	95,818	68,112	34,798	56,493	77,290	74,988
August	135,192	44,281	69,325	136,620	97,197	86,578	117,317	124,703	82,792	55,861	43,403	29,361	41,658	69,309
September	137,517	48,307	50,274	135,337	94,888	82,338	127,413	110,581	67,476	68,933	27,980	25,569	46,379	73,686
October	156,793	60,315	57,721	119,850	108,264	95,813	144,106	106,700	71,748	104,624	35,283	44,895	45,820	75,593
November	180,905	89,240	66,354	147,100	133,530	115,110	161,804	129,513	137,097	135,214	89,672	99,087	82,112	91,727
December	191,547	122,729	98,024	143,632	158,043	161,944	172,560	162,969	164,902	155,396	140,396	147,815	119,525	114,799

OATS

	1986	1985	1984	1983	1982	1981	1980	1979	1978	1977	1976	1975	1974	1973
January	5,407	9,772	18,271	8,644	4,867	12,142	16,090	18,675	12,375	8,553	15,454	36,799	51,105	72,901
February	5,113	8,788	16,239	8,658	3,896	10,892	15,700	18,253	11,127	6,986	12,538	33,264	51,066	71,709
March	4,929	6,781	13,675	8,223	3,670	10,378	14,418	17,574	10,025	6,808	11,810	28,114	51,709	70,840
April	4,086	5,908	11,040	6,990	3,187	10,299	13,376	16,275	9,730	5,943	11,336	23,427	52,341	69,927
May	3,845	5,190	9,329	6,238	3,023	7,317	11,304	15,424	9,685	4,302	8,748	18,817	46,261	68,304
June	3,448	3,871	6,490	4,517	2,211	3,821	8,453	14,784	10,426	4,389	7,123	16,500	38,677	64,675
July	2,832	2,984	3,252	4,954	1,578	2,494	8,348	14,482	9,844	4,108	6,599	14,454	35,142	61,048
August	3,487	3,815	3,372	6,430	2,495	3,365	12,552	16,143	15,824	8,448	11,873	15,584	34,837	64,580
September	4,618	8,105	7,591	12,612	8,784	6,289	15,336	18,769	20,198	18,409	18,056	22,954	47,316	65,587
October	5,660	9,015	10,010	20,033	10,960	6,383	15,412	19,352	22,906	19,608	18,866	28,117	47,960	62,858
November	4,449	8,754	12,487	21,840	11,093	6,259	15,361	20,091	22,784	18,059	15,846	25,759	46,006	57,992
December	4,063	7,011	10,488	19,856	8,904	4,514	12,685	17,036	20,452	15,095	10,220	20,674	40,846	53,279

SOYBEANS

	1986	1985	1984	1983	1982	1981	1980	1979	1978	1977	1976	1975	1974	1973
January	60,024	41,081	77,184	53,564	50,606	73,124	76,516	60,864	46,244	46,791	51,997	48,149	31,583	41,277
February	63,937	39,474	77,897	57,249	50,484	71,076	76,833	56,314	44,304	48,488	55,707	43,266	31,972	53,769
March	57,266	36,487	67,986	57,471	41,116	68,974	73,151	52,030	41,798	49,327	57,071	40,523	35,346	56,785
April	53,632	33,264	58,648	52,362	39,879	53,148	73,804	60,795	49,121	52,298	51,659	27,648	36,164	60,468
May	44,588	23,646	49,227	55,907	34,689	45,347	62,963	52,482	47,941	55,394	42,515	18,013	27,280	48,916
June	30,548	14,741	39,205	48,686	30,121	36,166	52,573	41,297	42,662	49,990	36,973	12,782	21,223	31,818
July	24,918	12,682	36,592	38,259	23,381	24,724	54,125	37,663	30,613	38,651	32,454	16,606	21,210	22,846
August	24,479	12,468	24,174	37,754	18,136	18,966	52,772	37,142	23,015	19,556	30,354	13,047	20,276	16,590
September	14,838	6,901	7,893	42,491	11,465	8,942	44,182	19,323	10,664	8,484	21,274	12,564	18,038	11,678
October	29,529	9,609	6,679	46,363	10,655	12,621	45,051	11,498	12,956	10,881	27,906	14,201	14,263	10,472
November	52,537	35,054	18,900	73,246	43,907	40,692	80,636	62,542	58,342	39,484	54,117	60,248	61,633	30,406
December	61,184	60,912	41,698	83,821	54,273	51,712	79,501	17,036	63,181	50,914	52,191	62,460	55,449	37,029

Source: USDA—Portland Grain Market News.

NATIONAL SOYBEAN PROCESSORS ASSOCIATION SOYBEAN CRUSH
(000 Bu.)

1983 Week Ending			% of Capacity
January	5	25,688	90
	12	25,234	88
	19	25,249	88
	26	24,555	86
February	2	23,901	82
	9	23,416	80
	16	23,490	81
	23	20,672	73
March	2	21,781	77
	9	21,142	72
	16	21,513	74
	23	20,912	72
	30	21,301	73
April	6	19,798	68
	13	19,158	66
	20	17,727	61
	27	19,584	67
May	4	19,491	68
	11	19,042	67
	18	18,217	64
	25	19,882	69
June	1	18,316	64
	8	19,611	68
	15	18,498	64
	22	19,013	66
	29	18,308	63
July	6	18,152	63
	13	18,713	65
	20	18,589	64
	27	18,304	63
August	3	18,858	66
	10	18,826	66
	17	18,089	63
	24	18,729	65
	31	19,793	69
September	7	20,147	70
	14	20,778	72
	21	18,979	66
	28	19,881	69
October	5	20,299	71
	12	22,579	79
	19	21,778	76
	26	23,008	80
November	2	20,754	72
	9	21,595	75
	16	19,295	67
	23	21,924	76
	30	16,997	59
December	7	21,821	75
	14	20,129	70
	21	22,141	77
	28	16,263	56

1984 Week Ending			% of Capacity
January	4	20,161	70
	11	20,654	71
	18	21,963	76
	25	21,036	73
February	1	21,518	74
	8	19,211	66
	15	18,777	65
	22	18,277	63
	29	19,843	68
March	7	18,919	65
	14	19,964	69
	21	20,003	69
	28	19,237	66
April	4	16,814	58
	11	18,377	63
	18	17,734	61
	25	17,664	61
May	2	17,315	61
	9	17,520	62
	16	17,601	62
	23	18,065	64
	30	16,420	58
June	6	17,622	62
	13	16,659	59
	20	15,482	55
	27	15,976	56
July	5	15,962	56
	11	15,401	54
	18	15,144	53
	25	15,465	54
August	1	16,854	59
	8	17,011	60
	15	16,464	58
	22	15,480	55
	29	15,500	55
September	5	14,102	50
	12	15,252	54
	19	16,239	57
	26	15,646	55
	N/A*		

1985 Week Ending			% of Capacity
January	2	N/A*	
	9		
	16		
	23		
	30		
February	6		
	13		
	20		
	27		
March	6	16,466	69
	13	17,024	68
	20	16,694	66
	27	16,972	67
April	3	16,296	65
	10	17,209	68
	17	17,022	68
	24	17,379	69
May	1	17,324	69
	8	18,732	75
	15	17,279	69
	22	17,892	71
	29	16,646	66
June	5	17,524	70
	12	17,110	68
	19	16,925	68
	26	15,864	63
July	3	17,714	70
	10	15,746	63
	17	16,385	65
	24	15,047	60
	31	15,877	63
August	7	14,988	60
	14	16,678	66
	21	15,395	61
	28	15,435	62
September	4	14,163	57
	11	15,184	61
	18	15,551	62
	25	15,647	62
October	2	15,730	63
	9	16,371	65
	16	18,652	74
	23	18,662	74
	30	18,934	76
November	6	18,812	75
	13	19,091	76
	20	18,987	75
	27	19,534	77
December	4	18.569	74
	11	19,587	78
	18	19,459	77
	25	18,920	75

1986 Week Ending			% of Capacity
January	1	19,258	76
	8	19,513	77
	15	19,099	76
	22	18,859	75
	29	18,630	74
February	5	17,474	66
	12	17,474	67
	19	17,418	68
	26	16,568	65
March	5	17,295	70
	12	17,946	68
	19	17,474	69
	26	17,994	71
April	2	17,486	69
	9	17,160	67
	16	16,365	64
	23	16,384	64
	30	17,078	67
May	7	17,262	68
	14	16,550	65
	21	16,889	67
	28	16,524	65
June	4	15,839	62
	11	15,210	60
	18	16,259	64
	25	16,647	66
July	2	16,202	64
	9	15,196	60
	16	16,880	67
	23	16,541	65
	30	16,513	65
August	6	16,011	63
	13	16,179	66
	20	15,312	60
	27	15,234	60
September	3	16,729	66
	10	16,046	63
	17	16,820	66
	24	15,532	61
October	1	17,606	69
	8	18,916	74
	15	20,098	79
	22	21,176	83
	29	22,298	88
November	5	22,541	89
	12	22,280	88
	19	21,602	86
	26	21,634	86
December	3	22,232	88
	10	21,046	83
	17	20,449	81
	24	20,959	83
	31	20,574	82

*Not available
The NSPA temporarily discontinued the weekly soybean crush figure until March 6, 1985.

CONSUMER PRICES

Not Seasonally Adjusted
1967 = 100

Period	Items	Food	Housing	Apparel and Upkeep	Transportation	Medical Care
1986						
January	290.1	315.6	356.8	205.0	323.9	418.2
February	287.4	315.3	356.5	204.1	319.2	422.3
March	283.7	315.4	357.0	206.3	309.6	425.8
April	281.2	316.1	358.0	207.3	303.3	428.0
May	282.1	317.0	358.5	206.4	305.7	429.7
June	282.8	317.1	361.2	204.5	308.6	432.0
July	281.9	320.1	361.5	203.2	304.7	434.8
August	281.9	322.7	362.4	207.0	301.3	437.5
September	283.5	323.2	363.7	212.1	302.2	439.7
October						
November						
December						
1985	286.7	309.8	349.9	206.0	319.9	403.1
1984	280.7	302.9	336.5	200.2	311.7	379.5
1983	298.4	291.7	325.1	196.5	298.4	357.3
1982	289.1	285.7	314.7	191.8	291.5	328.7
1981	272.4	274.6	293.4	186.9	280.0	294.5
1980	246.7	254.6	263.3	178.4	249.7	265.9
1979	217.6	234.5	227.6	166.6	212.0	239.7
1978.	185.4	211.4	202.8	159.6	185.5	219.4
1977	181.5	192.2	189.2	153.7	177.2	173.7

Source: Survey of Current Business

MONEY SUPPLY

Billions of Dollars

	Jan.	Feb.	Mar.	Apr.	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.
	M1 (M1-A plus Negotiable Order of Withdrawal Accts., Automatic Transfer Accts., Credit Union Share Draft Accts., and Demand Deposits as Mutual Savings Banks)											
1986	627.2	631.1	638.4	646.1	658.7	666.8	676.0	687.6	693.1	701.2		
1985	562.7	569.4	572.1	574.9	581.6	591.6	595.8	605.9	611.9	611.9	617.9	626.6
1984	530.1	533.0	535.3	535.5	341.2	346.3	545.8	546.6	548.9	545.5	553.8	558.5
1983	482.1	491.1	497.6	496.5	507.4	511.7	515.7	516.7	517.1	517.9	518.3	527.1
1982	447.8	448.0	448.6	449.3	452.4	453.4	454.4	458.3	463.2	468.7	474.0	479.9
1981	419.2	421.2	425.8	433.7	431.5	428.8	430.1	432.8	431.8	433.0	436.4	441.9
1980	370.8	373.38	373.1	376.6	367.8	371.3	373.7	379.7	383.7	386.7	388.9	414.9
1979	359.7	358.6	359.0	364.3	364.5	369.0	372.2	374.3	377.8	366.6	368.9	369.1
1978	341.9	342.4	343.2	347.9	350.7	352.5	354.5	357.0	361.1	361.1	300.6	361.2
1977	313.8	314.0	315.4	320.5	320.7	321.9	326.8	328.4	330.4	333.7	333.2	335.4
	M2 (M2-B plus Time Deposits, Open Accounts, Overnight Eurodollars held by U.S. residents, Money Mutual Fund Shares, and Overnight Repurchase Agreement)											
1986	2,569.1	2,576.9	2,591.4	2,620.8	2,649.7	2,670.6	2,699.0	2,723.8	2,740.2	2,764.1		
1985	2,398.9	2,421.0	2,429.6	2,427.7	2,444.9	2,472.9	2,490.6	2,514.1	2,528.9	2,532.9	2,547.0	2,566.5
1984	2,206.8	2,222.6	2,230.0	2,242.9	2,258.6	2,272.1	2,281.9	2,291.0	2,305.6	2,317.2	2,346.3	2,373.8
1983	2,018.3	2,042.5	2,054.9	2,088.4	2,092.7	2,114.1	2,127.8	2,129.2	2,137.2	2,161.0	2,174.4	2,186.0
1982	1,817.7	1,807.9	1,825.9	1,848.6	1,848.7	1,865.4	1,883.0	1,896.5	1,908.7	1,928.6	1,943.6	1,952.6
1981	1,680.8	1,695.7	1,718.1	1,738.1	1,743.4	1,749.3	1,761.0	1,777.2	1,786.8	1,798.8	1,809.6	1,796.6
1980	1,534.5	1,546.7	1,553.1	1,549.9	1,562.1	1,585.7	1,609.7	1,629.2	1,640.7	1,653.6	1,668.8	1,632.6
1979	875.0	976.6	879.5	889.8	893.8	904.4	914.1	922.5	932.0	938.5	943.5	958.5
1978	816.0	819.4	822.6	830.8	836.7	842.6	848.7	856.9	866.2	870.9	873.7	875.8
1977	746.3	750.7	756.1	764.6	767.6	772.8	783.5	787.7	792.9	799.6	802.7	806.5

[1]Adjusted for Seasonal Variation, Average of Daily Figures
p = Preliminary
Source: Federal Reserve Bulletin

GROSS NATIONAL PRODUCT

Seasonally Adjusted at Annual Rates
Billions of 1982 Dollars*

Quarter	1986	1985	1984	1983	1982	1981	1980	1979	1978	1977
I	4,179.2	3,909.3	3,670.9	3,265.8	1,470.7	1,516.5	1,501.9	1,479.9	1,367.8	1,311.0
II	4,175.6	3,965.3	3,743.8	3,367.4	1,478.4	1,510.4	1,463.3	1,473.4	1,395.2	1,330.7
III	4,234.3	4,030.5	3,799.7	3,443.9	1,485.7	1,510.4	1,471.9	1,488.2	1,407.3	1,343.9
IV	—	4,087.7	3,845.6	3,545.8	1,480.7	1,490.1	1,485.6	1,490.6	1,426.6	1,354.2
Annual	—	3,998.1	3,765.0	3,405.7	1,480.0	1,502.6	1,480.9	1,483.0	1,399.2	1,335.0

*Prior to 1983, in billions of 1972 dollars
Source: Survey of Current Business

WHOLESALE PRICES

Not Seasonally Adjusted
1967 = 100

Period	All Commodities	Grains	Live Poultry	Livestock	Processed Foods and Feeds	Industrial Commodities						
						Chemical and Allied Products	Fuel and Power	Lumber and Wood Products	Machinery and Equipment	Metals and Metal Products	Textiles and Apparel	Transportation Equipment*
1986												
Jan.	308.9		251.5		263.3	305.1	620.3	298.9	301.1	311.0	210.7	273.3
Feb.	304.7		248.3		261.4	303.7	567.0	297.1	301.6	311.2	210.9	273.8
Mar.	300.3		247.3		260.7	303.8	512.1	301.2	302.0	311.2	211.4	273.5
Apr.	298.2		246.2		259.9	300.2	482.4	308.6	302.7	311.0	211.1	275.5
May	299.2		250.8		262.3	298.5	483.8	308.1	302.9	310.6	211.2	275.1
Jun.	298.9		249.5		263.4	298.0	483.5	306.4	303.0	311.0	211.1	275.5
Jul.	297.7		255.6		267.0	299.3	447.5	307.2	303.7	310.5	211.4	276.2
Aug.	297.2		256.2		269.9	297.3	439.5	307.0	304.0	311.1	211.0	275.4
Sep.	297.7		254.6		269.0	297.1	455.3	308.3	304.3	311.8	210.9	270.3
Oct					258.4							
Nov.												
Dec.												
1985	308.7	—	250.5	—	260.4	303.2	633.6	303.6	298.9	314.9	210.4	269.5
1984	310.3	—	262.4	—	265.0	300.8	656.8	307.4	293.1	316.1	210.0	262.6
1983	303.1	—	253.9	—	255.9	293.0	664.7	307.1	286.4	307.2	205.1	256.7
1982	299.3	—	242.4	—	251.5	292.3	693.2	284.7	278.8	301.6	204.6	249.7
1981	293.4	248.4	254.9	248.0	248.7	287.8	694.4	292.8	263.1	300.4	199.6	235.4
1980	268.8	239.0	202.1	252.7	241.0	260.2	573.2	288.7	239.6	286.0	183.4	206.5
1979	235.4	214.8	194.3	260.3	222.5	202.8	408.1	300.3	213.7	259.2	168.6	188.0
1978	209.3	182.5	199.8	220.1	202.6	198.8	322.5	275.9	196.0	227.0	159.6	176.6
1977	194.2	165.3	175.4	173.0	186.1	192.7	302.1	235.4	181.7	209.0	153.9	161.3

Source: Survey of Current Business

*1968 = 100

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